

<p style="text-align: center;">Form 5500</p> <p style="font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="font-size: small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="font-size: x-small;">Pension Benefit Guaranty Corporation</p>	<p>Annual Return/Report of Employee Benefit Plan</p> <p style="font-size: x-small;">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).</p> <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	<p style="font-size: x-small;">OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="font-size: large; text-align: center;">2022</p> <hr/> <p style="text-align: center;">This Form is Open to Public Inspection</p>
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Part I Annual Report Identification Information	
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
<p>A This return/report is for:</p> <p><input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)</p> <p><input type="checkbox"/> a single-employer plan <input checked="" type="checkbox"/> a DFE (specify) <u>M</u></p> <p>B This return/report is:</p> <p><input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report</p> <p><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)</p> <p>C If the plan is a collectively-bargained plan, check here. <input type="checkbox"/></p> <p>D Check box if filing under:</p> <p><input type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program</p> <p><input type="checkbox"/> special extension (enter description)</p> <p>E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. <input type="checkbox"/></p>	

Part II Basic Plan Information —enter all requested information	
<p>1a Name of plan <u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</u></p> <p>2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>LOCKHEED MARTIN CORPORATION</u></p> <p><u>6801 ROCKLEDGE DRIVE, CCT-115</u> <u>BETHESDA, MD 20817</u></p>	<p>1b Three-digit plan number (PN) ▶ <u>001</u></p> <p>1c Effective date of plan</p> <hr/> <p>2b Employer Identification Number (EIN) <u>22-3546821</u></p> <p>2c Plan Sponsor's telephone number <u>863-647-0370</u></p> <p>2d Business code (see instructions)</p>

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/16/2023</u>	<u>ROBERT MUENINGHOFF</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). 6a(1) Total number of active participants at the beginning of the plan year 6a(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 Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g 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	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input checked="" type="checkbox"/> 3 A (Insurance Information) (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)

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 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

**SCHEDULE A
(Form 5500)**

Department of the Treasury
Internal Revenue Service
Department of Labor
Employee Benefits Security Administration
Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

A Name of plan LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 22-3546821

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

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	GA-48138	2457	01/01/2022	12/31/2022

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information
 Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end.....	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

e Type of contract: (1) individual policies (2) group deferred annuity
 (3) other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) deposit administration (2) immediate participation guarantee
 (3) guaranteed investment (4) other ▶ GROUP ANNUITY

b Balance at the end of the previous year **7b** 721946475

c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits.....	7c(2)		
(3) Interest credited during the year.....	7c(3)	22899077	
(4) Transferred from separate account.....	7c(4)		
(5) Other (specify below)	7c(5)	-140461242	

▶ CHANGE IN CAPITAL MARKETS

(6) Total additions..... **7c(6)** -117562165

d Total of balance and additions (add lines **7b** and **7c(6)**)..... **7d** 604384310

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	58851408	
(2) Administration charge made by carrier.....	7e(2)		
(3) Transferred to separate account.....	7e(3)		
(4) Other (specify below)	7e(4)		

(5) Total deductions..... **7e(5)** 58851408

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 545532902

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

- 8** Benefit and contract type (check all applicable boxes)
- | | | | |
|--------------------------------------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------|
| a <input type="checkbox"/> Health (other than dental or vision) | b <input type="checkbox"/> Dental | c <input type="checkbox"/> Vision | d <input type="checkbox"/> Life insurance |
| e <input type="checkbox"/> Temporary disability (accident and sickness) | f <input type="checkbox"/> Long-term disability | g <input type="checkbox"/> Supplemental unemployment | h <input type="checkbox"/> Prescription drug |
| i <input type="checkbox"/> Stop loss (large deductible) | j <input type="checkbox"/> HMO contract | k <input type="checkbox"/> PPO contract | l <input type="checkbox"/> Indemnity contract |
| m <input type="checkbox"/> Other (specify) ▶ | | | |

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	
10 Nonexperience-rated contracts:			
a Total premiums or subscription charges paid to carrier		10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount		10b	
Specify nature of costs.			

Part IV Provision of Information

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

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

**SCHEDULE A
(Form 5500)**

Department of the Treasury
Internal Revenue Service
Department of Labor
Employee Benefits Security Administration
Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

A Name of plan LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 22-3546821

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

1 Coverage Information:

(a) Name of insurance carrier
ATHENE ANNUITY AND LIFE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0175020	61689	5012	7777	01/01/2022	12/31/2022

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

(a) Total amount of commissions paid	(b) Total amount of fees paid
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

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

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

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

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

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

Part II	Investment and Annuity Contract Information Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.
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4 Current value of plan's interest under this contract in the general account at year end.....	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	579979374

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

e Type of contract: (1) individual policies (2) group deferred annuity
(3) other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) deposit administration (2) immediate participation guarantee
(3) guaranteed investment (4) other ▶

b Balance at the end of the previous year	7b	0
c Additions: (1) Contributions deposited during the year	7c(1)	
	7c(2)	
	7c(3)	
	7c(4)	
	7c(5)	
(6) Total additions.....	7c(6)	0
d Total of balance and additions (add lines 7b and 7c(6))	7d	0
e Deductions:		
	7e(1)	
	7e(2)	
	7e(3)	
	7e(4)	
(5) Total deductions.....	7e(5)	0
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	0

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

- 8** Benefit and contract type (check all applicable boxes)
- | | | | |
|--------------------------------------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------|
| a <input type="checkbox"/> Health (other than dental or vision) | b <input type="checkbox"/> Dental | c <input type="checkbox"/> Vision | d <input type="checkbox"/> Life insurance |
| e <input type="checkbox"/> Temporary disability (accident and sickness) | f <input type="checkbox"/> Long-term disability | g <input type="checkbox"/> Supplemental unemployment | h <input type="checkbox"/> Prescription drug |
| i <input type="checkbox"/> Stop loss (large deductible) | j <input type="checkbox"/> HMO contract | k <input type="checkbox"/> PPO contract | l <input type="checkbox"/> Indemnity contract |
| m <input type="checkbox"/> Other (specify) ▶ | | | |

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	
10 Nonexperience-rated contracts:			
a Total premiums or subscription charges paid to carrier		10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount		10b	
Specify nature of costs.			

Part IV Provision of Information

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

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

<p style="text-align: center;">SCHEDULE A (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="text-align: center; font-size: small;">Pension Benefit Guaranty Corporation</p>	<p>Insurance Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p>▶ File as an attachment to Form 5500.</p> <p>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</p>	<p>OMB No. 1210-0110</p> <hr/> <p style="font-size: large;">2022</p> <hr/> <p>This Form is Open to Public Inspection</p>
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

<p>A Name of plan <u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</u></p>	<p>B Three-digit plan number (PN) ▶</p>	<p><u>001</u></p>
<p>C Plan sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u></p>	<p>D Employer Identification Number (EIN) <u>22-3546821</u></p>	

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

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
<u>22-1211670</u>	<u>68241</u>	<u>XXXXXXX</u>		<u>01/01/2022</u>	<u>12/31/2022</u>

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information
 Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end.....	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	50000000

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

e Type of contract: (1) individual policies (2) group deferred annuity
 (3) other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) deposit administration (2) immediate participation guarantee
 (3) guaranteed investment (4) other ▶

b Balance at the end of the previous year **7b**

c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits.....	7c(2)		
(3) Interest credited during the year.....	7c(3)		
(4) Transferred from separate account.....	7c(4)		
(5) Other (specify below)	7c(5)		

(6) Total additions..... **7c(6)** 0

d Total of balance and additions (add lines **7b** and **7c(6)**)..... **7d** 0

e Deductions:

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

(5) Total deductions..... **7e(5)** 0

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 0

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

- 8** Benefit and contract type (check all applicable boxes)
- | | | | |
|--------------------------------------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------|
| a <input type="checkbox"/> Health (other than dental or vision) | b <input type="checkbox"/> Dental | c <input type="checkbox"/> Vision | d <input type="checkbox"/> Life insurance |
| e <input type="checkbox"/> Temporary disability (accident and sickness) | f <input type="checkbox"/> Long-term disability | g <input type="checkbox"/> Supplemental unemployment | h <input type="checkbox"/> Prescription drug |
| i <input type="checkbox"/> Stop loss (large deductible) | j <input type="checkbox"/> HMO contract | k <input type="checkbox"/> PPO contract | l <input type="checkbox"/> Indemnity contract |
| m <input type="checkbox"/> Other (specify) ▶ | | | |

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	0
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	
10 Nonexperience-rated contracts:			
a Total premiums or subscription charges paid to carrier		10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount		10b	
Specify nature of costs.			

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan <u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) ▶	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u>	D Employer Identification Number (EIN) <u>22-3546821</u>	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

ADVENT INTERNATIONAL

04-2840139

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

ALPHADYNE ASSET MANAGEMENT LLC

57-1220818

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

ANGELO, GORDON & CO

13-3478879

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

APEX GROUP NORTHPARK CENTRAL
8750 N CENTRAL EXPRESSWAY
DALLAS, TX 75231

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

BENSON ELLIOT SERVICES LIMITED

50 HANS CRESCENT
LONDON, UNITED KINGDOM SW1X ONA GB

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

BESSEMER VENTURE PARTNERS

285 MADISON AVE
SUITE 1401
NEW YORK, NY 10017

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

BLACKSTONE REAL ESTATE DEBT

601 LEXINGTON AVENUE
NEW YORK, NY 10022

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

BOYU CAPITAL

98-1294730

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

BROOKFIELD ASSET MANAGEMENT

250 VESEY STREET
15TH FLOOR
NEW YORK, NY 10281-1023

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

CAPEVIEW CAPITAL LLP

LEVEL 5 TWO LONDON BRIDGE
LONDON, UNITED KINGDOM SE1 9RA GB

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

CARMEL PARTNERS

1000 SANSOME STREET, FIRST FLOOR
SAN FRANCISCO, CA 94111

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

CARRHAE CAPITAL LLP

39 ST. JAMES'S STREET
LONDON, UNITED KINGDOM SW1A 1JD GB

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

CASPIAN CAPITAL LP

10 EAST 53RD STREET
35TH FLOOR
NEW YORK, NY 10022

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

CIM GROUP

2398 EAST CAMELBACK ROAD
4TH FLOOR
PHOENIX, AZ 85016

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

CINVEN CAPITAL MANAGEMENT

98-1289901

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

CITIC PRIVATE EQUITY

98-1178432

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

CLEARLAKE CAPITAL GROUP

84-2816737

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

CROW HOLDINGS CAPITAL

3819 MAPLE AVENUE
DALLAS, TX 75219

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

EAGLETREE CAPITAL

1185 AVENUE OF THE AMERICAS
39TH FLOOR
NEW YORK, NY 10019

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

ENKO CAPTAL MANAGEMENT LLP

1 KNIGHTSBRIDGE GREEN
LONDON, UNITED KINGDOM SW1X 7QA GB

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

FALCON CREDIT FUND

40 WEST 57TH ST, 33RD FLOOR
NEW YORK, NY 10019

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

FARALLON CAPITAL

94-3106323

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

FIRSTMARK CAPITAL

100 5TH AVENUE
THIRD FLOOR
NEW YORK, NY 10011

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

GLAZER CAPITAL, LLC.

13-4032491

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

GREEN COURT CAPITAL MANAGEMENT

98-1393110

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

HARRISON STREET ADVISORS, LLC

45-3147571

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

HUELER INVESTMENT SERVICES INC

41-2019329

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

IPI DATA CENTER PARTNERS LLC

81-3174397

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

ISLET MANAGEMENT LM

590 MADISON AVE.
27TH FLOOR
NEW YORK, NY 10022

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

KPMG LIMITED

68F, TAIPEI 101 TOWER, NO 7, SEC 5 XINYI ROAD
TAIPEI CITY, TAIPEI 11049 TW

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

KPS CAPITAL

ONE VANERBILT AVE, 52ND FLOOR
NEW YORK, NY 10017

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

LANDMARK REALTY ADVISORS LLC

65 MEMORIAL RD, SUITE 210
WEST HARTFORD, CT 06107

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

MADISON REALTY CAPITAL

520 MADISON AVE
SUITE 3501
NEW YORK, NY 10022

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

MARINER INVESTMENT GROUP LLC

51-0661527

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

NORTHERN TRUST CORP

36-2723087

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

OAKLEY CAPITAL

3 CADOGAN GATE
LONDON, LONDON SW1X 0AS GB

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

WAYZATA INVESTMENT PARTNERS LLC 701 EAST LAKE STREET
 SUITE 300
 WAYZATA, MN 55391

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

WESTLAND CAPITAL PARTNERS 4370 TOWN CENTER BLVD
 SUITE 100
 EL DORADO HILLS, CA 95762

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

WILLOWRIDGE PARTNERS, INC 122 EAST 42ND ST
 37TH FLOOR
 NEW YORK, NY 10017

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

WYNNCHURCH CAPITAL L.P.

98-1523873

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

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

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

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

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

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

LOCKHEED MARTIN CORPORATION LMIMCO

52-1893632

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99 16 29 10 14	EMPLOYER	32301424	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	16859	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

CONDUENT (XEROX)

16-0468020

(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?
13 15 17 29	CONTRACT ADMINISTRATOR	7845839	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)

NORTHERN TRUST INVESTMENTS, INC.

36-3608252

(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 21 49 99	INV MANMT/TRUSTE E	6484889	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"/>

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)

COMGEST ASSET MANAGEMENT

46 ST STEPHEN'S GREEN
DUBLIN, IRELAND D02 WK60 IE

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	5155265	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)

ARROWSTREET CAPITAL, LIMITED

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	4291427	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)

SELECT EQUITY GROUP, L.P.

46-3465710

(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 68 51	INVESTMENT MANAGEMENT	4229892	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"/>

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

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	3794569	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)

ARTISAN PARTNERS LIMITED

30-0551775

(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 68 51	INVESTMENT MANAGEMENT	3579308	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)

APPLIED ACADEMICS LLC

27-3177627

(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 27	CONSULTING	2908333	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"/>

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)

WELLINGTON MANAGEMENT COMPANY LLP

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68 51	INVESTMENT MANAGEMENT	2886582	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)

NEUBERGER BERMAN BD LLC

13-5521910

(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 68 51 52	INVESTMENT MANAGEMENT	2344774	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)

JEFFERIES GROUP LLC

95-2622900

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	2174040	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"/>

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)

COLUMBIA MANAGEMENT INVESTMENT ADV

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 27 51	INVESTMENT MANAGEMENT	2137584	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)

BLOOMBERG FINANCE LP

06-1818168

(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 51	INVESTMENT MANAGEMENT	2039262	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)

TCW ASSET MANAGEMENT COMPANY

95-3703295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68 51	INVESTMENT MANAGEMENT	1768487	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)

AKERMAN LLP

1251 AVENUE OF THE AMERICAS
37TH FLOOR
NEW YORK, NY 10020

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	LEGAL	1662507	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)

EASTSPRING INVESTMENTS

10 MARINA BLVD #32-01 MARINA BAY FINANCIAL CENTRE TOWER 2
SINGAPORE, SINGAPORE 018983 SG

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 99	INVESTMENT MANAGEMENT	1497628	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)

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?
28 51	INVESTMENT MANAGEMENT	1359146	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"/>

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

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

BNY MELLON

16-0468020

(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?
21 15 14	TRUSTEE	1325753	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)

ARISTOTLE CAPITAL MANAGEMENT, LLC

11100 SANTA MONICA BLVD
SUITE 1700
LOS ANGELES, CA 90025

(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 68 51	INVESTMENT MANAGEMENT	1307390	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)

TT INTERNATIONAL ASSET MANAGEMENT

62 THREADNEEDLE STREET
LONDON, UNITED KINGDON EC2R 8HP GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENY MANAGEMENT	1261277	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)

HUDSON ADVISORS LP

2711 NORTH HASKELL AVENUE
SUITE 1800
DALLAS, TX 75204

(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?
72 27 64 51 99	ASSET MANAGEMENT, OTHER	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	1257256	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

POLARIS CAPITAL MANAGEMENT LLC

74-3243565

(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?
55 28 71 51	INVESTMENT MANAGEMENT	1256596	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)

OAKTREE CAPITAL MANAGEMENT LP

26-0189082

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	1175880	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"/>

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)

MAR VISTA INVESTMENT PARTNERS LLC

56-2671142

(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 68 51	INVESTMENT MANAGEMENT	1048952	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)

ROBECO

230 PARK AVENUE
SUITE 3330
NEW YORK, NY 10169

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	1010057	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)

EMPOWER

8515 EAST ORCHARD ROAD
GREENWOOD VILLAGE, CO 80111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	ACTUARY	1007386	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"/>

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)

HEDGESERV

05-4766021

(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?
13 51 28	FUND ADMINISTRATOR	909064	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)

PGIM INC.

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	808134	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)

AON CONSULTING, INC.

22-2232264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16	ACTUARY / CONSULTING	806637	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"/>

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)

FACTSET RESEARSEARCH SYSTEMS INC

PO BOX 414756
BOSTON, MA 02241-4756

(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	OTHER FEES	783287	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)

AXIOM INVESTORS LLC

33 BENEDICT PLACE
GREENWICH, CT 06830

(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 68 71 51	INVESTMENT MANAGEMENT	753182	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)

BARRA, LLC

94-2993326

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	694767	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"/>

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)

FISHER ASSET MANAGEMENT LLC

20-2480800

(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 71 51	INVESTMENT MANAGEMENT	677742	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)

IMAGINE SOFTWARE, INC.

13-3719181

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	663863	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)

JP MORGAN INVESTMENT MANAGEMENT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 19 51	INVESTMENT MANAGEMENT	629522	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"/>

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)

VULCAN VALUE PARTNERS, LLC

39-2051712

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGER	517218	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)

VAN BERKOM AND ASSOCIATES, INC.

1130 SHERBROOKE STREET W SUITE 1005
MONTREAL, QUEBEC H3A 2M8 CA

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	514112	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)

MORGAN STANLEY INVESTMENT MGMT

13-3040307

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	513608	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input 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)

LAZARD ASSET MANAGEMENT

98-0702839

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	500787	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)

DLA PIPER LLP

500 8TH STREET NW
WASHINGTON, DC 20004

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49	LEGAL	474370	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)

BLS CAPITAL

STRANDVEJEN 724
KLAMPENBORG, HOVEDSTADEN 2930 DK

(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 51	INVESTMENT MANAGEMENT FEE	467315	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"/>

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)

WCM INVESTMENT MANAGEMENT, LLC

95-3046237

(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 68 52 51	INVESTMENT MANAGEMENT	416394	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)

KPMG LLP

13-5565207

(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 49	CONSULTING	410202	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)

WESTFIELD CAPITAL MANAGEMENT

80-0175963

(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 68 51	INVESTMENT MANAGEMENT	399677	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)

NINETY ONE NORTH AMERICA, INC.

90-0948553

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	385620	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)

METLIFE INVESTMENT MANAGEMENT

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	370612	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)

WESTBROOK INVESTMENT GROUP

1-3 SHEPHERD RD
SWAN HILL, VICTORIA 3585 AU

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 27	INVESTMENT ADVISOR	364753	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"/>

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

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

ADVENT SOFTWARE

94-2901952

(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 52	CONSULTING	329623	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)

SIGNATURE FEDERAL SYSTEMS LLC

35-2528429

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	327546	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)

STATE STREET BANK & TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 28	CONT ADMIN / INV MGMT	315624	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"/>

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)

TRINITY STREET ASSET MANAGEMENT

1 CAVENDISH PL
LONDON, UNITED KINGDOM W1G 0QF GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68 51	INVESTMENT MANAGEMENT	315019	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)

CENTERSQUARE INVESTMENT MANAGEMENT

82-2740355

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	276289	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)

S&P GLOBAL MARKET INTELLIGENCE INC.

13-4155501

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	265187	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"/>

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)

ALBOURNE AMERICA LLC

91-2164625

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	246667	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)

CAPITAL INTERNATIONAL, INC.

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	INVESTMENT MANAGER	236634	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)

DYNAMO SOFTWARE, INC.

04-3502101

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	SOFTWARE	207534	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"/>

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)

REFINITIV

20-4530702

(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 27 49	CONSULTING	203144	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)

MITCHELL & TITUS LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	AUDITOR	193471	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)

CAMBRIDGE ASSOCIATES LLC

04-3515240

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	187500	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"/>

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)

CAUSEWAY CAPITAL MANAGEMENT LLC

95-4861680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	INVESTMENT MANAGEMENT	163998	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)

B S R & CO LLP

98-0479865

(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 70	CONSULTING	160340	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)

PENSION BENEFIT INFORMATION, LLC

82-2042737

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16 17	RESEARCH	155198	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"/>

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)

LP ANALYST

38-3853186

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 17	ADVISOR	150900	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)

KIRKLAND & ELLIS LLP

36-1326630

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	LEGAL	134683	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)

EVESTMENT ALLIANCE LLC

100 GLENRIDGE POINT PARKWAY NE
ATLANTA, GA 30342

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 52	INVESTMENT MANAGEMENT	77563	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"/>

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)

BLOOMBERG INDEX SERVICES LIMITED

98-1161187

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	77500	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)

SHERPA FUNDS TECHNOLOGY

12EU TONG SEN STREET #07-171
SINGAPORE, CENTRAL 059819 SG

(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 49	CONSULTING FEE	75000	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)

CALLAN

82-2748926

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	75000	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"/>

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)

PIPER SANDLER & CO

345 PARK AVENUE
NEW YORK, NY 10020

(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 49	CONSULTING	75000	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)

ATLAS ORGANIZATION

82-2046556

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	70000	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)

COOLEY LLP

94-1140085

(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 49	CONSULTING	59524	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"/>

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)

ABEL NOSER HOLDINGS LLC

81-2351633

(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 17 70 51 71	CONSULTING	56750	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)

TS IMAGINE

13-4066624

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER SERVICES	53099	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)

BCA RESEARCH

1001 DE MAISONNEUVE WEST SUITE 1510
MONTREAL, QUEBEC H3A 1X8 CA

(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	INVESTMENT RESEARCH	50926	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"/>

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)

S&P DOW JONES INDICES LLC

55 WATER STREET
NEW YORK, NY 10041

(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 49	INVESTMENT RESEARCH	50629	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)

FINANCIAL RECOVERY TECHNOLOGIES

26-2897240

(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 49	CONSULTING	50502	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)

NED DAVIS RESEARCH, INC.

59-2026201

(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 17 49	INVESTMENT RESEARCH	50000	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"/>

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)

LONDON STOCK EXCHANGE GROUP PLC

10 PATERNOSTER SQUARE
LONDON, UNITED KINGDOM EC4M 7LS GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	48252	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)

CBIZ BENEFITS & INSURANCE SERVICES

31-1582098

(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 49	CONSULTING/ FORM 5500	46233	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)

INVESTMENT RESEARCH CONSORTIUM

26-2916875

(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 49	INVESTMENT RESEARCH	45000	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"/>

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)

ICE DATA PRICING & REFERENCE DATA

13-2784145

(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 49	OTHER FEES	44285	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)

GOODWIN PROCTOR LLP

04-1378465

(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 49	CONSULTING	42467	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)

GROOM LAW GROUP, CHARTERED

52-1219029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49	LEGAL	42403	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"/>

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)

STARCOMPLIANCE LLC

9200 CORPORATE BLVD, SUITE 440
ROCKVILLE, MD 20850

(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 49	CONSULTING	41685	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)

INFORMA BUSINESS INTELLIGENCE INC

04-2705709

(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 49	CONSULTING	40586	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)

K&L GATES

535 SMITHFIELD STREET
PITTSBURGH, PA 15222

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 17 49	LEGAL	38517	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"/>

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)

M-FILES, INC.

90-0444506

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	37445	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)

EVERCORE GROUP LLC

27-2635011

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	36073	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)

CREDITSIGHTS, INC.

13-4137154

(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	INVESTMENT RESEARCH	31800	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"/>

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)

ICE DATA INDICES LLC

58-2555670

(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 49	OTHER FEES	31344	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)

CEM BENCHMARKING INC

372 BAY STREET 1000
TORONTO, ONTARIO M5H 2W9 CA

(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 49	INVESTMENT RESEARCH	29000	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)

ENCAP INVESTMENTS LP

9651 KATY FREEWAY, SUITE 600
HOUSTON, TX 77024

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	28689	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"/>

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)

ARBOR RESEARCH & TRADING LLC

37-1696146

(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	INVESTMENT CONSULTING	22500	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)

WASHINGTON ANALYSIS CORPORATION

20-3102777

(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 17	INVESTMENT RESEARCH	22000	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)

BERGE CONSULTING GROUP INC

05-0500264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	21219	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"/>

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)

PROSKAUER ROSE LLP

13-1840454

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49	LEGAL	20953	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)

DECHERT PTE LTD

ONE GEORGE STREET, #16-03
SINGAPORE, SINGAPORE 049145 SG

(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 49	CONSULTING	18000	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)

SIMPSON THACHER & BARTLETT LLP

13-5395280

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 29	LEGAL	16938	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"/>

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)

NYSE MARKET INC

PO BOX 734514
CHICAGO, IL 60673-4514

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	16853	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)

CONYERS DILL & PEARMAN

RICHMOND HOUSE 12 PAR-LA-VILLE ROAD
HAMILTON, BERMUDA HO M8 BM

(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 49	CONSULTING	16853	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)

MCLAGAN PARTNERS INC

122 LEADENHALL ST
LONDON, ENGLAND EC3V 4AN GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 17	CONSULTING	16381	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"/>

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)

DEBEVOISE & PLIMPTON LLP

13-5537279

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49	LEGAL	14946	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)

DEANS KNIGHT INVESTMENT MANAGEMENT

200 BAY STREET, SOUTH TOWER, 2ND FLOOR
TORONTO, ONTARIO M5J 2W7 CA

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	13982	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)

GAVEKAL USA INC

84-4799258

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER	13580	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"/>

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)

LEUTHOLD GROUP LLC

41-1971243

(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 49 17	INVESTMENT RESEARCH	12732	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)

CBRE GLOBAL INVESTMENT PARTNERS LTD

98-1260369

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52 99 70	INVESTMENT MANAGEMENT	12724	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)

VISIBLE ALPHA LLC

47-2871672

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	12516	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"/>

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)

SKADDEN

ONE MANHATTAN WEST
NEW YORK, NY 10001-8602

(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 29 49	LEGAL	12515	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)

ROPES & GRAY LLP

04-2233412

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49	LEGAL	12000	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)

SIDLEY AUSTIN LLP

1501 K STREET, NW
WASHINGTON, DC 20005

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49	LEGAL	12000	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"/>

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)

HEDGE FUND RESEARCH, INC.

36-3939211

(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 17	INVESTMENT RESEARCH	10500	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)

MSCI INC.

13-4038723

(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	INVESTMENT MANAGEMENT	10215	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)

COMMODITY WEATHER GROUP

1380 MONROE ST NW #106
WASHINGTON, DC 20010

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	9600	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"/>

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)

DOW JONES & COMPANY INC

61-1688006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	8263	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)

INTRALINKS INC

622 3RD AVE, 10TH FLOOR
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	7965	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)

SEARS HOLDING CORP

20-1920798

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	7895	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"/>

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)

PLATINUM EQUITY ADVISORS, LLC

20-0080603

(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 49	CONSULTING	7500	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)

OPTIONS PRICE REPORTING AUTHORITY

27-1467331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	6458	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)

TROY POLICY STRATEGIES LLC

611 SOMERSWORTH WAY
SILVER SPRING, MD 20902

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	6366	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"/>

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)

GUNDERSON DETTMER

77-0409988

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 29	LEGAL - OTHER	5801	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)

CINVEN CAPITAL MANAGEMENT V

LEVEL 4, MILL COURT LA CHARROTERIE
ST PETER PORT, GUERNSEY GY1 1EJ GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	5574	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)

CIVEN CAPITAL MANAGEMENT VII

98-1479417

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	INVESTMENT MANAGEMENT	5574	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)

SWIFT SCRL

54-1106980

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	5572	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)

BROADRIDGE INVESTOR COMMUNICATION

22-3844417

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	5500	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)

FRANK RUSSELL TRUST CO

91-1116938

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	5305	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"/>

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)

CENTER FOR ASIA PRIVATE EQUITY

88 LOCKHART RD 9TH FLOOR
WANCHAI, HONG KONG 999003 HK

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	5146	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)

CIEBA

1701 PENNSYLVANIA AVE NW
SUITE 1200
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	OTHER FEES	5088	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)

WHITE & CASE LLP

1221 AVENUE OF THE AMERICAS
NEW YORK, NY 10020-1095

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	LEGAL FEES	5000	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"/>

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
HUDSON ADVISORS LP	72 27	353037
(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.	
LONE STAR REAL ESTATE FUND V (US) 32-0477051	ASSET MANAGEMENT, HEDGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	72 27	328818
(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.	
LONE STAR FUND IX (US), LP 46-4793904	ASSET MANAGEMENT, HEDGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	72 27	302547
(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.	
LONE STAR FUND X (US), LP 38-4003899	ASSET MANAGEMENT, IN-HOUSE DUE DILIGENCE AND ANALYSIS, HEDGING	

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
HUDSON ADVISORS LP	72 27	272854
(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.	
LONE STAR REAL ESTATE FUND IV (US) 36-4801649	ASSET MANAGEMENT, HEDGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOCKHEED MARTIN CORPORATION LMIMCO	56	3653
(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.	
LIGHTSPEED CHINA PARTNERS CORPORATE AVENUE 5 SHANGHAI, SHANGHAI 200020 CN	MEALS & LODGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOCKHEED MARTIN CORPORATION LMIMCO	56	3321
(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.	
SCALE VENTURE PARTNERS 950 TOWER LANE, SUITE 700 FOSTER CITY, CA 94404	MEALS & LODGING	

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
LOCKHEED MARTIN CORPORATION LMIMCO	56	1914
(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.	
JP MORGAN INVESTMENT MANAGEMENT 13-3200244	MEALS AND CORPORATE EVENT	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOCKHEED MARTIN CORPORATION LMIMCO	56	1064
(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.	
FRANCISCO PARTNERS ONE LETTERMAN DRIVE SAN FRANCISCO, CA 94129	MEALS AND LODGING	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOCKHEED MARTIN CORPORATION LMIMCO	56	1003
(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.	
CITIGROUP 13-5266470	MEALS	

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 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>LOCKHEED MARTIN CORPORATION MASTER RETIREMENT 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>LOCKHEED MARTIN CORPORATION</u>	D Employer Identification Number (EIN) <u>22-3546821</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>COMM PEN TR FD (SPECIAL SITN PPTY)</u>		
b Name of sponsor of entity listed in (a):	<u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-3980309-001</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>16282311</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NT COLLECTIVE GOVT SHORT TM INV FD</u>		
b Name of sponsor of entity listed in (a):	<u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>1727011</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NT COLLECTIVE RUSSELL 2000 VL ID NL</u>		
b Name of sponsor of entity listed in (a):	<u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-119</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>173548947</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NT COLLECTIVE ALL COUNTRY WORLD NL</u>		
b Name of sponsor of entity listed in (a):	<u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-134</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>13713441</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>CLERESTORY SMALL CAP REAL ESTATE FD</u>		
b Name of sponsor of entity listed in (a):	<u>LGT CAPITAL PARTNERS (USA) INC.</u>		
c EIN-PN <u>30-0441881-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NT COLLECTIVE CANADA INDEX FD NL</u>		
b Name of sponsor of entity listed in (a):	<u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-102</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>102621927</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>ATHENE ANNUITY AND LIFE COMPANY</u>		
b Name of sponsor of entity listed in (a):	<u>ATHENE ANNUITY AND LIFE COMPANY</u>		
c EIN-PN <u>42-0175020-000</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>579979374</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: GREEN COURT CHINA OPPORTUNITY FUND

b Name of sponsor of entity listed in (a): GREEN COURT CAPITAL MANAGEMENT LTD

c EIN-PN 98-1393110-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVEST ACCOUNT

b Name of sponsor of entity listed in (a): THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 50000000
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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)
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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> 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022			
A Name of plan LOCKHEED MARTIN CORPORATION MASTER RETIREMENT TRUST	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:80%;">B Three-digit plan number (PN) ►</td> <td style="width:20%; text-align: center;">001</td> </tr> </table>	B Three-digit plan number (PN) ►	001
B Three-digit plan number (PN) ►	001		
C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION	D Employer Identification Number (EIN) 22-3546821		

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.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	214459831	26458297
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	846681488	479783665
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	467680503	926811191
(2) U.S. Government securities.....	1c(2)	2939654476	2195340604
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	144707814	1354697019
(B) All other.....	1c(3)(B)	6793342913	2341873849
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)	43073406	56996254
(B) Common.....	1c(4)(B)	10812591516	4866743521
(5) Partnership/joint venture interests.....	1c(5)	9197911988	10732570863
(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)	645890232	307893637
(10) Value of interest in pooled separate accounts.....	1c(10)	779918047	629979374
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	55614206	0
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	294928592	243567465
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	721946475	545532902
(15) Other.....	1c(15)	3525498224	171864776

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	37483899711	24880113417
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h	0	13674253
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	919653194	583337955
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	919653194	597012208
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	36564246517	24283101209

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)	13205347	
(B) U.S. Government securities.....	2b(1)(B)	42572553	
(C) Corporate debt instruments.....	2b(1)(C)	215432654	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	8657034	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		279867588
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	4498044	
(B) Common stock.....	2b(2)(B)	141004061	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	4824156	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	163958555452	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	165721182978	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-4025035880	
(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)		683413942
(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)		-53307
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-211000846
c Other income	2c		262278350
d Total income. Add all income amounts in column (b) and enter total	2d		-4622831418
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		-6702880
i Administrative expenses: (1) Professional fees	2i(1)	6214451	
(2) Contract administrator fees.....	2i(2)	17770423	
(3) Investment advisory and management fees	2i(3)	43257722	
(4) Other	2i(4)	146363033	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		213605629
j Total expenses. Add all expense amounts in column (b) and enter total	2j		206902749
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-4829734167
l Transfers of assets:			
(1) To this plan	2l(1)		1967407415
(2) From this plan.....	2l(2)		9418818556

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** because:

- (1) This form is filed for a CCT, PSA, 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.

During the plan year:

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.)

	Yes	No	Amount
4a			

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

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

Lockheed Martin Master Retirement Trust

EIN: 22-3546821 / PN: 001

Plan Year: 2022

Schedule H, line 4j – Schedule of Reportable Transactions

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 1 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-21 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0699

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 2 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-21 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

**Generated by Northern Trust from periodic data on 16 Oct 23 C0699*

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part B

Page 1 of 2

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0700

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part B

Page 2 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

**Generated by Northern Trust from periodic data on 16 Oct 23 C0700*

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,010.670	3 Jan 22	1.0000			0.00	1,010.67	1,010.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,053,544.070	4 Jan 22	1.0000			0.00	9,053,544.07	9,053,544.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	48,128,558.380	4 Jan 22	1.0000			0.00	48,128,558.38	48,128,558.38	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	62,801,623.190	4 Jan 22	1.0000			0.00	62,801,623.19	62,801,623.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10,527,255.710	4 Jan 22	1.0000			0.00	10,527,255.71	10,527,255.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.840	5 Jan 22	1.0000			0.00	0.84	0.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.200	5 Jan 22	1.0000			0.00	0.20	0.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.130	5 Jan 22	1.0000			0.00	0.13	0.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10,089,968.470	5 Jan 22	1.0000			0.00	10,089,968.47	10,089,968.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	35.680	5 Jan 22	1.0000			0.00	35.68	35.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.130	5 Jan 22	1.0000			0.00	0.13	0.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	493.560	5 Jan 22	1.0000			0.00	493.56	493.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.750	5 Jan 22	1.0000			0.00	6.75	6.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.610	5 Jan 22	1.0000			0.00	6.61	6.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.660	5 Jan 22	1.0000			0.00	4.66	4.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 2 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.010	5 Jan 22	1.0000			0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.010	5 Jan 22	1.0000			0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	167.690	5 Jan 22	1.0000			0.00	167.69	167.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.190	5 Jan 22	1.0000			0.00	2.19	2.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.670	5 Jan 22	1.0000			0.00	6.67	6.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.410	5 Jan 22	1.0000			0.00	0.41	0.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.800	5 Jan 22	1.0000			0.00	0.80	0.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.920	5 Jan 22	1.0000			0.00	3.92	3.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.660	5 Jan 22	1.0000			0.00	2.66	2.66	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.170	5 Jan 22	1.0000			0.00	0.17	0.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.330	5 Jan 22	1.0000			0.00	3.33	3.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.110	5 Jan 22	1.0000			0.00	2.11	2.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9.270	5 Jan 22	1.0000			0.00	9.27	9.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	195.410	5 Jan 22	1.0000			0.00	195.41	195.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.930	5 Jan 22	1.0000			0.00	1.93	1.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 3 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	14.690	5 Jan 22	1.0000			0.00	14.69	14.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	378.820	5 Jan 22	1.0000			0.00	378.82	378.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.540	5 Jan 22	1.0000			0.00	0.54	0.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.190	5 Jan 22	1.0000			0.00	0.19	0.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	407.080	5 Jan 22	1.0000			0.00	407.08	407.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.760	5 Jan 22	1.0000			0.00	7.76	7.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.140	5 Jan 22	1.0000			0.00	2.14	2.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.620	5 Jan 22	1.0000			0.00	5.62	5.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.170	5 Jan 22	1.0000			0.00	1.17	1.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.950	5 Jan 22	1.0000			0.00	4.95	4.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.890	5 Jan 22	1.0000			0.00	6.89	6.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	373.940	5 Jan 22	1.0000			0.00	373.94	373.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19,444,688.610	5 Jan 22	1.0000			0.00	19,444,688.61	19,444,688.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.730	5 Jan 22	1.0000			0.00	7.73	7.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	84.670	5 Jan 22	1.0000			0.00	84.67	84.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 4 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.870	5 Jan 22	1.0000			0.00	0.87	0.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	132.690	5 Jan 22	1.0000			0.00	132.69	132.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.360	5 Jan 22	1.0000			0.00	3.36	3.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.030	5 Jan 22	1.0000			0.00	1.03	1.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.180	5 Jan 22	1.0000			0.00	0.18	0.18	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9.750	5 Jan 22	1.0000			0.00	9.75	9.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.860	5 Jan 22	1.0000			0.00	7.86	7.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.810	5 Jan 22	1.0000			0.00	0.81	0.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	18.730	5 Jan 22	1.0000			0.00	18.73	18.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.440	5 Jan 22	1.0000			0.00	2.44	2.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.050	5 Jan 22	1.0000			0.00	2.05	2.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.410	5 Jan 22	1.0000			0.00	7.41	7.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.510	5 Jan 22	1.0000			0.00	0.51	0.51	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	20.340	5 Jan 22	1.0000			0.00	20.34	20.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.150	5 Jan 22	1.0000			0.00	3.15	3.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 5 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.020	5 Jan 22	1.0000			0.00	0.02	0.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.030	5 Jan 22	1.0000			0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.800	5 Jan 22	1.0000			0.00	5.80	5.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.520	5 Jan 22	1.0000			0.00	3.52	3.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.130	5 Jan 22	1.0000			0.00	0.13	0.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.470	5 Jan 22	1.0000			0.00	1.47	1.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.550	5 Jan 22	1.0000			0.00	6.55	6.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.730	5 Jan 22	1.0000			0.00	0.73	0.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.190	5 Jan 22	1.0000			0.00	2.19	2.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.030	5 Jan 22	1.0000			0.00	3.03	3.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.520	5 Jan 22	1.0000			0.00	1.52	1.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	42.750	5 Jan 22	1.0000			0.00	42.75	42.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.170	5 Jan 22	1.0000			0.00	0.17	0.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.990	5 Jan 22	1.0000			0.00	4.99	4.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,063.550	5 Jan 22	1.0000			0.00	1,063.55	1,063.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.770	5 Jan 22	1.0000			0.00	0.77	0.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.620	5 Jan 22	1.0000			0.00	0.62	0.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.570	5 Jan 22	1.0000			0.00	4.57	4.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.140	5 Jan 22	1.0000			0.00	1.14	1.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.940	5 Jan 22	1.0000			0.00	7.94	7.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19.150	5 Jan 22	1.0000			0.00	19.15	19.15	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.600	5 Jan 22	1.0000			0.00	5.60	5.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	17.890	5 Jan 22	1.0000			0.00	17.89	17.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.630	5 Jan 22	1.0000			0.00	1.63	1.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.550	5 Jan 22	1.0000			0.00	4.55	4.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	45.040	5 Jan 22	1.0000			0.00	45.04	45.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.710	5 Jan 22	1.0000			0.00	0.71	0.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.230	5 Jan 22	1.0000			0.00	0.23	0.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,812,170.000	6 Jan 22	1.0000			0.00	7,812,170.00	7,812,170.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	521,624.000	7 Jan 22	1.0000			0.00	521,624.00	521,624.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	313,184.110	7 Jan 22	1.0000			0.00	313,184.11	313,184.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	44,029,506.920	10 Jan 22	1.0000			0.00	44,029,506.92	44,029,506.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,762,562.460	11 Jan 22	1.0000			0.00	1,762,562.46	1,762,562.46	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,988,497.000	12 Jan 22	1.0000			0.00	3,988,497.00	3,988,497.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,343,750.000	12 Jan 22	1.0000			0.00	2,343,750.00	2,343,750.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,000,001.000	12 Jan 22	1.0000			0.00	1,000,001.00	1,000,001.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	205.140	12 Jan 22	1.0000			0.00	205.14	205.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,344,243.000	12 Jan 22	1.0000			0.00	2,344,243.00	2,344,243.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	29,008,683.000	12 Jan 22	1.0000			0.00	29,008,683.00	29,008,683.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,280,000.000	12 Jan 22	1.0000			0.00	2,280,000.00	2,280,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,533,128.780	14 Jan 22	1.0000			0.00	1,533,128.78	1,533,128.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33,575.820	14 Jan 22	1.0000			0.00	33,575.82	33,575.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,928,412.000	14 Jan 22	1.0000			0.00	1,928,412.00	1,928,412.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	312,308.000	14 Jan 22	1.0000			0.00	312,308.00	312,308.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,836,519.000	14 Jan 22	1.0000			0.00	1,836,519.00	1,836,519.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 8 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,004,533.480	14 Jan 22	1.0000			0.00	1,004,533.48	1,004,533.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	15,507,920.790	18 Jan 22	1.0000			0.00	15,507,920.79	15,507,920.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.520	18 Jan 22	1.0000			0.00	2.52	2.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.010	18 Jan 22	1.0000			0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	67,539.360	18 Jan 22	1.0000			0.00	67,539.36	67,539.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,411,735.330	19 Jan 22	1.0000			0.00	2,411,735.33	2,411,735.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,618,068.000	20 Jan 22	1.0000			0.00	2,618,068.00	2,618,068.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,550.000	21 Jan 22	1.0000			0.00	7,550.00	7,550.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,258,885.340	24 Jan 22	1.0000			0.00	3,258,885.34	3,258,885.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	158,121.000	24 Jan 22	1.0000			0.00	158,121.00	158,121.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,756,843.000	27 Jan 22	1.0000			0.00	1,756,843.00	1,756,843.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,141,667.000	27 Jan 22	1.0000			0.00	2,141,667.00	2,141,667.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,575,927.620	27 Jan 22	1.0000			0.00	1,575,927.62	1,575,927.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,245,377.450	28 Jan 22	1.0000			0.00	1,245,377.45	1,245,377.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	702,352.500	28 Jan 22	1.0000			0.00	702,352.50	702,352.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 9 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	49,607.000	28 Jan 22	1.0000			0.00	49,607.00	49,607.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	212,500.000	31 Jan 22	1.0000			0.00	212,500.00	212,500.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,311,413.000	31 Jan 22	1.0000			0.00	1,311,413.00	1,311,413.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10,233.910	31 Jan 22	1.0000			0.00	10,233.91	10,233.91	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,574,508.000	31 Jan 22	1.0000			0.00	1,574,508.00	1,574,508.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,629,507.000	31 Jan 22	1.0000			0.00	2,629,507.00	2,629,507.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	588,443.000	31 Jan 22	1.0000			0.00	588,443.00	588,443.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,498,270.430	1 Feb 22	1.0000			0.00	2,498,270.43	2,498,270.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,010.670	1 Feb 22	1.0000			0.00	1,010.67	1,010.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,940,761.280	1 Feb 22	1.0000			0.00	1,940,761.28	1,940,761.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,227,964.000	2 Feb 22	1.0000			0.00	1,227,964.00	1,227,964.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.450	3 Feb 22	1.0000			0.00	0.45	0.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9.780	3 Feb 22	1.0000			0.00	9.78	9.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	11.330	3 Feb 22	1.0000			0.00	11.33	11.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.390	3 Feb 22	1.0000			0.00	3.39	3.39	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.820	3 Feb 22	1.0000			0.00	5.82	5.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.780	3 Feb 22	1.0000			0.00	2.78	2.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.420	3 Feb 22	1.0000			0.00	3.42	3.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.460	3 Feb 22	1.0000			0.00	1.46	1.46	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.040	3 Feb 22	1.0000			0.00	0.04	0.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	315.520	3 Feb 22	1.0000			0.00	315.52	315.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.480	3 Feb 22	1.0000			0.00	7.48	7.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33.500	3 Feb 22	1.0000			0.00	33.50	33.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	25.790	3 Feb 22	1.0000			0.00	25.79	25.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.340	3 Feb 22	1.0000			0.00	3.34	3.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.200	3 Feb 22	1.0000			0.00	0.20	0.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	57.860	3 Feb 22	1.0000			0.00	57.86	57.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.800	3 Feb 22	1.0000			0.00	5.80	5.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.580	3 Feb 22	1.0000			0.00	5.58	5.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,088,704.770	3 Feb 22	1.0000			0.00	3,088,704.77	3,088,704.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 11 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.280	3 Feb 22	1.0000			0.00	0.28	0.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.250	3 Feb 22	1.0000			0.00	1.25	1.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.130	3 Feb 22	1.0000			0.00	4.13	4.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	58.540	3 Feb 22	1.0000			0.00	58.54	58.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.340	3 Feb 22	1.0000			0.00	0.34	0.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.650	3 Feb 22	1.0000			0.00	4.65	4.65	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.040	3 Feb 22	1.0000			0.00	3.04	3.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	12.300	3 Feb 22	1.0000			0.00	12.30	12.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.000	3 Feb 22	1.0000			0.00	2.00	2.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	37.920	3 Feb 22	1.0000			0.00	37.92	37.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	75.510	3 Feb 22	1.0000			0.00	75.51	75.51	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9.490	3 Feb 22	1.0000			0.00	9.49	9.49	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	203.630	3 Feb 22	1.0000			0.00	203.63	203.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	21.280	3 Feb 22	1.0000			0.00	21.28	21.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	24.520	3 Feb 22	1.0000			0.00	24.52	24.52	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 12 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.420	3 Feb 22	1.0000			0.00	3.42	3.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.230	3 Feb 22	1.0000			0.00	4.23	4.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.030	3 Feb 22	1.0000			0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	42.320	3 Feb 22	1.0000			0.00	42.32	42.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.400	3 Feb 22	1.0000			0.00	6.40	6.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.320	3 Feb 22	1.0000			0.00	0.32	0.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	175.100	3 Feb 22	1.0000			0.00	175.10	175.10	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.880	3 Feb 22	1.0000			0.00	1.88	1.88	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	928,998.450	3 Feb 22	1.0000			0.00	928,998.45	928,998.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.330	3 Feb 22	1.0000			0.00	3.33	3.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	8.560	3 Feb 22	1.0000			0.00	8.56	8.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	588,234.540	4 Feb 22	1.0000			0.00	588,234.54	588,234.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	281,250.000	4 Feb 22	1.0000			0.00	281,250.00	281,250.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,617,117.000	4 Feb 22	1.0000			0.00	1,617,117.00	1,617,117.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	327,028.000	8 Feb 22	1.0000			0.00	327,028.00	327,028.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,842,106.000	9 Feb 22	1.0000			0.00	2,842,106.00	2,842,106.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,488,388.610	9 Feb 22	1.0000			0.00	1,488,388.61	1,488,388.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.240	9 Feb 22	1.0000			0.00	0.24	0.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	784,995.070	9 Feb 22	1.0000			0.00	784,995.07	784,995.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,762,500.000	10 Feb 22	1.0000			0.00	7,762,500.00	7,762,500.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	48,718,750.000	11 Feb 22	1.0000			0.00	48,718,750.00	48,718,750.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	209,936.340	11 Feb 22	1.0000			0.00	209,936.34	209,936.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	16,147,028.000	11 Feb 22	1.0000			0.00	16,147,028.00	16,147,028.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,256,261.920	14 Feb 22	1.0000			0.00	1,256,261.92	1,256,261.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,911,425.440	14 Feb 22	1.0000			0.00	2,911,425.44	2,911,425.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,236,949.030	14 Feb 22	1.0000			0.00	2,236,949.03	2,236,949.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	780,955.000	15 Feb 22	1.0000			0.00	780,955.00	780,955.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	769,093.000	15 Feb 22	1.0000			0.00	769,093.00	769,093.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,988,497.000	16 Feb 22	1.0000			0.00	3,988,497.00	3,988,497.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	407,406.000	17 Feb 22	1.0000			0.00	407,406.00	407,406.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	137,023.040	17 Feb 22	1.0000			0.00	137,023.04	137,023.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	34,645.000	17 Feb 22	1.0000			0.00	34,645.00	34,645.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36,002.000	18 Feb 22	1.0000			0.00	36,002.00	36,002.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,538,597.000	23 Feb 22	1.0000			0.00	1,538,597.00	1,538,597.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	610,146.000	24 Feb 22	1.0000			0.00	610,146.00	610,146.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	495,395.000	24 Feb 22	1.0000			0.00	495,395.00	495,395.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,564,151.000	25 Feb 22	1.0000			0.00	1,564,151.00	1,564,151.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	985,196.000	25 Feb 22	1.0000			0.00	985,196.00	985,196.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,477,164.000	25 Feb 22	1.0000			0.00	7,477,164.00	7,477,164.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,315,728.000	25 Feb 22	1.0000			0.00	1,315,728.00	1,315,728.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,226,712.000	25 Feb 22	1.0000			0.00	2,226,712.00	2,226,712.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,013,746.000	25 Feb 22	1.0000			0.00	4,013,746.00	4,013,746.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	968,862.670	25 Feb 22	1.0000			0.00	968,862.67	968,862.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,803,010.200	25 Feb 22	1.0000			0.00	3,803,010.20	3,803,010.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	8,058,730.000	28 Feb 22	1.0000			0.00	8,058,730.00	8,058,730.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	273,064.000	28 Feb 22	1.0000			0.00	273,064.00	273,064.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,915.770	28 Feb 22	1.0000			0.00	9,915.77	9,915.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,058,171.750	28 Feb 22	1.0000			0.00	3,058,171.75	3,058,171.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,028,111.000	28 Feb 22	1.0000			0.00	1,028,111.00	1,028,111.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,678,092.000	28 Feb 22	1.0000			0.00	1,678,092.00	1,678,092.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	651.220	1 Mar 22	1.0000			0.00	651.22	651.22	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	25,951.000	1 Mar 22	1.0000			0.00	25,951.00	25,951.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,386,447.170	2 Mar 22	1.0000			0.00	5,386,447.17	5,386,447.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	30.870	3 Mar 22	1.0000			0.00	30.87	30.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	365.860	3 Mar 22	1.0000			0.00	365.86	365.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.210	3 Mar 22	1.0000			0.00	3.21	3.21	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.240	3 Mar 22	1.0000			0.00	5.24	5.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.050	3 Mar 22	1.0000			0.00	1.05	1.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	15.640	3 Mar 22	1.0000			0.00	15.64	15.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13.560	3 Mar 22	1.0000			0.00	13.56	13.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.040	3 Mar 22	1.0000			0.00	0.04	0.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.570	3 Mar 22	1.0000			0.00	1.57	1.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.410	3 Mar 22	1.0000			0.00	6.41	6.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.450	3 Mar 22	1.0000			0.00	7.45	7.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	11.710	3 Mar 22	1.0000			0.00	11.71	11.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.940	3 Mar 22	1.0000			0.00	3.94	3.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.430	3 Mar 22	1.0000			0.00	6.43	6.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.480	3 Mar 22	1.0000			0.00	0.48	0.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.860	3 Mar 22	1.0000			0.00	5.86	5.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	86.930	3 Mar 22	1.0000			0.00	86.93	86.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.740	3 Mar 22	1.0000			0.00	1.74	1.74	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.980	3 Mar 22	1.0000			0.00	1.98	1.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13.160	3 Mar 22	1.0000			0.00	13.16	13.16	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.360	3 Mar 22	1.0000			0.00	3.36	3.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.300	3 Mar 22	1.0000			0.00	2.30	2.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 17 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	22.260	3 Mar 22	1.0000			0.00	22.26	22.26	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	40.110	3 Mar 22	1.0000			0.00	40.11	40.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.580	3 Mar 22	1.0000			0.00	0.58	0.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.730	3 Mar 22	1.0000			0.00	0.73	0.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10.250	3 Mar 22	1.0000			0.00	10.25	10.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.150	3 Mar 22	1.0000			0.00	0.15	0.15	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.260	3 Mar 22	1.0000			0.00	2.26	2.26	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.070	3 Mar 22	1.0000			0.00	4.07	4.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9.690	3 Mar 22	1.0000			0.00	9.69	9.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.600	3 Mar 22	1.0000			0.00	1.60	1.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.770	3 Mar 22	1.0000			0.00	1.77	1.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	38.020	3 Mar 22	1.0000			0.00	38.02	38.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	17.620	3 Mar 22	1.0000			0.00	17.62	17.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.790	3 Mar 22	1.0000			0.00	4.79	4.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.600	3 Mar 22	1.0000			0.00	2.60	2.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.760	3 Mar 22	1.0000			0.00	1.76	1.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.720	3 Mar 22	1.0000			0.00	5.72	5.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	121.270	3 Mar 22	1.0000			0.00	121.27	121.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,081,730.280	7 Mar 22	1.0000			0.00	2,081,730.28	2,081,730.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,048,502.660	8 Mar 22	1.0000			0.00	2,048,502.66	2,048,502.66	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,090,590.780	8 Mar 22	1.0000			0.00	2,090,590.78	2,090,590.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6,313,912.000	9 Mar 22	1.0000			0.00	6,313,912.00	6,313,912.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	74,735.080	10 Mar 22	1.0000			0.00	74,735.08	74,735.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,299,888.630	10 Mar 22	1.0000			0.00	1,299,888.63	1,299,888.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,499,201.000	11 Mar 22	1.0000			0.00	3,499,201.00	3,499,201.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,165,920.000	11 Mar 22	1.0000			0.00	1,165,920.00	1,165,920.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,500,731.000	11 Mar 22	1.0000			0.00	1,500,731.00	1,500,731.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	406,734.000	11 Mar 22	1.0000			0.00	406,734.00	406,734.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	116,624.060	16 Mar 22	1.0000			0.00	116,624.06	116,624.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	345,405.000	18 Mar 22	1.0000			0.00	345,405.00	345,405.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,592,429.600	18 Mar 22	1.0000			0.00	7,592,429.60	7,592,429.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	122,228.000	18 Mar 22	1.0000			0.00	122,228.00	122,228.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	161,569.000	21 Mar 22	1.0000			0.00	161,569.00	161,569.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	294,117.000	22 Mar 22	1.0000			0.00	294,117.00	294,117.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,727,873.520	22 Mar 22	1.0000			0.00	5,727,873.52	5,727,873.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	802,593.230	23 Mar 22	1.0000			0.00	802,593.23	802,593.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	374,883.000	23 Mar 22	1.0000			0.00	374,883.00	374,883.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	276,672.000	24 Mar 22	1.0000			0.00	276,672.00	276,672.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,598,191.730	24 Mar 22	1.0000			0.00	2,598,191.73	2,598,191.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	22,681.770	25 Mar 22	1.0000			0.00	22,681.77	22,681.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,743,532.000	25 Mar 22	1.0000			0.00	3,743,532.00	3,743,532.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,751,627.000	25 Mar 22	1.0000			0.00	1,751,627.00	1,751,627.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,200,000.000	25 Mar 22	1.0000			0.00	1,200,000.00	1,200,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	746,465.000	25 Mar 22	1.0000			0.00	746,465.00	746,465.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	253,422.440	25 Mar 22	1.0000			0.00	253,422.44	253,422.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	118,833.000	28 Mar 22	1.0000			0.00	118,833.00	118,833.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,745,136.000	28 Mar 22	1.0000			0.00	1,745,136.00	1,745,136.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,138,634.000	28 Mar 22	1.0000			0.00	2,138,634.00	2,138,634.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,122,130.000	28 Mar 22	1.0000			0.00	4,122,130.00	4,122,130.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6,600,000.000	28 Mar 22	1.0000			0.00	6,600,000.00	6,600,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,023,911.760	29 Mar 22	1.0000			0.00	5,023,911.76	5,023,911.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,205,790.000	29 Mar 22	1.0000			0.00	1,205,790.00	1,205,790.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	12,000,764.000	29 Mar 22	1.0000			0.00	12,000,764.00	12,000,764.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,010,471.120	30 Mar 22	1.0000			0.00	1,010,471.12	1,010,471.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,477,164.000	30 Mar 22	1.0000			0.00	7,477,164.00	7,477,164.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,019,672.000	30 Mar 22	1.0000			0.00	1,019,672.00	1,019,672.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,477,164.000	31 Mar 22	1.0000			0.00	7,477,164.00	7,477,164.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10,134.220	31 Mar 22	1.0000			0.00	10,134.22	10,134.22	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	577,920.000	31 Mar 22	1.0000			0.00	577,920.00	577,920.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	770,485.000	31 Mar 22	1.0000			0.00	770,485.00	770,485.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,065,386.000	31 Mar 22	1.0000			0.00	1,065,386.00	1,065,386.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	300,000.000	31 Mar 22	1.0000			0.00	300,000.00	300,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,651,272.000	31 Mar 22	1.0000			0.00	2,651,272.00	2,651,272.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,626,014.020	31 Mar 22	1.0000			0.00	2,626,014.02	2,626,014.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	959.320	1 Apr 22	1.0000			0.00	959.32	959.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,258,372.050	1 Apr 22	1.0000			0.00	3,258,372.05	3,258,372.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,344,861.770	4 Apr 22	1.0000			0.00	2,344,861.77	2,344,861.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	527,543.000	4 Apr 22	1.0000			0.00	527,543.00	527,543.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,359,832.250	4 Apr 22	1.0000			0.00	2,359,832.25	2,359,832.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.630	5 Apr 22	1.0000			0.00	5.63	5.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	12.050	5 Apr 22	1.0000			0.00	12.05	12.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.820	5 Apr 22	1.0000			0.00	0.82	0.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.390	5 Apr 22	1.0000			0.00	0.39	0.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	65.680	5 Apr 22	1.0000			0.00	65.68	65.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.040	5 Apr 22	1.0000			0.00	2.04	2.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 22 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36.350	5 Apr 22	1.0000			0.00	36.35	36.35	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.070	5 Apr 22	1.0000			0.00	0.07	0.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.940	5 Apr 22	1.0000			0.00	0.94	0.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.950	5 Apr 22	1.0000			0.00	6.95	6.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	8.300	5 Apr 22	1.0000			0.00	8.30	8.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	123.840	5 Apr 22	1.0000			0.00	123.84	123.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.990	5 Apr 22	1.0000			0.00	1.99	1.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36.990	5 Apr 22	1.0000			0.00	36.99	36.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	14.760	5 Apr 22	1.0000			0.00	14.76	14.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	15.610	5 Apr 22	1.0000			0.00	15.61	15.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.240	5 Apr 22	1.0000			0.00	0.24	0.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.970	5 Apr 22	1.0000			0.00	4.97	4.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.090	5 Apr 22	1.0000			0.00	7.09	7.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.630	5 Apr 22	1.0000			0.00	3.63	3.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.830	5 Apr 22	1.0000			0.00	6.83	6.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 23 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	30.740	5 Apr 22	1.0000			0.00	30.74	30.74	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.320	5 Apr 22	1.0000			0.00	2.32	2.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	14.770	5 Apr 22	1.0000			0.00	14.77	14.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	50.540	5 Apr 22	1.0000			0.00	50.54	50.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	17.490	5 Apr 22	1.0000			0.00	17.49	17.49	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.620	5 Apr 22	1.0000			0.00	7.62	7.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.250	5 Apr 22	1.0000			0.00	0.25	0.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.890	5 Apr 22	1.0000			0.00	6.89	6.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	21.050	5 Apr 22	1.0000			0.00	21.05	21.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.080	5 Apr 22	1.0000			0.00	0.08	0.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13.090	5 Apr 22	1.0000			0.00	13.09	13.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	18.790	5 Apr 22	1.0000			0.00	18.79	18.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	18.970	5 Apr 22	1.0000			0.00	18.97	18.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.860	5 Apr 22	1.0000			0.00	6.86	6.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.440	5 Apr 22	1.0000			0.00	4.44	4.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.000	5 Apr 22	1.0000			0.00	4.00	4.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	28.450	5 Apr 22	1.0000			0.00	28.45	28.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	45.560	5 Apr 22	1.0000			0.00	45.56	45.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19.120	5 Apr 22	1.0000			0.00	19.12	19.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,344,861.770	7 Apr 22	1.0000			0.00	2,344,861.77	2,344,861.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,595,729.290	7 Apr 22	1.0000			0.00	3,595,729.29	3,595,729.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,101,167.000	7 Apr 22	1.0000			0.00	2,101,167.00	2,101,167.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,335,847.000	7 Apr 22	1.0000			0.00	1,335,847.00	1,335,847.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,039,550.900	8 Apr 22	1.0000			0.00	1,039,550.90	1,039,550.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	488,188.980	8 Apr 22	1.0000			0.00	488,188.98	488,188.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,344,861.770	11 Apr 22	1.0000			0.00	2,344,861.77	2,344,861.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,290.080	11 Apr 22	1.0000			0.00	9,290.08	9,290.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	15,405,560.640	12 Apr 22	1.0000			0.00	15,405,560.64	15,405,560.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	44,252.310	12 Apr 22	1.0000			0.00	44,252.31	44,252.31	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	810,709.000	13 Apr 22	1.0000			0.00	810,709.00	810,709.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	541,958.040	14 Apr 22	1.0000			0.00	541,958.04	541,958.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	31,219.770	14 Apr 22	1.0000			0.00	31,219.77	31,219.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	205,215.000	14 Apr 22	1.0000			0.00	205,215.00	205,215.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,583,250.000	14 Apr 22	1.0000			0.00	1,583,250.00	1,583,250.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,773,328.000	14 Apr 22	1.0000			0.00	2,773,328.00	2,773,328.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	67,316.070	14 Apr 22	1.0000			0.00	67,316.07	67,316.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,734,285.990	15 Apr 22	1.0000			0.00	7,734,285.99	7,734,285.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.030	15 Apr 22	1.0000			0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,882,956.390	19 Apr 22	1.0000			0.00	3,882,956.39	3,882,956.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	600,871.470	19 Apr 22	1.0000			0.00	600,871.47	600,871.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	488,188.980	20 Apr 22	1.0000			0.00	488,188.98	488,188.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	823,529.000	21 Apr 22	1.0000			0.00	823,529.00	823,529.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	86,207.000	21 Apr 22	1.0000			0.00	86,207.00	86,207.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	841,500.000	22 Apr 22	1.0000			0.00	841,500.00	841,500.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	666,667.000	22 Apr 22	1.0000			0.00	666,667.00	666,667.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 26 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,901,373.550	22 Apr 22	1.0000			0.00	3,901,373.55	3,901,373.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	562,036.000	25 Apr 22	1.0000			0.00	562,036.00	562,036.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	590,102.000	26 Apr 22	1.0000			0.00	590,102.00	590,102.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	947,369.000	26 Apr 22	1.0000			0.00	947,369.00	947,369.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	104,813.900	27 Apr 22	1.0000			0.00	104,813.90	104,813.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	713,219.000	28 Apr 22	1.0000			0.00	713,219.00	713,219.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,601.000	28 Apr 22	1.0000			0.00	7,601.00	7,601.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,103,541.000	28 Apr 22	1.0000			0.00	1,103,541.00	1,103,541.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6,818,476.090	28 Apr 22	1.0000			0.00	6,818,476.09	6,818,476.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,243,699.000	28 Apr 22	1.0000			0.00	2,243,699.00	2,243,699.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	675,000.000	29 Apr 22	1.0000			0.00	675,000.00	675,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	85,007.990	29 Apr 22	1.0000			0.00	85,007.99	85,007.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,287,494.000	29 Apr 22	1.0000			0.00	5,287,494.00	5,287,494.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,498.930	29 Apr 22	1.0000			0.00	9,498.93	9,498.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,832,672.000	29 Apr 22	1.0000			0.00	1,832,672.00	1,832,672.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	222,486.000	29 Apr 22	1.0000			0.00	222,486.00	222,486.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,560,281.340	29 Apr 22	1.0000			0.00	2,560,281.34	2,560,281.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	599.870	2 May 22	1.0000			0.00	599.87	599.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,164,325.000	2 May 22	1.0000			0.00	3,164,325.00	3,164,325.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,176,682.000	2 May 22	1.0000			0.00	4,176,682.00	4,176,682.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,334,728.000	2 May 22	1.0000			0.00	1,334,728.00	1,334,728.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	182,201.000	2 May 22	1.0000			0.00	182,201.00	182,201.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,525,723.960	3 May 22	1.0000			0.00	2,525,723.96	2,525,723.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	641,455.000	3 May 22	1.0000			0.00	641,455.00	641,455.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,639,590.530	3 May 22	1.0000			0.00	3,639,590.53	3,639,590.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,815,892.230	3 May 22	1.0000			0.00	1,815,892.23	1,815,892.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13.450	4 May 22	1.0000			0.00	13.45	13.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.700	4 May 22	1.0000			0.00	1.70	1.70	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	30.160	4 May 22	1.0000			0.00	30.16	30.16	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.190	4 May 22	1.0000			0.00	0.19	0.19	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 28 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	105.380	4 May 22	1.0000			0.00	105.38	105.38	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.980	4 May 22	1.0000			0.00	6.98	6.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19.790	4 May 22	1.0000			0.00	19.79	19.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.760	4 May 22	1.0000			0.00	7.76	7.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.080	4 May 22	1.0000			0.00	0.08	0.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.020	4 May 22	1.0000			0.00	0.02	0.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	206.800	4 May 22	1.0000			0.00	206.80	206.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.070	4 May 22	1.0000			0.00	0.07	0.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.830	4 May 22	1.0000			0.00	4.83	4.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	138.330	4 May 22	1.0000			0.00	138.33	138.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.400	4 May 22	1.0000			0.00	0.40	0.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	64.170	4 May 22	1.0000			0.00	64.17	64.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.280	4 May 22	1.0000			0.00	0.28	0.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.230	4 May 22	1.0000			0.00	7.23	7.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.490	4 May 22	1.0000			0.00	3.49	3.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.810	4 May 22	1.0000			0.00	0.81	0.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	12.310	4 May 22	1.0000			0.00	12.31	12.31	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10.810	4 May 22	1.0000			0.00	10.81	10.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.830	4 May 22	1.0000			0.00	1.83	1.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	17.630	4 May 22	1.0000			0.00	17.63	17.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	60.140	4 May 22	1.0000			0.00	60.14	60.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.430	4 May 22	1.0000			0.00	4.43	4.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.620	4 May 22	1.0000			0.00	4.62	4.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	18.710	4 May 22	1.0000			0.00	18.71	18.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	14.120	4 May 22	1.0000			0.00	14.12	14.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.010	4 May 22	1.0000			0.00	1.01	1.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	24.730	4 May 22	1.0000			0.00	24.73	24.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.600	4 May 22	1.0000			0.00	0.60	0.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	66.770	4 May 22	1.0000			0.00	66.77	66.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	17.110	4 May 22	1.0000			0.00	17.11	17.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 30 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	51.030	4 May 22	1.0000			0.00	51.03	51.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19.670	4 May 22	1.0000			0.00	19.67	19.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	21.970	4 May 22	1.0000			0.00	21.97	21.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19.920	4 May 22	1.0000			0.00	19.92	19.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.080	4 May 22	1.0000			0.00	5.08	5.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	109.530	4 May 22	1.0000			0.00	109.53	109.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9.470	4 May 22	1.0000			0.00	9.47	9.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	68.610	4 May 22	1.0000			0.00	68.61	68.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5.870	4 May 22	1.0000			0.00	5.87	5.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,067,519.230	5 May 22	1.0000			0.00	3,067,519.23	3,067,519.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	440,948.000	5 May 22	1.0000			0.00	440,948.00	440,948.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	129,116.000	5 May 22	1.0000			0.00	129,116.00	129,116.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,112,911.000	5 May 22	1.0000			0.00	1,112,911.00	1,112,911.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	16,099.350	6 May 22	1.0000			0.00	16,099.35	16,099.35	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6,902,572.520	6 May 22	1.0000			0.00	6,902,572.52	6,902,572.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,366,483.000	6 May 22	1.0000			0.00	5,366,483.00	5,366,483.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,484,347.470	6 May 22	1.0000			0.00	7,484,347.47	7,484,347.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,926,815.370	9 May 22	1.0000			0.00	1,926,815.37	1,926,815.37	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	447,768.000	9 May 22	1.0000			0.00	447,768.00	447,768.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,177,805.890	9 May 22	1.0000			0.00	1,177,805.89	1,177,805.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	25,263.490	10 May 22	1.0000			0.00	25,263.49	25,263.49	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	210,240.960	10 May 22	1.0000			0.00	210,240.96	210,240.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	879,120.340	11 May 22	1.0000			0.00	879,120.34	879,120.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,665,821.000	11 May 22	1.0000			0.00	9,665,821.00	9,665,821.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,377,180.000	12 May 22	1.0000			0.00	1,377,180.00	1,377,180.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	301,332.090	13 May 22	1.0000			0.00	301,332.09	301,332.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,149,905.000	13 May 22	1.0000			0.00	1,149,905.00	1,149,905.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,439.000	13 May 22	1.0000			0.00	2,439.00	2,439.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	737,627.000	13 May 22	1.0000			0.00	737,627.00	737,627.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	61,083.330	18 May 22	1.0000			0.00	61,083.33	61,083.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,376,223.770	18 May 22	1.0000			0.00	1,376,223.77	1,376,223.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	257,045.000	18 May 22	1.0000			0.00	257,045.00	257,045.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	68,295.000	19 May 22	1.0000			0.00	68,295.00	68,295.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	14,474,620.620	23 May 22	1.0000			0.00	14,474,620.62	14,474,620.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	196,805.410	24 May 22	1.0000			0.00	196,805.41	196,805.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,927,031.000	24 May 22	1.0000			0.00	2,927,031.00	2,927,031.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	70,000.000	24 May 22	1.0000			0.00	70,000.00	70,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,346,485.000	24 May 22	1.0000			0.00	1,346,485.00	1,346,485.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	931,637.080	24 May 22	1.0000			0.00	931,637.08	931,637.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,198,836.000	24 May 22	1.0000			0.00	1,198,836.00	1,198,836.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	429,242.000	24 May 22	1.0000			0.00	429,242.00	429,242.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,558,142.000	26 May 22	1.0000			0.00	1,558,142.00	1,558,142.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	228,526.000	26 May 22	1.0000			0.00	228,526.00	228,526.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,015,353.000	26 May 22	1.0000			0.00	1,015,353.00	1,015,353.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10,595,953.230	26 May 22	1.0000			0.00	10,595,953.23	10,595,953.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 33 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	299,865.000	26 May 22	1.0000			0.00	299,865.00	299,865.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,775,880.000	27 May 22	1.0000			0.00	3,775,880.00	3,775,880.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,665.510	31 May 22	1.0000			0.00	9,665.51	9,665.51	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,833,109.000	31 May 22	1.0000			0.00	1,833,109.00	1,833,109.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	888,184.000	31 May 22	1.0000			0.00	888,184.00	888,184.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,408,180.350	31 May 22	1.0000			0.00	2,408,180.35	2,408,180.35	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33,320.300	31 May 22	1.0000			0.00	33,320.30	33,320.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,258,391.840	31 May 22	1.0000			0.00	2,258,391.84	2,258,391.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,465,571.000	1 Jun 22	1.0000			0.00	3,465,571.00	3,465,571.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	959.320	1 Jun 22	1.0000			0.00	959.32	959.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,724,602.820	1 Jun 22	1.0000			0.00	1,724,602.82	1,724,602.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	905,892.050	1 Jun 22	1.0000			0.00	905,892.05	905,892.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,415,029.000	2 Jun 22	1.0000			0.00	1,415,029.00	1,415,029.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,768,873.100	2 Jun 22	1.0000			0.00	1,768,873.10	1,768,873.10	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	360,522.880	2 Jun 22	1.0000			0.00	360,522.88	360,522.88	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 34 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.400	3 Jun 22	1.0000			0.00	6.40	6.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.810	3 Jun 22	1.0000			0.00	0.81	0.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	31.210	3 Jun 22	1.0000			0.00	31.21	31.21	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.480	3 Jun 22	1.0000			0.00	1.48	1.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.290	3 Jun 22	1.0000			0.00	0.29	0.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	25.130	3 Jun 22	1.0000			0.00	25.13	25.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.580	3 Jun 22	1.0000			0.00	4.58	4.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.010	3 Jun 22	1.0000			0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	288.930	3 Jun 22	1.0000			0.00	288.93	288.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	118.860	3 Jun 22	1.0000			0.00	118.86	118.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.780	3 Jun 22	1.0000			0.00	0.78	0.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	24.460	3 Jun 22	1.0000			0.00	24.46	24.46	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	14.640	3 Jun 22	1.0000			0.00	14.64	14.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	300.120	3 Jun 22	1.0000			0.00	300.12	300.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	333.020	3 Jun 22	1.0000			0.00	333.02	333.02	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36.320	3 Jun 22	1.0000			0.00	36.32	36.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.570	3 Jun 22	1.0000			0.00	4.57	4.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	45.750	3 Jun 22	1.0000			0.00	45.75	45.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.270	3 Jun 22	1.0000			0.00	1.27	1.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	16.940	3 Jun 22	1.0000			0.00	16.94	16.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	79.390	3 Jun 22	1.0000			0.00	79.39	79.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.580	3 Jun 22	1.0000			0.00	6.58	6.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	28.370	3 Jun 22	1.0000			0.00	28.37	28.37	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	73.230	3 Jun 22	1.0000			0.00	73.23	73.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	114.590	3 Jun 22	1.0000			0.00	114.59	114.59	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	212.210	3 Jun 22	1.0000			0.00	212.21	212.21	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.680	3 Jun 22	1.0000			0.00	0.68	0.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6.380	3 Jun 22	1.0000			0.00	6.38	6.38	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	150.270	3 Jun 22	1.0000			0.00	150.27	150.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36.170	3 Jun 22	1.0000			0.00	36.17	36.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 36 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13.330	3 Jun 22	1.0000			0.00	13.33	13.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	19,884.000	3 Jun 22	1.0000			0.00	19,884.00	19,884.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.120	3 Jun 22	1.0000			0.00	0.12	0.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	50.110	3 Jun 22	1.0000			0.00	50.11	50.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	42.810	3 Jun 22	1.0000			0.00	42.81	42.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	18.060	3 Jun 22	1.0000			0.00	18.06	18.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	41.710	3 Jun 22	1.0000			0.00	41.71	41.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	70.600	3 Jun 22	1.0000			0.00	70.60	70.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.750	3 Jun 22	1.0000			0.00	3.75	3.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	16.600	3 Jun 22	1.0000			0.00	16.60	16.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	361.250	3 Jun 22	1.0000			0.00	361.25	361.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	22.290	3 Jun 22	1.0000			0.00	22.29	22.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,196,537.000	6 Jun 22	1.0000			0.00	5,196,537.00	5,196,537.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,091,468.230	7 Jun 22	1.0000			0.00	1,091,468.23	1,091,468.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,113,750.000	7 Jun 22	1.0000			0.00	1,113,750.00	1,113,750.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,449,663.390	7 Jun 22	1.0000			0.00	2,449,663.39	2,449,663.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,346,419.000	9 Jun 22	1.0000			0.00	1,346,419.00	1,346,419.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,942,555.290	14 Jun 22	1.0000			0.00	2,942,555.29	2,942,555.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	125,547.000	16 Jun 22	1.0000			0.00	125,547.00	125,547.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6,000.000	16 Jun 22	1.0000			0.00	6,000.00	6,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	223,856.000	21 Jun 22	1.0000			0.00	223,856.00	223,856.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,619,748.950	21 Jun 22	1.0000			0.00	3,619,748.95	3,619,748.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,748.800	23 Jun 22	1.0000			0.00	2,748.80	2,748.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	357,374.000	23 Jun 22	1.0000			0.00	357,374.00	357,374.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	304,529.060	23 Jun 22	1.0000			0.00	304,529.06	304,529.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,605,189.550	24 Jun 22	1.0000			0.00	2,605,189.55	2,605,189.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	26,007.000	24 Jun 22	1.0000			0.00	26,007.00	26,007.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	356,345.000	24 Jun 22	1.0000			0.00	356,345.00	356,345.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	757,911.000	24 Jun 22	1.0000			0.00	757,911.00	757,911.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	404,039.000	24 Jun 22	1.0000			0.00	404,039.00	404,039.00	0.00

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◆ 5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,823,391.000	27 Jun 22	1.0000			0.00	1,823,391.00	1,823,391.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,396,757.700	27 Jun 22	1.0000			0.00	1,396,757.70	1,396,757.70	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	115,192.000	28 Jun 22	1.0000			0.00	115,192.00	115,192.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	96,512.000	28 Jun 22	1.0000			0.00	96,512.00	96,512.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,032,914.950	28 Jun 22	1.0000			0.00	1,032,914.95	1,032,914.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	502,667.770	28 Jun 22	1.0000			0.00	502,667.77	502,667.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,623,224.000	29 Jun 22	1.0000			0.00	4,623,224.00	4,623,224.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,747,486.710	29 Jun 22	1.0000			0.00	1,747,486.71	1,747,486.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,140,827.000	29 Jun 22	1.0000			0.00	1,140,827.00	1,140,827.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	8,943.790	30 Jun 22	1.0000			0.00	8,943.79	8,943.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,229,676.000	30 Jun 22	1.0000			0.00	1,229,676.00	1,229,676.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,709,386.780	30 Jun 22	1.0000			0.00	1,709,386.78	1,709,386.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,794,554.430	30 Jun 22	1.0000			0.00	1,794,554.43	1,794,554.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,560,841.000	30 Jun 22	1.0000			0.00	1,560,841.00	1,560,841.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,017,344.000	30 Jun 22	1.0000			0.00	1,017,344.00	1,017,344.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 39 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	313,184.110	30 Jun 22	1.0000			0.00	313,184.11	313,184.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	850.240	1 Jul 22	1.0000			0.00	850.24	850.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,799,283.710	1 Jul 22	1.0000			0.00	1,799,283.71	1,799,283.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.100	6 Jul 22	1.0000			0.00	0.10	0.10	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	8.290	6 Jul 22	1.0000			0.00	8.29	8.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.690	6 Jul 22	1.0000			0.00	3.69	3.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	12.980	6 Jul 22	1.0000			0.00	12.98	12.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	244.020	6 Jul 22	1.0000			0.00	244.02	244.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	115.280	6 Jul 22	1.0000			0.00	115.28	115.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.020	6 Jul 22	1.0000			0.00	0.02	0.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	132.570	6 Jul 22	1.0000			0.00	132.57	132.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	60.720	6 Jul 22	1.0000			0.00	60.72	60.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	826.310	6 Jul 22	1.0000			0.00	826.31	826.31	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	60.720	6 Jul 22	1.0000			0.00	60.72	60.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3.090	6 Jul 22	1.0000			0.00	3.09	3.09	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 40 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	22.870	6 Jul 22	1.0000			0.00	22.87	22.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	35.690	6 Jul 22	1.0000			0.00	35.69	35.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.030	6 Jul 22	1.0000			0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	50.130	6 Jul 22	1.0000			0.00	50.13	50.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	28.020	6 Jul 22	1.0000			0.00	28.02	28.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	43.750	6 Jul 22	1.0000			0.00	43.75	43.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	23.420	6 Jul 22	1.0000			0.00	23.42	23.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4.520	6 Jul 22	1.0000			0.00	4.52	4.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2.430	6 Jul 22	1.0000			0.00	2.43	2.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	31.010	6 Jul 22	1.0000			0.00	31.01	31.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33.370	6 Jul 22	1.0000			0.00	33.37	33.37	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,169.530	6 Jul 22	1.0000			0.00	1,169.53	1,169.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	32.670	6 Jul 22	1.0000			0.00	32.67	32.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33.060	6 Jul 22	1.0000			0.00	33.06	33.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	63.740	6 Jul 22	1.0000			0.00	63.74	63.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 41 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	32.700	6 Jul 22	1.0000			0.00	32.70	32.70	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	55.440	6 Jul 22	1.0000			0.00	55.44	55.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	18.750	6 Jul 22	1.0000			0.00	18.75	18.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	70.990	6 Jul 22	1.0000			0.00	70.99	70.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.250	6 Jul 22	1.0000			0.00	1.25	1.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33.520	6 Jul 22	1.0000			0.00	33.52	33.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	51.600	6 Jul 22	1.0000			0.00	51.60	51.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	16.090	6 Jul 22	1.0000			0.00	16.09	16.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	26.470	6 Jul 22	1.0000			0.00	26.47	26.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	37.850	6 Jul 22	1.0000			0.00	37.85	37.85	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36.140	6 Jul 22	1.0000			0.00	36.14	36.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.030	6 Jul 22	1.0000			0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.220	6 Jul 22	1.0000			0.00	0.22	0.22	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7.900	6 Jul 22	1.0000			0.00	7.90	7.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.320	6 Jul 22	1.0000			0.00	0.32	0.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	11.060	6 Jul 22	1.0000			0.00	11.06	11.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10.820	6 Jul 22	1.0000			0.00	10.82	10.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,375,944.560	7 Jul 22	1.0000			0.00	4,375,944.56	4,375,944.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	40,000,000.000	11 Jul 22	1.0000			0.00	40,000,000.00	40,000,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,337,558.360	11 Jul 22	1.0000			0.00	2,337,558.36	2,337,558.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,586,337.890	12 Jul 22	1.0000			0.00	4,586,337.89	4,586,337.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,275,824.290	12 Jul 22	1.0000			0.00	1,275,824.29	1,275,824.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	819,390.000	13 Jul 22	1.0000			0.00	819,390.00	819,390.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,190,829.000	13 Jul 22	1.0000			0.00	3,190,829.00	3,190,829.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,483,977.280	13 Jul 22	1.0000			0.00	1,483,977.28	1,483,977.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	648,000.000	14 Jul 22	1.0000			0.00	648,000.00	648,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	7,922,535.230	14 Jul 22	1.0000			0.00	7,922,535.23	7,922,535.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,237.820	15 Jul 22	1.0000			0.00	9,237.82	9,237.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	52,530,111.000	15 Jul 22	1.0000			0.00	52,530,111.00	52,530,111.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13,751,828.000	15 Jul 22	1.0000			0.00	13,751,828.00	13,751,828.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	819,157.000	15 Jul 22	1.0000			0.00	819,157.00	819,157.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,482,834.840	18 Jul 22	1.0000			0.00	1,482,834.84	1,482,834.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,272,598.250	19 Jul 22	1.0000			0.00	1,272,598.25	1,272,598.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	68,055.810	19 Jul 22	1.0000			0.00	68,055.81	68,055.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,543,464.560	19 Jul 22	1.0000			0.00	1,543,464.56	1,543,464.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	741,973.640	19 Jul 22	1.0000			0.00	741,973.64	741,973.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,148,395.610	20 Jul 22	1.0000			0.00	1,148,395.61	1,148,395.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	789,600.000	20 Jul 22	1.0000			0.00	789,600.00	789,600.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	111,064.000	20 Jul 22	1.0000			0.00	111,064.00	111,064.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	73,641.000	21 Jul 22	1.0000			0.00	73,641.00	73,641.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,419,727.000	21 Jul 22	1.0000			0.00	1,419,727.00	1,419,727.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	944,768.040	22 Jul 22	1.0000			0.00	944,768.04	944,768.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,772,032.000	22 Jul 22	1.0000			0.00	2,772,032.00	2,772,032.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	922,950.000	22 Jul 22	1.0000			0.00	922,950.00	922,950.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	198,875.000	26 Jul 22	1.0000			0.00	198,875.00	198,875.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	202,537.000	26 Jul 22	1.0000			0.00	202,537.00	202,537.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,743,020.000	27 Jul 22	1.0000			0.00	2,743,020.00	2,743,020.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	789,890.000	27 Jul 22	1.0000			0.00	789,890.00	789,890.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	491,994.020	27 Jul 22	1.0000			0.00	491,994.02	491,994.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	85,936.000	28 Jul 22	1.0000			0.00	85,936.00	85,936.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	297,706.000	28 Jul 22	1.0000			0.00	297,706.00	297,706.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,061,889.000	28 Jul 22	1.0000			0.00	2,061,889.00	2,061,889.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	97,099.000	28 Jul 22	1.0000			0.00	97,099.00	97,099.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,050,000.000	29 Jul 22	1.0000			0.00	1,050,000.00	1,050,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	593,511.000	29 Jul 22	1.0000			0.00	593,511.00	593,511.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	684,210.000	29 Jul 22	1.0000			0.00	684,210.00	684,210.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,157.380	29 Jul 22	1.0000			0.00	9,157.38	9,157.38	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,690,000.000	29 Jul 22	1.0000			0.00	3,690,000.00	3,690,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,078,231.540	1 Aug 22	1.0000			0.00	2,078,231.54	2,078,231.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	867.000	1 Aug 22	1.0000			0.00	867.00	867.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 45 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	913,314.000	1 Aug 22	1.0000			0.00	913,314.00	913,314.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,328,066.960	1 Aug 22	1.0000			0.00	2,328,066.96	2,328,066.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,069,060.830	3 Aug 22	1.0000			0.00	1,069,060.83	1,069,060.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	35,389.530	3 Aug 22	1.0000			0.00	35,389.53	35,389.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,267.620	3 Aug 22	1.0000			0.00	1,267.62	1,267.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,124,261.670	3 Aug 22	1.0000			0.00	1,124,261.67	1,124,261.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	4,516.700	3 Aug 22	1.0000			0.00	4,516.70	4,516.70	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	28,811.000	4 Aug 22	1.0000			0.00	28,811.00	28,811.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,308,809.560	5 Aug 22	1.0000			0.00	9,308,809.56	9,308,809.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33,687.500	5 Aug 22	1.0000			0.00	33,687.50	33,687.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,580,947.930	5 Aug 22	1.0000			0.00	2,580,947.93	2,580,947.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,092,976.000	8 Aug 22	1.0000			0.00	2,092,976.00	2,092,976.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	13,654,934.000	8 Aug 22	1.0000			0.00	13,654,934.00	13,654,934.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	409,953.390	8 Aug 22	1.0000			0.00	409,953.39	409,953.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	388,133.140	9 Aug 22	1.0000			0.00	388,133.14	388,133.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	488,455.000	10 Aug 22	1.0000			0.00	488,455.00	488,455.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	33,687.500	11 Aug 22	1.0000			0.00	33,687.50	33,687.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	121,387.000	12 Aug 22	1.0000			0.00	121,387.00	121,387.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,629,324.330	12 Aug 22	1.0000			0.00	3,629,324.33	3,629,324.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	713,658.000	15 Aug 22	1.0000			0.00	713,658.00	713,658.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.520	15 Aug 22	1.0000			0.00	0.52	0.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	506,812.000	15 Aug 22	1.0000			0.00	506,812.00	506,812.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	0.520	15 Aug 22	1.0000			0.00	0.52	0.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	586,929.000	15 Aug 22	1.0000			0.00	586,929.00	586,929.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1.170	15 Aug 22	1.0000			0.00	1.17	1.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,785,638.000	16 Aug 22	1.0000			0.00	3,785,638.00	3,785,638.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	6,116,203.500	16 Aug 22	1.0000			0.00	6,116,203.50	6,116,203.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	93,120.000	16 Aug 22	1.0000			0.00	93,120.00	93,120.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	61,210.000	18 Aug 22	1.0000			0.00	61,210.00	61,210.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	321,245.000	18 Aug 22	1.0000			0.00	321,245.00	321,245.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 47 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	2,109,518.790	18 Aug 22	1.0000			0.00	2,109,518.79	2,109,518.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	10,357,023.010	19 Aug 22	1.0000			0.00	10,357,023.01	10,357,023.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	193,284.000	19 Aug 22	1.0000			0.00	193,284.00	193,284.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	328,897.000	22 Aug 22	1.0000			0.00	328,897.00	328,897.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,103,472.420	23 Aug 22	1.0000			0.00	1,103,472.42	1,103,472.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	8,308,502.880	24 Aug 22	1.0000			0.00	8,308,502.88	8,308,502.88	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	783,721.000	24 Aug 22	1.0000			0.00	783,721.00	783,721.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	179,011.000	25 Aug 22	1.0000			0.00	179,011.00	179,011.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,012,006.530	25 Aug 22	1.0000			0.00	3,012,006.53	3,012,006.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,280,192.000	26 Aug 22	1.0000			0.00	1,280,192.00	1,280,192.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	395,683.000	26 Aug 22	1.0000			0.00	395,683.00	395,683.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	5,975,427.000	26 Aug 22	1.0000			0.00	5,975,427.00	5,975,427.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	885,786.980	29 Aug 22	1.0000			0.00	885,786.98	885,786.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	493.560	31 Aug 22	1.0000			0.00	493.56	493.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	3,175.000	31 Aug 22	1.0000			0.00	3,175.00	3,175.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 48 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	718,941.260	31 Aug 22	1.0000			0.00	718,941.26	718,941.26	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	1,419,727.000	31 Aug 22	1.0000			0.00	1,419,727.00	1,419,727.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	116,518.000	31 Aug 22	1.0000			0.00	116,518.00	116,518.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	36,796.000	31 Aug 22	1.0000			0.00	36,796.00	36,796.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	373.940	31 Aug 22	1.0000			0.00	373.94	373.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	245,876.000	31 Aug 22	1.0000			0.00	245,876.00	245,876.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	9,490.240	31 Aug 22	1.0000			0.00	9,490.24	9,490.24	0.00
Total number of acquisitions = 712							1,050,687,383.48	1,050,687,383.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-313,184.110	3 Jan 22		1.0000		0.00	313,184.11	313,184.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-145,534.000	3 Jan 22		1.0000		0.00	145,534.00	145,534.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-148,275.680	3 Jan 22		1.0000		0.00	148,275.68	148,275.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-16,905,827.000	3 Jan 22		1.0000		0.00	16,905,827.00	16,905,827.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-140,682,001.940	3 Jan 22		1.0000		0.00	140,682,001.94	140,682,001.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,633.600	3 Jan 22		1.0000		0.00	10,633.60	10,633.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14,801,369.200	3 Jan 22		1.0000		0.00	14,801,369.20	14,801,369.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 49 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,819,426.060	3 Jan 22		1.0000		0.00	3,819,426.06	3,819,426.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-313,184.110	4 Jan 22		1.0000		0.00	313,184.11	313,184.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,010.670	4 Jan 22		1.0000		0.00	1,010.67	1,010.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-48,128,507.450	5 Jan 22		1.0000		0.00	48,128,507.45	48,128,507.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.010	5 Jan 22		1.0000		0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.620	5 Jan 22		1.0000		0.00	0.62	0.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-62,801,602.650	5 Jan 22		1.0000		0.00	62,801,602.65	62,801,602.65	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.230	6 Jan 22		1.0000		0.00	0.23	0.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.170	6 Jan 22		1.0000		0.00	0.17	0.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,089,968.470	6 Jan 22		1.0000		0.00	10,089,968.47	10,089,968.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.410	6 Jan 22		1.0000		0.00	0.41	0.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.800	6 Jan 22		1.0000		0.00	0.80	0.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.660	6 Jan 22		1.0000		0.00	2.66	2.66	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.920	6 Jan 22		1.0000		0.00	3.92	3.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-378.820	6 Jan 22		1.0000		0.00	378.82	378.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 50 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.170	6 Jan 22		1.0000		0.00	0.17	0.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.930	6 Jan 22		1.0000		0.00	1.93	1.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.130	6 Jan 22		1.0000		0.00	0.13	0.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-35.680	6 Jan 22		1.0000		0.00	35.68	35.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-493.560	6 Jan 22		1.0000		0.00	493.56	493.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9.270	6 Jan 22		1.0000		0.00	9.27	9.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-195.410	6 Jan 22		1.0000		0.00	195.41	195.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14.690	6 Jan 22		1.0000		0.00	14.69	14.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.110	6 Jan 22		1.0000		0.00	2.11	2.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.330	6 Jan 22		1.0000		0.00	3.33	3.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-50.930	6 Jan 22		1.0000		0.00	50.93	50.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.540	6 Jan 22		1.0000		0.00	0.54	0.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.550	6 Jan 22		1.0000		0.00	6.55	6.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.610	6 Jan 22		1.0000		0.00	6.61	6.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.750	6 Jan 22		1.0000		0.00	6.75	6.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 51 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.470	6 Jan 22		1.0000		0.00	1.47	1.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-42.750	6 Jan 22		1.0000		0.00	42.75	42.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-132.690	6 Jan 22		1.0000		0.00	132.69	132.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.030	6 Jan 22		1.0000		0.00	1.03	1.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.180	6 Jan 22		1.0000		0.00	0.18	0.18	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.360	6 Jan 22		1.0000		0.00	3.36	3.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-373.940	6 Jan 22		1.0000		0.00	373.94	373.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9.750	6 Jan 22		1.0000		0.00	9.75	9.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.860	6 Jan 22		1.0000		0.00	7.86	7.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.810	6 Jan 22		1.0000		0.00	0.81	0.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.730	6 Jan 22		1.0000		0.00	18.73	18.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.510	6 Jan 22		1.0000		0.00	0.51	0.51	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.410	6 Jan 22		1.0000		0.00	7.41	7.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.440	6 Jan 22		1.0000		0.00	2.44	2.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.050	6 Jan 22		1.0000		0.00	2.05	2.05	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 52 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-20.340	6 Jan 22		1.0000		0.00	20.34	20.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.150	6 Jan 22		1.0000		0.00	3.15	3.15	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.020	6 Jan 22		1.0000		0.00	0.02	0.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.030	6 Jan 22		1.0000		0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.840	6 Jan 22		1.0000		0.00	0.84	0.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.200	6 Jan 22		1.0000		0.00	0.20	0.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.130	6 Jan 22		1.0000		0.00	0.13	0.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.760	6 Jan 22		1.0000		0.00	7.76	7.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.140	6 Jan 22		1.0000		0.00	2.14	2.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.620	6 Jan 22		1.0000		0.00	5.62	5.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.950	6 Jan 22		1.0000		0.00	4.95	4.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.170	6 Jan 22		1.0000		0.00	1.17	1.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.890	6 Jan 22		1.0000		0.00	6.89	6.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.130	6 Jan 22		1.0000		0.00	0.13	0.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-84.670	6 Jan 22		1.0000		0.00	84.67	84.67	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.870	6 Jan 22		1.0000		0.00	0.87	0.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19,444,688.610	6 Jan 22		1.0000		0.00	19,444,688.61	19,444,688.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.730	6 Jan 22		1.0000		0.00	7.73	7.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.730	6 Jan 22		1.0000		0.00	0.73	0.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.190	6 Jan 22		1.0000		0.00	2.19	2.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.030	6 Jan 22		1.0000		0.00	3.03	3.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-20.540	6 Jan 22		1.0000		0.00	20.54	20.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.520	6 Jan 22		1.0000		0.00	1.52	1.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.140	6 Jan 22		1.0000		0.00	1.14	1.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.940	6 Jan 22		1.0000		0.00	7.94	7.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19.150	6 Jan 22		1.0000		0.00	19.15	19.15	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.660	6 Jan 22		1.0000		0.00	4.66	4.66	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.190	6 Jan 22		1.0000		0.00	2.19	2.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.190	6 Jan 22		1.0000		0.00	0.19	0.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-407.080	6 Jan 22		1.0000		0.00	407.08	407.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 54 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.570	6 Jan 22		1.0000		0.00	4.57	4.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.010	6 Jan 22		1.0000		0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-167.690	6 Jan 22		1.0000		0.00	167.69	167.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.010	6 Jan 22		1.0000		0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,063.550	6 Jan 22		1.0000		0.00	1,063.55	1,063.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.620	6 Jan 22		1.0000		0.00	0.62	0.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.770	6 Jan 22		1.0000		0.00	0.77	0.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.600	6 Jan 22		1.0000		0.00	5.60	5.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-17.890	6 Jan 22		1.0000		0.00	17.89	17.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.630	6 Jan 22		1.0000		0.00	1.63	1.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.670	6 Jan 22		1.0000		0.00	6.67	6.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.550	6 Jan 22		1.0000		0.00	4.55	4.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-45.040	6 Jan 22		1.0000		0.00	45.04	45.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,812,170.000	7 Jan 22		1.0000		0.00	7,812,170.00	7,812,170.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.710	10 Jan 22		1.0000		0.00	0.71	0.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-521,624.000	10 Jan 22		1.0000		0.00	521,624.00	521,624.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-44,029,506.920	11 Jan 22		1.0000		0.00	44,029,506.92	44,029,506.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,762,562.460	12 Jan 22		1.0000		0.00	1,762,562.46	1,762,562.46	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,344,243.000	13 Jan 22		1.0000		0.00	2,344,243.00	2,344,243.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,988,497.000	13 Jan 22		1.0000		0.00	3,988,497.00	3,988,497.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-29,008,683.000	13 Jan 22		1.0000		0.00	29,008,683.00	29,008,683.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,000,001.000	13 Jan 22		1.0000		0.00	1,000,001.00	1,000,001.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,343,750.000	13 Jan 22		1.0000		0.00	2,343,750.00	2,343,750.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,280,000.000	13 Jan 22		1.0000		0.00	2,280,000.00	2,280,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,053,549.060	18 Jan 22		1.0000		0.00	9,053,549.06	9,053,549.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33,575.820	18 Jan 22		1.0000		0.00	33,575.82	33,575.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,004,533.480	18 Jan 22		1.0000		0.00	1,004,533.48	1,004,533.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,527,261.510	18 Jan 22		1.0000		0.00	10,527,261.51	10,527,261.51	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,928,412.000	18 Jan 22		1.0000		0.00	1,928,412.00	1,928,412.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-312,308.000	18 Jan 22		1.0000		0.00	312,308.00	312,308.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,533,128.780	18 Jan 22		1.0000		0.00	1,533,128.78	1,533,128.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-15,507,920.790	19 Jan 22		1.0000		0.00	15,507,920.79	15,507,920.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-67,539.360	19 Jan 22		1.0000		0.00	67,539.36	67,539.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,411,735.330	20 Jan 22		1.0000		0.00	2,411,735.33	2,411,735.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,836,519.000	21 Jan 22		1.0000		0.00	1,836,519.00	1,836,519.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.520	21 Jan 22		1.0000		0.00	3.52	3.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,618,068.000	21 Jan 22		1.0000		0.00	2,618,068.00	2,618,068.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,550.000	24 Jan 22		1.0000		0.00	7,550.00	7,550.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,258,885.340	25 Jan 22		1.0000		0.00	3,258,885.34	3,258,885.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-158,121.000	25 Jan 22		1.0000		0.00	158,121.00	158,121.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,756,843.000	28 Jan 22		1.0000		0.00	1,756,843.00	1,756,843.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,575,927.620	28 Jan 22		1.0000		0.00	1,575,927.62	1,575,927.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,141,667.000	28 Jan 22		1.0000		0.00	2,141,667.00	2,141,667.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,245,377.450	31 Jan 22		1.0000		0.00	1,245,377.45	1,245,377.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-49,607.000	31 Jan 22		1.0000		0.00	49,607.00	49,607.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-702,352.500	31 Jan 22		1.0000		0.00	702,352.50	702,352.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,629,507.000	1 Feb 22		1.0000		0.00	2,629,507.00	2,629,507.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,574,508.000	1 Feb 22		1.0000		0.00	1,574,508.00	1,574,508.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,311,413.000	1 Feb 22		1.0000		0.00	1,311,413.00	1,311,413.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-281,250.000	1 Feb 22		1.0000		0.00	281,250.00	281,250.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-212,500.000	1 Feb 22		1.0000		0.00	212,500.00	212,500.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-588,443.000	1 Feb 22		1.0000		0.00	588,443.00	588,443.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,233.910	1 Feb 22		1.0000		0.00	10,233.91	10,233.91	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,498,270.430	2 Feb 22		1.0000		0.00	2,498,270.43	2,498,270.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,940,761.280	2 Feb 22		1.0000		0.00	1,940,761.28	1,940,761.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,010.670	2 Feb 22		1.0000		0.00	1,010.67	1,010.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-84.110	3 Feb 22		1.0000		0.00	84.11	84.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.240	3 Feb 22		1.0000		0.00	0.24	0.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,227,964.000	3 Feb 22		1.0000		0.00	1,227,964.00	1,227,964.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.480	4 Feb 22		1.0000		0.00	7.48	7.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-11.330	4 Feb 22		1.0000		0.00	11.33	11.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.320	4 Feb 22		1.0000		0.00	0.32	0.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,088,704.770	4 Feb 22		1.0000		0.00	3,088,704.77	3,088,704.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.800	4 Feb 22		1.0000		0.00	5.80	5.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.580	4 Feb 22		1.0000		0.00	5.58	5.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-175.100	4 Feb 22		1.0000		0.00	175.10	175.10	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-25.790	4 Feb 22		1.0000		0.00	25.79	25.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.340	4 Feb 22		1.0000		0.00	3.34	3.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.200	4 Feb 22		1.0000		0.00	0.20	0.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-57.860	4 Feb 22		1.0000		0.00	57.86	57.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.420	4 Feb 22		1.0000		0.00	3.42	3.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.820	4 Feb 22		1.0000		0.00	5.82	5.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.390	4 Feb 22		1.0000		0.00	3.39	3.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.780	4 Feb 22		1.0000		0.00	2.78	2.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.400	4 Feb 22		1.0000		0.00	6.40	6.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 59 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-203.630	4 Feb 22		1.0000		0.00	203.63	203.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-21.280	4 Feb 22		1.0000		0.00	21.28	21.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-24.520	4 Feb 22		1.0000		0.00	24.52	24.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.340	4 Feb 22		1.0000		0.00	0.34	0.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.650	4 Feb 22		1.0000		0.00	4.65	4.65	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-12.300	4 Feb 22		1.0000		0.00	12.30	12.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.000	4 Feb 22		1.0000		0.00	2.00	2.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-37.920	4 Feb 22		1.0000		0.00	37.92	37.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9.490	4 Feb 22		1.0000		0.00	9.49	9.49	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.450	4 Feb 22		1.0000		0.00	0.45	0.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9.780	4 Feb 22		1.0000		0.00	9.78	9.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.130	4 Feb 22		1.0000		0.00	4.13	4.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.230	4 Feb 22		1.0000		0.00	4.23	4.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-58.540	4 Feb 22		1.0000		0.00	58.54	58.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-75.510	4 Feb 22		1.0000		0.00	75.51	75.51	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 60 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.030	4 Feb 22		1.0000		0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-42.320	4 Feb 22		1.0000		0.00	42.32	42.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.420	4 Feb 22		1.0000		0.00	3.42	3.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33.500	4 Feb 22		1.0000		0.00	33.50	33.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.280	4 Feb 22		1.0000		0.00	0.28	0.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.250	4 Feb 22		1.0000		0.00	1.25	1.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-928,998.450	4 Feb 22		1.0000		0.00	928,998.45	928,998.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-315.520	4 Feb 22		1.0000		0.00	315.52	315.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.040	4 Feb 22		1.0000		0.00	0.04	0.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.880	4 Feb 22		1.0000		0.00	1.88	1.88	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.330	4 Feb 22		1.0000		0.00	3.33	3.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-8.560	4 Feb 22		1.0000		0.00	8.56	8.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.040	7 Feb 22		1.0000		0.00	3.04	3.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,617,117.000	7 Feb 22		1.0000		0.00	1,617,117.00	1,617,117.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-588,236.000	7 Feb 22		1.0000		0.00	588,236.00	588,236.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-327,028.000	9 Feb 22		1.0000		0.00	327,028.00	327,028.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-784,995.070	10 Feb 22		1.0000		0.00	784,995.07	784,995.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,488,388.610	10 Feb 22		1.0000		0.00	1,488,388.61	1,488,388.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,842,106.000	10 Feb 22		1.0000		0.00	2,842,106.00	2,842,106.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,762,500.000	11 Feb 22		1.0000		0.00	7,762,500.00	7,762,500.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-48,718,750.000	14 Feb 22		1.0000		0.00	48,718,750.00	48,718,750.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-209,936.340	14 Feb 22		1.0000		0.00	209,936.34	209,936.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-16,147,028.000	14 Feb 22		1.0000		0.00	16,147,028.00	16,147,028.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,911,425.440	15 Feb 22		1.0000		0.00	2,911,425.44	2,911,425.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,256,261.920	15 Feb 22		1.0000		0.00	1,256,261.92	1,256,261.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,236,949.030	15 Feb 22		1.0000		0.00	2,236,949.03	2,236,949.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-769,093.000	16 Feb 22		1.0000		0.00	769,093.00	769,093.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-780,955.000	16 Feb 22		1.0000		0.00	780,955.00	780,955.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,988,497.000	17 Feb 22		1.0000		0.00	3,988,497.00	3,988,497.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-34,645.000	18 Feb 22		1.0000		0.00	34,645.00	34,645.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-137,023.040	18 Feb 22		1.0000		0.00	137,023.04	137,023.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-407,406.000	18 Feb 22		1.0000		0.00	407,406.00	407,406.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-36,002.000	22 Feb 22		1.0000		0.00	36,002.00	36,002.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,538,597.000	24 Feb 22		1.0000		0.00	1,538,597.00	1,538,597.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-495,395.000	25 Feb 22		1.0000		0.00	495,395.00	495,395.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-610,146.000	25 Feb 22		1.0000		0.00	610,146.00	610,146.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,803,010.200	28 Feb 22		1.0000		0.00	3,803,010.20	3,803,010.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,226,712.000	28 Feb 22		1.0000		0.00	2,226,712.00	2,226,712.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,013,746.000	28 Feb 22		1.0000		0.00	4,013,746.00	4,013,746.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,315,728.000	28 Feb 22		1.0000		0.00	1,315,728.00	1,315,728.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-968,862.670	28 Feb 22		1.0000		0.00	968,862.67	968,862.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,564,151.000	28 Feb 22		1.0000		0.00	1,564,151.00	1,564,151.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-985,196.000	28 Feb 22		1.0000		0.00	985,196.00	985,196.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,477,164.000	28 Feb 22		1.0000		0.00	7,477,164.00	7,477,164.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,678,092.000	1 Mar 22		1.0000		0.00	1,678,092.00	1,678,092.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 63 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,058,171.750	1 Mar 22		1.0000		0.00	3,058,171.75	3,058,171.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,028,111.000	1 Mar 22		1.0000		0.00	1,028,111.00	1,028,111.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-273,064.000	1 Mar 22		1.0000		0.00	273,064.00	273,064.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-8,058,730.000	1 Mar 22		1.0000		0.00	8,058,730.00	8,058,730.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,915.770	1 Mar 22		1.0000		0.00	9,915.77	9,915.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-25,951.000	2 Mar 22		1.0000		0.00	25,951.00	25,951.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-651.220	2 Mar 22		1.0000		0.00	651.22	651.22	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.250	3 Mar 22		1.0000		0.00	0.25	0.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,386,523.340	3 Mar 22		1.0000		0.00	5,386,523.34	5,386,523.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.450	4 Mar 22		1.0000		0.00	7.45	7.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.860	4 Mar 22		1.0000		0.00	5.86	5.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-365.860	4 Mar 22		1.0000		0.00	365.86	365.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.430	4 Mar 22		1.0000		0.00	6.43	6.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.240	4 Mar 22		1.0000		0.00	5.24	5.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-11.710	4 Mar 22		1.0000		0.00	11.71	11.71	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 64 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.940	4 Mar 22		1.0000		0.00	3.94	3.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.480	4 Mar 22		1.0000		0.00	0.48	0.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.210	4 Mar 22		1.0000		0.00	3.21	3.21	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.050	4 Mar 22		1.0000		0.00	1.05	1.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.260	4 Mar 22		1.0000		0.00	2.26	2.26	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.770	4 Mar 22		1.0000		0.00	1.77	1.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-38.020	4 Mar 22		1.0000		0.00	38.02	38.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-17.620	4 Mar 22		1.0000		0.00	17.62	17.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.150	4 Mar 22		1.0000		0.00	0.15	0.15	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-22.260	4 Mar 22		1.0000		0.00	22.26	22.26	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-40.110	4 Mar 22		1.0000		0.00	40.11	40.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6,313,912.000	4 Mar 22		1.0000		0.00	6,313,912.00	6,313,912.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10.250	4 Mar 22		1.0000		0.00	10.25	10.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.730	4 Mar 22		1.0000		0.00	0.73	0.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-30.870	4 Mar 22		1.0000		0.00	30.87	30.87	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 65 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13.160	4 Mar 22		1.0000		0.00	13.16	13.16	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.300	4 Mar 22		1.0000		0.00	2.30	2.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.070	4 Mar 22		1.0000		0.00	4.07	4.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9.690	4 Mar 22		1.0000		0.00	9.69	9.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.580	4 Mar 22		1.0000		0.00	0.58	0.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.600	4 Mar 22		1.0000		0.00	1.60	1.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.360	4 Mar 22		1.0000		0.00	3.36	3.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.720	4 Mar 22		1.0000		0.00	5.72	5.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-15.640	4 Mar 22		1.0000		0.00	15.64	15.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13.560	4 Mar 22		1.0000		0.00	13.56	13.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.980	4 Mar 22		1.0000		0.00	1.98	1.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-86.930	4 Mar 22		1.0000		0.00	86.93	86.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.740	4 Mar 22		1.0000		0.00	1.74	1.74	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.760	4 Mar 22		1.0000		0.00	1.76	1.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.040	4 Mar 22		1.0000		0.00	0.04	0.04	0.00

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Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.570	4 Mar 22		1.0000		0.00	1.57	1.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.790	4 Mar 22		1.0000		0.00	4.79	4.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.600	4 Mar 22		1.0000		0.00	2.60	2.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-121.270	4 Mar 22		1.0000		0.00	121.27	121.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.410	4 Mar 22		1.0000		0.00	6.41	6.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,081,730.280	8 Mar 22		1.0000		0.00	2,081,730.28	2,081,730.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,048,502.660	9 Mar 22		1.0000		0.00	2,048,502.66	2,048,502.66	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,090,590.780	9 Mar 22		1.0000		0.00	2,090,590.78	2,090,590.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-74,735.080	11 Mar 22		1.0000		0.00	74,735.08	74,735.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,299,888.630	11 Mar 22		1.0000		0.00	1,299,888.63	1,299,888.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,500,731.000	14 Mar 22		1.0000		0.00	1,500,731.00	1,500,731.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,165,920.000	14 Mar 22		1.0000		0.00	1,165,920.00	1,165,920.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-406,734.000	14 Mar 22		1.0000		0.00	406,734.00	406,734.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,499,201.000	14 Mar 22		1.0000		0.00	3,499,201.00	3,499,201.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-300,000.000	18 Mar 22		1.0000		0.00	300,000.00	300,000.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,592,429.600	21 Mar 22		1.0000		0.00	7,592,429.60	7,592,429.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-345,405.000	21 Mar 22		1.0000		0.00	345,405.00	345,405.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-122,228.000	21 Mar 22		1.0000		0.00	122,228.00	122,228.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-116,624.060	22 Mar 22		1.0000		0.00	116,624.06	116,624.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-161,569.000	22 Mar 22		1.0000		0.00	161,569.00	161,569.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,727,873.520	23 Mar 22		1.0000		0.00	5,727,873.52	5,727,873.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-294,117.000	23 Mar 22		1.0000		0.00	294,117.00	294,117.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-374,883.000	24 Mar 22		1.0000		0.00	374,883.00	374,883.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-802,593.230	24 Mar 22		1.0000		0.00	802,593.23	802,593.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-276,672.000	25 Mar 22		1.0000		0.00	276,672.00	276,672.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,598,191.730	25 Mar 22		1.0000		0.00	2,598,191.73	2,598,191.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-746,465.000	28 Mar 22		1.0000		0.00	746,465.00	746,465.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,743,532.000	28 Mar 22		1.0000		0.00	3,743,532.00	3,743,532.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,751,627.000	28 Mar 22		1.0000		0.00	1,751,627.00	1,751,627.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,200,000.000	28 Mar 22		1.0000		0.00	1,200,000.00	1,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 68 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-22,681.770	28 Mar 22		1.0000		0.00	22,681.77	22,681.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-253,422.440	28 Mar 22		1.0000		0.00	253,422.44	253,422.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,122,130.000	29 Mar 22		1.0000		0.00	4,122,130.00	4,122,130.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6,600,000.000	29 Mar 22		1.0000		0.00	6,600,000.00	6,600,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-118,833.000	29 Mar 22		1.0000		0.00	118,833.00	118,833.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,745,136.000	29 Mar 22		1.0000		0.00	1,745,136.00	1,745,136.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,138,634.000	29 Mar 22		1.0000		0.00	2,138,634.00	2,138,634.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,205,790.000	30 Mar 22		1.0000		0.00	1,205,790.00	1,205,790.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,023,911.760	30 Mar 22		1.0000		0.00	5,023,911.76	5,023,911.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19,477,928.000	30 Mar 22		1.0000		0.00	19,477,928.00	19,477,928.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,477,164.000	31 Mar 22		1.0000		0.00	7,477,164.00	7,477,164.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,019,672.000	31 Mar 22		1.0000		0.00	1,019,672.00	1,019,672.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,010,471.120	31 Mar 22		1.0000		0.00	1,010,471.12	1,010,471.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-770,485.000	1 Apr 22		1.0000		0.00	770,485.00	770,485.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,065,386.000	1 Apr 22		1.0000		0.00	1,065,386.00	1,065,386.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-577,920.000	1 Apr 22		1.0000		0.00	577,920.00	577,920.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,651,272.000	1 Apr 22		1.0000		0.00	2,651,272.00	2,651,272.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,626,014.020	1 Apr 22		1.0000		0.00	2,626,014.02	2,626,014.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,134.220	1 Apr 22		1.0000		0.00	10,134.22	10,134.22	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-959.320	4 Apr 22		1.0000		0.00	959.32	959.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,258,372.050	4 Apr 22		1.0000		0.00	3,258,372.05	3,258,372.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.310	5 Apr 22		1.0000		0.00	0.31	0.31	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-527,914.440	5 Apr 22		1.0000		0.00	527,914.44	527,914.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-400.470	5 Apr 22		1.0000		0.00	400.47	400.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-191.600	5 Apr 22		1.0000		0.00	191.60	191.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,344,827.170	5 Apr 22		1.0000		0.00	2,344,827.17	2,344,827.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-124.590	5 Apr 22		1.0000		0.00	124.59	124.59	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-366.650	5 Apr 22		1.0000		0.00	366.65	366.65	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.030	5 Apr 22		1.0000		0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-379.210	5 Apr 22		1.0000		0.00	379.21	379.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 70 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-399.150	5 Apr 22		1.0000		0.00	399.15	399.15	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-644.280	5 Apr 22		1.0000		0.00	644.28	644.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,359,828.000	5 Apr 22		1.0000		0.00	2,359,828.00	2,359,828.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,029.970	5 Apr 22		1.0000		0.00	1,029.97	1,029.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-8.300	6 Apr 22		1.0000		0.00	8.30	8.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-123.840	6 Apr 22		1.0000		0.00	123.84	123.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13.090	6 Apr 22		1.0000		0.00	13.09	13.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-34.600	6 Apr 22		1.0000		0.00	34.60	34.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-65.680	6 Apr 22		1.0000		0.00	65.68	65.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.040	6 Apr 22		1.0000		0.00	2.04	2.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.950	6 Apr 22		1.0000		0.00	6.95	6.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-45.560	6 Apr 22		1.0000		0.00	45.56	45.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-28.450	6 Apr 22		1.0000		0.00	28.45	28.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-30.740	6 Apr 22		1.0000		0.00	30.74	30.74	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.320	6 Apr 22		1.0000		0.00	2.32	2.32	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 71 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14.770	6 Apr 22		1.0000		0.00	14.77	14.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-50.540	6 Apr 22		1.0000		0.00	50.54	50.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-21.050	6 Apr 22		1.0000		0.00	21.05	21.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.890	6 Apr 22		1.0000		0.00	6.89	6.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.620	6 Apr 22		1.0000		0.00	7.62	7.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.250	6 Apr 22		1.0000		0.00	0.25	0.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.080	6 Apr 22		1.0000		0.00	0.08	0.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.390	6 Apr 22		1.0000		0.00	0.39	0.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.630	6 Apr 22		1.0000		0.00	5.63	5.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.820	6 Apr 22		1.0000		0.00	0.82	0.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-12.050	6 Apr 22		1.0000		0.00	12.05	12.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-36.990	6 Apr 22		1.0000		0.00	36.99	36.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14.760	6 Apr 22		1.0000		0.00	14.76	14.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.240	6 Apr 22		1.0000		0.00	0.24	0.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-15.610	6 Apr 22		1.0000		0.00	15.61	15.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 72 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.970	6 Apr 22		1.0000		0.00	4.97	4.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.790	6 Apr 22		1.0000		0.00	18.79	18.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.830	6 Apr 22		1.0000		0.00	6.83	6.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.970	6 Apr 22		1.0000		0.00	18.97	18.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.860	6 Apr 22		1.0000		0.00	6.86	6.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.440	6 Apr 22		1.0000		0.00	4.44	4.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.000	6 Apr 22		1.0000		0.00	4.00	4.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.090	6 Apr 22		1.0000		0.00	7.09	7.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-36.350	6 Apr 22		1.0000		0.00	36.35	36.35	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.940	6 Apr 22		1.0000		0.00	0.94	0.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.990	6 Apr 22		1.0000		0.00	1.99	1.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.250	6 Apr 22		1.0000		0.00	4.25	4.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.070	6 Apr 22		1.0000		0.00	0.07	0.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19.120	6 Apr 22		1.0000		0.00	19.12	19.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,344,861.770	7 Apr 22		1.0000		0.00	2,344,861.77	2,344,861.77	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,595,729.290	8 Apr 22		1.0000		0.00	3,595,729.29	3,595,729.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,344,861.770	8 Apr 22		1.0000		0.00	2,344,861.77	2,344,861.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,335,847.000	8 Apr 22		1.0000		0.00	1,335,847.00	1,335,847.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,101,167.000	8 Apr 22		1.0000		0.00	2,101,167.00	2,101,167.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,039,550.900	11 Apr 22		1.0000		0.00	1,039,550.90	1,039,550.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-488,188.980	11 Apr 22		1.0000		0.00	488,188.98	488,188.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,290.080	12 Apr 22		1.0000		0.00	9,290.08	9,290.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-15,405,560.640	13 Apr 22		1.0000		0.00	15,405,560.64	15,405,560.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-44,252.310	13 Apr 22		1.0000		0.00	44,252.31	44,252.31	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-810,709.000	14 Apr 22		1.0000		0.00	810,709.00	810,709.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-541,958.040	15 Apr 22		1.0000		0.00	541,958.04	541,958.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-31,219.770	15 Apr 22		1.0000		0.00	31,219.77	31,219.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-67,316.070	15 Apr 22		1.0000		0.00	67,316.07	67,316.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,583,250.000	15 Apr 22		1.0000		0.00	1,583,250.00	1,583,250.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-205,215.000	15 Apr 22		1.0000		0.00	205,215.00	205,215.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,773,328.000	15 Apr 22		1.0000		0.00	2,773,328.00	2,773,328.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,734,285.990	18 Apr 22		1.0000		0.00	7,734,285.99	7,734,285.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,882,956.390	20 Apr 22		1.0000		0.00	3,882,956.39	3,882,956.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-600,871.470	20 Apr 22		1.0000		0.00	600,871.47	600,871.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-488,188.980	21 Apr 22		1.0000		0.00	488,188.98	488,188.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-823,529.000	22 Apr 22		1.0000		0.00	823,529.00	823,529.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-86,207.000	22 Apr 22		1.0000		0.00	86,207.00	86,207.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,901,373.550	25 Apr 22		1.0000		0.00	3,901,373.55	3,901,373.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-666,667.000	25 Apr 22		1.0000		0.00	666,667.00	666,667.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-841,500.000	25 Apr 22		1.0000		0.00	841,500.00	841,500.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-562,036.000	26 Apr 22		1.0000		0.00	562,036.00	562,036.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-590,102.000	27 Apr 22		1.0000		0.00	590,102.00	590,102.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-947,369.000	27 Apr 22		1.0000		0.00	947,369.00	947,369.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-104,813.900	28 Apr 22		1.0000		0.00	104,813.90	104,813.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-713,219.000	29 Apr 22		1.0000		0.00	713,219.00	713,219.00	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6,818,476.090	29 Apr 22		1.0000		0.00	6,818,476.09	6,818,476.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,243,699.000	29 Apr 22		1.0000		0.00	2,243,699.00	2,243,699.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,103,541.000	29 Apr 22		1.0000		0.00	1,103,541.00	1,103,541.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,601.000	29 Apr 22		1.0000		0.00	7,601.00	7,601.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,287,494.000	2 May 22		1.0000		0.00	5,287,494.00	5,287,494.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-85,007.990	2 May 22		1.0000		0.00	85,007.99	85,007.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-675,000.000	2 May 22		1.0000		0.00	675,000.00	675,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,832,672.000	2 May 22		1.0000		0.00	1,832,672.00	1,832,672.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,560,281.340	2 May 22		1.0000		0.00	2,560,281.34	2,560,281.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,498.930	2 May 22		1.0000		0.00	9,498.93	9,498.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,164,325.000	3 May 22		1.0000		0.00	3,164,325.00	3,164,325.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,176,682.000	3 May 22		1.0000		0.00	4,176,682.00	4,176,682.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,334,728.000	3 May 22		1.0000		0.00	1,334,728.00	1,334,728.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-182,201.000	3 May 22		1.0000		0.00	182,201.00	182,201.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-599.870	3 May 22		1.0000		0.00	599.87	599.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.290	4 May 22		1.0000		0.00	0.29	0.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,525,723.960	4 May 22		1.0000		0.00	2,525,723.96	2,525,723.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.960	4 May 22		1.0000		0.00	0.96	0.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.480	4 May 22		1.0000		0.00	0.48	0.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.960	4 May 22		1.0000		0.00	0.96	0.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.240	4 May 22		1.0000		0.00	0.24	0.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-641,455.000	4 May 22		1.0000		0.00	641,455.00	641,455.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,639,532.140	4 May 22		1.0000		0.00	3,639,532.14	3,639,532.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,815,892.230	4 May 22		1.0000		0.00	1,815,892.23	1,815,892.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.960	4 May 22		1.0000		0.00	0.96	0.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.960	4 May 22		1.0000		0.00	0.96	0.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.440	4 May 22		1.0000		0.00	1.44	1.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.400	4 May 22		1.0000		0.00	2.40	2.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-30.160	5 May 22		1.0000		0.00	30.16	30.16	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.830	5 May 22		1.0000		0.00	4.83	4.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 77 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-138.330	5 May 22		1.0000		0.00	138.33	138.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.400	5 May 22		1.0000		0.00	0.40	0.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.230	5 May 22		1.0000		0.00	7.23	7.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.280	5 May 22		1.0000		0.00	0.28	0.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-105.380	5 May 22		1.0000		0.00	105.38	105.38	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19.790	5 May 22		1.0000		0.00	19.79	19.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.980	5 May 22		1.0000		0.00	6.98	6.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-66.770	5 May 22		1.0000		0.00	66.77	66.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-17.110	5 May 22		1.0000		0.00	17.11	17.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-64.170	5 May 22		1.0000		0.00	64.17	64.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-21.970	5 May 22		1.0000		0.00	21.97	21.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-109.530	5 May 22		1.0000		0.00	109.53	109.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,366,483.000	5 May 22		1.0000		0.00	5,366,483.00	5,366,483.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.600	5 May 22		1.0000		0.00	0.60	0.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.620	5 May 22		1.0000		0.00	4.62	4.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 78 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19.670	5 May 22		1.0000		0.00	19.67	19.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.010	5 May 22		1.0000		0.00	1.01	1.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.710	5 May 22		1.0000		0.00	18.71	18.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14.120	5 May 22		1.0000		0.00	14.12	14.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13.450	5 May 22		1.0000		0.00	13.45	13.45	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.700	5 May 22		1.0000		0.00	1.70	1.70	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-12.310	5 May 22		1.0000		0.00	12.31	12.31	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10.810	5 May 22		1.0000		0.00	10.81	10.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.830	5 May 22		1.0000		0.00	1.83	1.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-17.630	5 May 22		1.0000		0.00	17.63	17.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-60.140	5 May 22		1.0000		0.00	60.14	60.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-51.030	5 May 22		1.0000		0.00	51.03	51.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-24.730	5 May 22		1.0000		0.00	24.73	24.73	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.080	5 May 22		1.0000		0.00	5.08	5.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.760	5 May 22		1.0000		0.00	7.76	7.76	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 79 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-206.800	5 May 22		1.0000		0.00	206.80	206.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.070	5 May 22		1.0000		0.00	0.07	0.07	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.810	5 May 22		1.0000		0.00	0.81	0.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19.920	5 May 22		1.0000		0.00	19.92	19.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.020	5 May 22		1.0000		0.00	0.02	0.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.190	5 May 22		1.0000		0.00	0.19	0.19	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.080	5 May 22		1.0000		0.00	0.08	0.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9.470	5 May 22		1.0000		0.00	9.47	9.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-68.610	5 May 22		1.0000		0.00	68.61	68.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5.870	5 May 22		1.0000		0.00	5.87	5.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,067,519.230	6 May 22		1.0000		0.00	3,067,519.23	3,067,519.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-440,948.000	6 May 22		1.0000		0.00	440,948.00	440,948.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-129,116.000	6 May 22		1.0000		0.00	129,116.00	129,116.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,112,911.000	6 May 22		1.0000		0.00	1,112,911.00	1,112,911.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-16,099.350	9 May 22		1.0000		0.00	16,099.35	16,099.35	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6,902,380.440	9 May 22		1.0000		0.00	6,902,380.44	6,902,380.44	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,484,347.470	9 May 22		1.0000		0.00	7,484,347.47	7,484,347.47	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-447,768.000	10 May 22		1.0000		0.00	447,768.00	447,768.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,926,815.370	10 May 22		1.0000		0.00	1,926,815.37	1,926,815.37	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,177,805.890	10 May 22		1.0000		0.00	1,177,805.89	1,177,805.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-70,000.000	11 May 22		1.0000		0.00	70,000.00	70,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-25,263.490	11 May 22		1.0000		0.00	25,263.49	25,263.49	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-210,240.960	11 May 22		1.0000		0.00	210,240.96	210,240.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-879,120.340	12 May 22		1.0000		0.00	879,120.34	879,120.34	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,665,821.000	12 May 22		1.0000		0.00	9,665,821.00	9,665,821.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-196,805.410	13 May 22		1.0000		0.00	196,805.41	196,805.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-931,637.080	13 May 22		1.0000		0.00	931,637.08	931,637.08	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,377,180.000	13 May 22		1.0000		0.00	1,377,180.00	1,377,180.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-301,332.090	16 May 22		1.0000		0.00	301,332.09	301,332.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-737,627.000	16 May 22		1.0000		0.00	737,627.00	737,627.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,439.000	16 May 22		1.0000		0.00	2,439.00	2,439.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,149,905.000	16 May 22		1.0000		0.00	1,149,905.00	1,149,905.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-61,083.330	18 May 22		1.0000		0.00	61,083.33	61,083.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,376,223.770	19 May 22		1.0000		0.00	1,376,223.77	1,376,223.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-257,045.000	19 May 22		1.0000		0.00	257,045.00	257,045.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-61,083.330	19 May 22		1.0000		0.00	61,083.33	61,083.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-68,295.000	20 May 22		1.0000		0.00	68,295.00	68,295.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,927,031.000	23 May 22		1.0000		0.00	2,927,031.00	2,927,031.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,346,485.000	23 May 22		1.0000		0.00	1,346,485.00	1,346,485.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-368,158.670	23 May 22		1.0000		0.00	368,158.67	368,158.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14,474,620.620	24 May 22		1.0000		0.00	14,474,620.62	14,474,620.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,198,836.000	25 May 22		1.0000		0.00	1,198,836.00	1,198,836.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-228,526.000	27 May 22		1.0000		0.00	228,526.00	228,526.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-299,865.000	27 May 22		1.0000		0.00	299,865.00	299,865.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,558,142.000	27 May 22		1.0000		0.00	1,558,142.00	1,558,142.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,595,953.230	27 May 22		1.0000		0.00	10,595,953.23	10,595,953.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,775,880.000	31 May 22		1.0000		0.00	3,775,880.00	3,775,880.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,832,741.050	1 Jun 22		1.0000		0.00	1,832,741.05	1,832,741.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33,320.300	1 Jun 22		1.0000		0.00	33,320.30	33,320.30	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,408,180.350	1 Jun 22		1.0000		0.00	2,408,180.35	2,408,180.35	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,258,391.840	1 Jun 22		1.0000		0.00	2,258,391.84	2,258,391.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-887,783.890	1 Jun 22		1.0000		0.00	887,783.89	887,783.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,665.510	1 Jun 22		1.0000		0.00	9,665.51	9,665.51	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,724,602.820	2 Jun 22		1.0000		0.00	1,724,602.82	1,724,602.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-905,891.760	2 Jun 22		1.0000		0.00	905,891.76	905,891.76	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,196,537.000	2 Jun 22		1.0000		0.00	5,196,537.00	5,196,537.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-959.320	2 Jun 22		1.0000		0.00	959.32	959.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,464,538.630	2 Jun 22		1.0000		0.00	3,464,538.63	3,464,538.63	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.320	3 Jun 22		1.0000		0.00	0.32	0.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.280	3 Jun 22		1.0000		0.00	1.28	1.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-293.620	3 Jun 22		1.0000		0.00	293.62	293.62	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-101.140	3 Jun 22		1.0000		0.00	101.14	101.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-226.900	3 Jun 22		1.0000		0.00	226.90	226.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,138.610	3 Jun 22		1.0000		0.00	1,138.61	1,138.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.280	3 Jun 22		1.0000		0.00	1.28	1.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-596.270	3 Jun 22		1.0000		0.00	596.27	596.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.320	3 Jun 22		1.0000		0.00	0.32	0.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-149.610	3 Jun 22		1.0000		0.00	149.61	149.61	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,415,029.000	3 Jun 22		1.0000		0.00	1,415,029.00	1,415,029.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.280	3 Jun 22		1.0000		0.00	1.28	1.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.200	3 Jun 22		1.0000		0.00	2.20	2.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,768,854.770	3 Jun 22		1.0000		0.00	1,768,854.77	1,768,854.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.480	3 Jun 22		1.0000		0.00	3.48	3.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-360,522.880	3 Jun 22		1.0000		0.00	360,522.88	360,522.88	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-78.350	3 Jun 22		1.0000		0.00	78.35	78.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 84 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-14.640	6 Jun 22		1.0000		0.00	14.64	14.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.780	6 Jun 22		1.0000		0.00	0.78	0.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-24.460	6 Jun 22		1.0000		0.00	24.46	24.46	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-45.750	6 Jun 22		1.0000		0.00	45.75	45.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-36.320	6 Jun 22		1.0000		0.00	36.32	36.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.570	6 Jun 22		1.0000		0.00	4.57	4.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-25.130	6 Jun 22		1.0000		0.00	25.13	25.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-333.020	6 Jun 22		1.0000		0.00	333.02	333.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-300.120	6 Jun 22		1.0000		0.00	300.12	300.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-50.110	6 Jun 22		1.0000		0.00	50.11	50.11	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.580	6 Jun 22		1.0000		0.00	4.58	4.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.480	6 Jun 22		1.0000		0.00	1.48	1.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-42.810	6 Jun 22		1.0000		0.00	42.81	42.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.680	6 Jun 22		1.0000		0.00	0.68	0.68	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.380	6 Jun 22		1.0000		0.00	6.38	6.38	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 85 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-28.370	6 Jun 22		1.0000		0.00	28.37	28.37	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-150.270	6 Jun 22		1.0000		0.00	150.27	150.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-36.170	6 Jun 22		1.0000		0.00	36.17	36.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13.330	6 Jun 22		1.0000		0.00	13.33	13.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-19,884.000	6 Jun 22		1.0000		0.00	19,884.00	19,884.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.580	6 Jun 22		1.0000		0.00	6.58	6.58	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6.400	6 Jun 22		1.0000		0.00	6.40	6.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.810	6 Jun 22		1.0000		0.00	0.81	0.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-31.210	6 Jun 22		1.0000		0.00	31.21	31.21	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-79.390	6 Jun 22		1.0000		0.00	79.39	79.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.120	6 Jun 22		1.0000		0.00	0.12	0.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-212.210	6 Jun 22		1.0000		0.00	212.21	212.21	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-73.230	6 Jun 22		1.0000		0.00	73.23	73.23	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-41.710	6 Jun 22		1.0000		0.00	41.71	41.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.060	6 Jun 22		1.0000		0.00	18.06	18.06	0.00

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*Generated by Northern Trust from periodic data on 16 Oct 23 C0701

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 86 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-70.600	6 Jun 22		1.0000		0.00	70.60	70.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.750	6 Jun 22		1.0000		0.00	3.75	3.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-16.600	6 Jun 22		1.0000		0.00	16.60	16.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-361.250	6 Jun 22		1.0000		0.00	361.25	361.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-288.930	6 Jun 22		1.0000		0.00	288.93	288.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-16.940	6 Jun 22		1.0000		0.00	16.94	16.94	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.270	6 Jun 22		1.0000		0.00	1.27	1.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.010	6 Jun 22		1.0000		0.00	0.01	0.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.290	6 Jun 22		1.0000		0.00	0.29	0.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.330	6 Jun 22		1.0000		0.00	18.33	18.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-22.290	6 Jun 22		1.0000		0.00	22.29	22.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,113,648.860	8 Jun 22		1.0000		0.00	1,113,648.86	1,113,648.86	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,091,241.330	8 Jun 22		1.0000		0.00	1,091,241.33	1,091,241.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-222,605.020	8 Jun 22		1.0000		0.00	222,605.02	222,605.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,449,663.390	8 Jun 22		1.0000		0.00	2,449,663.39	2,449,663.39	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 87 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,346,125.380	10 Jun 22		1.0000		0.00	1,346,125.38	1,346,125.38	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,942,555.290	15 Jun 22		1.0000		0.00	2,942,555.29	2,942,555.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6,000.000	17 Jun 22		1.0000		0.00	6,000.00	6,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-125,547.000	17 Jun 22		1.0000		0.00	125,547.00	125,547.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-223,856.000	22 Jun 22		1.0000		0.00	223,856.00	223,856.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-357,374.000	24 Jun 22		1.0000		0.00	357,374.00	357,374.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,748.800	24 Jun 22		1.0000		0.00	2,748.80	2,748.80	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-304,529.060	24 Jun 22		1.0000		0.00	304,529.06	304,529.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,605,189.550	27 Jun 22		1.0000		0.00	2,605,189.55	2,605,189.55	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-757,911.000	27 Jun 22		1.0000		0.00	757,911.00	757,911.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-356,345.000	27 Jun 22		1.0000		0.00	356,345.00	356,345.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-404,039.000	27 Jun 22		1.0000		0.00	404,039.00	404,039.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-26,007.000	27 Jun 22		1.0000		0.00	26,007.00	26,007.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,823,391.000	28 Jun 22		1.0000		0.00	1,823,391.00	1,823,391.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,396,757.700	28 Jun 22		1.0000		0.00	1,396,757.70	1,396,757.70	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-96,512.000	29 Jun 22		1.0000		0.00	96,512.00	96,512.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-115,192.000	29 Jun 22		1.0000		0.00	115,192.00	115,192.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,032,914.950	29 Jun 22		1.0000		0.00	1,032,914.95	1,032,914.95	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-502,667.770	29 Jun 22		1.0000		0.00	502,667.77	502,667.77	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-93,120.000	29 Jun 22		1.0000		0.00	93,120.00	93,120.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,747,486.710	30 Jun 22		1.0000		0.00	1,747,486.71	1,747,486.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,140,827.000	30 Jun 22		1.0000		0.00	1,140,827.00	1,140,827.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,623,224.000	30 Jun 22		1.0000		0.00	4,623,224.00	4,623,224.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-313,098.830	1 Jul 22		1.0000		0.00	313,098.83	313,098.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,175.000	1 Jul 22		1.0000		0.00	3,175.00	3,175.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,560,841.000	1 Jul 22		1.0000		0.00	1,560,841.00	1,560,841.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,794,554.430	1 Jul 22		1.0000		0.00	1,794,554.43	1,794,554.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,017,344.000	1 Jul 22		1.0000		0.00	1,017,344.00	1,017,344.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,709,386.780	1 Jul 22		1.0000		0.00	1,709,386.78	1,709,386.78	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-8,943.790	1 Jul 22		1.0000		0.00	8,943.79	8,943.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 89 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,229,672.520	1 Jul 22		1.0000		0.00	1,229,672.52	1,229,672.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-97,099.000	1 Jul 22		1.0000		0.00	97,099.00	97,099.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-850.240	5 Jul 22		1.0000		0.00	850.24	850.24	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,799,283.710	5 Jul 22		1.0000		0.00	1,799,283.71	1,799,283.71	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.360	6 Jul 22		1.0000		0.00	1.36	1.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.830	6 Jul 22		1.0000		0.00	3.83	3.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.360	6 Jul 22		1.0000		0.00	1.36	1.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.050	6 Jul 22		1.0000		0.00	2.05	2.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.460	6 Jul 22		1.0000		0.00	0.46	0.46	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.540	6 Jul 22		1.0000		0.00	0.54	0.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,309.560	6 Jul 22		1.0000		0.00	2,309.56	2,309.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.360	6 Jul 22		1.0000		0.00	1.36	1.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.420	6 Jul 22		1.0000		0.00	2.42	2.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.270	6 Jul 22		1.0000		0.00	0.27	0.27	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10.820	7 Jul 22		1.0000		0.00	10.82	10.82	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 90 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.320	7 Jul 22		1.0000		0.00	0.32	0.32	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-60.720	7 Jul 22		1.0000		0.00	60.72	60.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.090	7 Jul 22		1.0000		0.00	3.09	3.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-43.750	7 Jul 22		1.0000		0.00	43.75	43.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-50.130	7 Jul 22		1.0000		0.00	50.13	50.13	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-28.020	7 Jul 22		1.0000		0.00	28.02	28.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.030	7 Jul 22		1.0000		0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-35.690	7 Jul 22		1.0000		0.00	35.69	35.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-23.420	7 Jul 22		1.0000		0.00	23.42	23.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-12.980	7 Jul 22		1.0000		0.00	12.98	12.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-244.020	7 Jul 22		1.0000		0.00	244.02	244.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33.520	7 Jul 22		1.0000		0.00	33.52	33.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-22.870	7 Jul 22		1.0000		0.00	22.87	22.87	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.220	7 Jul 22		1.0000		0.00	0.22	0.22	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-32.700	7 Jul 22		1.0000		0.00	32.70	32.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 91 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-70.990	7 Jul 22		1.0000		0.00	70.99	70.99	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-18.750	7 Jul 22		1.0000		0.00	18.75	18.75	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.250	7 Jul 22		1.0000		0.00	1.25	1.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.100	7 Jul 22		1.0000		0.00	0.10	0.10	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-8.290	7 Jul 22		1.0000		0.00	8.29	8.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3.690	7 Jul 22		1.0000		0.00	3.69	3.69	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-31.010	7 Jul 22		1.0000		0.00	31.01	31.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33.370	7 Jul 22		1.0000		0.00	33.37	33.37	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33.060	7 Jul 22		1.0000		0.00	33.06	33.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-63.740	7 Jul 22		1.0000		0.00	63.74	63.74	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-32.670	7 Jul 22		1.0000		0.00	32.67	32.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-51.600	7 Jul 22		1.0000		0.00	51.60	51.60	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-16.090	7 Jul 22		1.0000		0.00	16.09	16.09	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.030	7 Jul 22		1.0000		0.00	0.03	0.03	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-37.850	7 Jul 22		1.0000		0.00	37.85	37.85	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 92 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-36.140	7 Jul 22		1.0000		0.00	36.14	36.14	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-132.570	7 Jul 22		1.0000		0.00	132.57	132.57	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-60.720	7 Jul 22		1.0000		0.00	60.72	60.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.430	7 Jul 22		1.0000		0.00	2.43	2.43	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4.520	7 Jul 22		1.0000		0.00	4.52	4.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-115.280	7 Jul 22		1.0000		0.00	115.28	115.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.020	7 Jul 22		1.0000		0.00	0.02	0.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.900	7 Jul 22		1.0000		0.00	7.90	7.90	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-11.060	7 Jul 22		1.0000		0.00	11.06	11.06	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,376,000.000	8 Jul 22		1.0000		0.00	4,376,000.00	4,376,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,543,464.560	11 Jul 22		1.0000		0.00	1,543,464.56	1,543,464.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-85,936.000	11 Jul 22		1.0000		0.00	85,936.00	85,936.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,337,558.360	12 Jul 22		1.0000		0.00	2,337,558.36	2,337,558.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,586,337.890	13 Jul 22		1.0000		0.00	4,586,337.89	4,586,337.89	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,182,730.760	13 Jul 22		1.0000		0.00	1,182,730.76	1,182,730.76	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 93 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-819,390.000	14 Jul 22		1.0000		0.00	819,390.00	819,390.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,482,834.840	14 Jul 22		1.0000		0.00	1,482,834.84	1,482,834.84	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,190,178.660	14 Jul 22		1.0000		0.00	3,190,178.66	3,190,178.66	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7,890,972.400	15 Jul 22		1.0000		0.00	7,890,972.40	7,890,972.40	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,483,977.280	15 Jul 22		1.0000		0.00	1,483,977.28	1,483,977.28	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-648,000.000	15 Jul 22		1.0000		0.00	648,000.00	648,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,237.820	18 Jul 22		1.0000		0.00	9,237.82	9,237.82	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-52,530,111.000	18 Jul 22		1.0000		0.00	52,530,111.00	52,530,111.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13,751,828.000	18 Jul 22		1.0000		0.00	13,751,828.00	13,751,828.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-31,562.830	18 Jul 22		1.0000		0.00	31,562.83	31,562.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-819,157.000	18 Jul 22		1.0000		0.00	819,157.00	819,157.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,272,598.250	20 Jul 22		1.0000		0.00	1,272,598.25	1,272,598.25	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-740,831.200	20 Jul 22		1.0000		0.00	740,831.20	740,831.20	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-68,055.810	20 Jul 22		1.0000		0.00	68,055.81	68,055.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,148,395.610	21 Jul 22		1.0000		0.00	1,148,395.61	1,148,395.61	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-789,600.000	21 Jul 22		1.0000		0.00	789,600.00	789,600.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-111,064.000	21 Jul 22		1.0000		0.00	111,064.00	111,064.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-73,641.000	22 Jul 22		1.0000		0.00	73,641.00	73,641.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,419,727.000	22 Jul 22		1.0000		0.00	1,419,727.00	1,419,727.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,772,032.000	25 Jul 22		1.0000		0.00	2,772,032.00	2,772,032.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-944,768.040	25 Jul 22		1.0000		0.00	944,768.04	944,768.04	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-922,950.000	25 Jul 22		1.0000		0.00	922,950.00	922,950.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-198,749.390	27 Jul 22		1.0000		0.00	198,749.39	198,749.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-202,386.850	27 Jul 22		1.0000		0.00	202,386.85	202,386.85	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-491,994.020	28 Jul 22		1.0000		0.00	491,994.02	491,994.02	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,743,020.000	28 Jul 22		1.0000		0.00	2,743,020.00	2,743,020.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-789,890.000	28 Jul 22		1.0000		0.00	789,890.00	789,890.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-297,706.000	29 Jul 22		1.0000		0.00	297,706.00	297,706.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,061,889.000	29 Jul 22		1.0000		0.00	2,061,889.00	2,061,889.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,157.380	1 Aug 22		1.0000		0.00	9,157.38	9,157.38	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 95 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-684,210.000	1 Aug 22		1.0000		0.00	684,210.00	684,210.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,050,000.000	1 Aug 22		1.0000		0.00	1,050,000.00	1,050,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-593,511.000	1 Aug 22		1.0000		0.00	593,511.00	593,511.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,690,000.000	1 Aug 22		1.0000		0.00	3,690,000.00	3,690,000.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,078,231.540	2 Aug 22		1.0000		0.00	2,078,231.54	2,078,231.54	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-913,314.000	2 Aug 22		1.0000		0.00	913,314.00	913,314.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,328,066.960	2 Aug 22		1.0000		0.00	2,328,066.96	2,328,066.96	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-867.000	2 Aug 22		1.0000		0.00	867.00	867.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.480	3 Aug 22		1.0000		0.00	1.48	1.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-11.970	3 Aug 22		1.0000		0.00	11.97	11.97	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,629.120	3 Aug 22		1.0000		0.00	1,629.12	1,629.12	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-589.500	3 Aug 22		1.0000		0.00	589.50	589.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.480	3 Aug 22		1.0000		0.00	1.48	1.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2.350	3 Aug 22		1.0000		0.00	2.35	2.35	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.520	3 Aug 22		1.0000		0.00	0.52	0.52	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 96 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.520	3 Aug 22		1.0000		0.00	0.52	0.52	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-196.360	3 Aug 22		1.0000		0.00	196.36	196.36	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-7.050	3 Aug 22		1.0000		0.00	7.05	7.05	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.480	3 Aug 22		1.0000		0.00	1.48	1.48	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-147.420	3 Aug 22		1.0000		0.00	147.42	147.42	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1.170	3 Aug 22		1.0000		0.00	1.17	1.17	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-349.910	3 Aug 22		1.0000		0.00	349.91	349.91	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-0.290	3 Aug 22		1.0000		0.00	0.29	0.29	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,124,261.670	4 Aug 22		1.0000		0.00	1,124,261.67	1,124,261.67	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,069,060.830	4 Aug 22		1.0000		0.00	1,069,060.83	1,069,060.83	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-28,811.000	5 Aug 22		1.0000		0.00	28,811.00	28,811.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,580,947.930	8 Aug 22		1.0000		0.00	2,580,947.93	2,580,947.93	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-9,308,809.560	8 Aug 22		1.0000		0.00	9,308,809.56	9,308,809.56	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33,687.500	8 Aug 22		1.0000		0.00	33,687.50	33,687.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-13,654,934.000	9 Aug 22		1.0000		0.00	13,654,934.00	13,654,934.00	0.00

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Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-409,953.390	9 Aug 22		1.0000		0.00	409,953.39	409,953.39	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-387,985.720	10 Aug 22		1.0000		0.00	387,985.72	387,985.72	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-488,455.000	11 Aug 22		1.0000		0.00	488,455.00	488,455.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-33,687.500	12 Aug 22		1.0000		0.00	33,687.50	33,687.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,629,324.330	15 Aug 22		1.0000		0.00	3,629,324.33	3,629,324.33	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-121,190.640	15 Aug 22		1.0000		0.00	121,190.64	121,190.64	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,625,438.810	15 Aug 22		1.0000		0.00	3,625,438.81	3,625,438.81	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,110,541.790	15 Aug 22		1.0000		0.00	3,110,541.79	3,110,541.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-586,929.000	16 Aug 22		1.0000		0.00	586,929.00	586,929.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-506,812.000	16 Aug 22		1.0000		0.00	506,812.00	506,812.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-713,658.000	16 Aug 22		1.0000		0.00	713,658.00	713,658.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-6,116,203.500	17 Aug 22		1.0000		0.00	6,116,203.50	6,116,203.50	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,785,638.000	17 Aug 22		1.0000		0.00	3,785,638.00	3,785,638.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-93,120.000	17 Aug 22		1.0000		0.00	93,120.00	93,120.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-321,245.000	19 Aug 22		1.0000		0.00	321,245.00	321,245.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-61,210.000	19 Aug 22		1.0000		0.00	61,210.00	61,210.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-2,109,518.790	19 Aug 22		1.0000		0.00	2,109,518.79	2,109,518.79	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-10,357,023.010	22 Aug 22		1.0000		0.00	10,357,023.01	10,357,023.01	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-193,284.000	22 Aug 22		1.0000		0.00	193,284.00	193,284.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-328,897.000	23 Aug 22		1.0000		0.00	328,897.00	328,897.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,102,882.920	24 Aug 22		1.0000		0.00	1,102,882.92	1,102,882.92	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-783,721.000	25 Aug 22		1.0000		0.00	783,721.00	783,721.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-3,012,006.530	26 Aug 22		1.0000		0.00	3,012,006.53	3,012,006.53	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-179,011.000	26 Aug 22		1.0000		0.00	179,011.00	179,011.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-395,683.000	29 Aug 22		1.0000		0.00	395,683.00	395,683.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-1,280,192.000	29 Aug 22		1.0000		0.00	1,280,192.00	1,280,192.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-5,975,427.000	29 Aug 22		1.0000		0.00	5,975,427.00	5,975,427.00	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-885,786.980	30 Aug 22		1.0000		0.00	885,786.98	885,786.98	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-48,343,892.410	31 Aug 22		1.0000		0.00	48,343,892.41	48,343,892.41	0.00
MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)	-4,776,119.110	31 Aug 22		1.0000		0.00	4,776,119.11	4,776,119.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 99 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
Total number of dispositions = 757							1,229,747,479.90	1,229,747,479.90	0.00
Total MFB LOCKHEED MARTIN CUSTOM STIF (A/C# 22-10653)							2,280,434,863.38	2,280,434,863.38	0.00
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	5 Jan 22	94.5301			0.00	47,265,069.00	47,265,069.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	5 Jan 22	94.5301			0.00	47,265,069.00	47,265,069.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	34,600,000.000	5 Jan 22	94.5301			0.00	32,707,427.75	32,707,427.75	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	19 Jan 22	92.1238			0.00	46,061,907.50	46,061,907.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	46,500,000.000	19 Jan 22	92.1238			0.00	42,837,573.98	42,837,573.98	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	19 Jan 22	92.1238			0.00	46,061,907.50	46,061,907.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Feb 22	93.3744			0.00	46,687,214.00	46,687,214.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	2,100,000.000	2 Feb 22	93.3744			0.00	1,960,862.99	1,960,862.99	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Feb 22	93.3744			0.00	46,687,214.00	46,687,214.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Feb 22	93.3744			0.00	46,687,214.00	46,687,214.00	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 100 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	6,900,000.000	8 Feb 22	90.9367			0.00	6,274,633.13	6,274,633.13	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Feb 22	91.2162			0.00	45,608,090.50	45,608,090.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Feb 22	91.2162			0.00	45,608,090.50	45,608,090.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	13,100,000.000	9 Feb 22	91.2162			0.00	11,949,319.71	11,949,319.71	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Feb 22	91.2162			0.00	45,608,090.50	45,608,090.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	23 Feb 22	90.4676			0.00	45,233,784.50	45,233,784.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	16,100,000.000	23 Feb 22	90.4676			0.00	14,565,278.61	14,565,278.61	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	23 Feb 22	90.4676			0.00	45,233,784.50	45,233,784.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	23 Feb 22	90.4676			0.00	45,233,784.50	45,233,784.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Mar 22	92.2492			0.00	46,124,603.00	46,124,603.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	13,700,000.000	2 Mar 22	92.2492			0.00	12,638,141.22	12,638,141.22	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Mar 22	92.2492			0.00	46,124,603.00	46,124,603.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Mar 22	92.2492			0.00	46,124,603.00	46,124,603.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Mar 22	90.1865			0.00	45,093,245.50	45,093,245.50	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 101 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Mar 22	90.1865			0.00	45,093,245.50	45,093,245.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	24,400,000.000	9 Mar 22	90.1865			0.00	22,005,503.80	22,005,503.80	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Mar 22	90.1865			0.00	45,093,245.50	45,093,245.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	8,200,000.000	15 Mar 22	87.5409			0.00	7,178,352.65	7,178,352.65	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	16 Mar 22	87.3038			0.00	43,651,901.50	43,651,901.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	16 Mar 22	87.3038			0.00	43,651,901.50	43,651,901.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	16 Mar 22	87.3038			0.00	43,651,901.50	43,651,901.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	41,200,000.000	16 Mar 22	87.3038			0.00	35,969,166.84	35,969,166.84	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	18 Mar 22	87.4784			0.00	43,739,188.50	43,739,188.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	18 Mar 22	87.4784			0.00	43,739,188.50	43,739,188.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	18 Mar 22	87.4784			0.00	43,739,188.50	43,739,188.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	31,500,000.000	18 Mar 22	87.4784			0.00	27,555,688.76	27,555,688.76	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	48,100,000.000	8 Apr 22	82.4878			0.00	39,676,652.00	39,676,652.00	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 102 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	8 Apr 22	82.4878			0.00	41,243,921.00	41,243,921.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	8 Apr 22	82.4878			0.00	41,243,921.00	41,243,921.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	8 Apr 22	82.4878			0.00	41,243,921.00	41,243,921.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	11 Apr 22	81.7418			0.00	40,870,895.00	40,870,895.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	11 Apr 22	81.7418			0.00	40,870,895.00	40,870,895.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	40,400,000.000	11 Apr 22	81.7418			0.00	33,023,683.16	33,023,683.16	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	11 Apr 22	81.7418			0.00	40,870,895.00	40,870,895.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	13 Apr 22	81.6277			0.00	40,813,834.00	40,813,834.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	13 Apr 22	81.6277			0.00	40,813,834.00	40,813,834.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	45,400,000.000	13 Apr 22	81.6277			0.00	37,058,961.27	37,058,961.27	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	13 Apr 22	81.6277			0.00	40,813,834.00	40,813,834.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	40,607,000.000	20 Apr 22	79.9333			0.00	32,458,520.00	32,458,520.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	20 Apr 22	79.9333			0.00	39,966,656.00	39,966,656.00	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 103 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	20 Apr 22	79.9333			0.00	39,966,656.00	39,966,656.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	20 Apr 22	79.9333			0.00	39,966,656.00	39,966,656.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	11,493,000.000	20 Apr 22	79.7770			0.00	9,168,764.86	9,168,764.86	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	46,300,000.000	21 Apr 22	79.5896			0.00	36,849,996.84	36,849,996.84	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	21 Apr 22	79.5896			0.00	39,794,813.00	39,794,813.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	21 Apr 22	79.5896			0.00	39,794,813.00	39,794,813.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	21 Apr 22	79.5896			0.00	39,794,813.00	39,794,813.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	22 Apr 22	80.1438			0.00	40,071,913.00	40,071,913.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	48,900,000.000	22 Apr 22	80.1438			0.00	39,190,330.91	39,190,330.91	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	22 Apr 22	80.1438			0.00	40,071,913.00	40,071,913.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	22 Apr 22	80.1438			0.00	40,071,913.00	40,071,913.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	3,000,000.000	25 Apr 22	80.4088			0.00	2,412,265.29	2,412,265.29	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	25 Apr 22	80.4088			0.00	40,204,421.50	40,204,421.50	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 104 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	25 Apr 22	80.4088			0.00	40,204,421.50	40,204,421.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	25 Apr 22	80.4088			0.00	40,204,421.50	40,204,421.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	25 Apr 22	80.4088			0.00	40,204,421.50	40,204,421.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	29 Apr 22	79.2836			0.00	39,641,813.50	39,641,813.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	29 Apr 22	79.2836			0.00	39,641,813.50	39,641,813.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	25,900,000.000	29 Apr 22	79.2836			0.00	20,534,459.39	20,534,459.39	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	26,500,000.000	2 May 22	78.5383			0.00	20,812,657.19	20,812,657.19	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 May 22	78.5383			0.00	39,269,164.50	39,269,164.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	33,200,000.000	9 May 22	75.5503			0.00	25,082,700.93	25,082,700.93	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 May 22	75.5503			0.00	37,775,152.00	37,775,152.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	23 May 22	78.4596			0.00	39,229,820.50	39,229,820.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	14,500,000.000	23 May 22	78.4596			0.00	11,376,647.95	11,376,647.95	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	6,000,000.000	25 May 22	79.5728			0.00	4,774,369.98	4,774,369.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 105 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	10,700,000.000	26 May 22	79.1354			0.00	8,467,489.73	8,467,489.73	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	26 May 22	79.1354			0.00	39,567,709.00	39,567,709.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	31 May 22	78.1785			0.00	39,089,253.00	39,089,253.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	31 May 22	78.1785			0.00	39,089,253.00	39,089,253.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	6,000,000.000	31 May 22	78.1785			0.00	4,690,710.36	4,690,710.36	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	10,300,000.000	1 Jun 22	77.7602			0.00	8,009,300.39	8,009,300.39	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	2 Jun 22	77.6352			0.00	38,817,589.50	38,817,589.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	15,400,000.000	2 Jun 22	77.6352			0.00	11,955,817.57	11,955,817.57	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	3 Jun 22	76.7943			0.00	38,397,160.50	38,397,160.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	6,900,000.000	3 Jun 22	76.7943			0.00	5,298,808.15	5,298,808.15	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	3 Jun 22	76.7943			0.00	38,397,160.50	38,397,160.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Jun 22	76.4249			0.00	38,212,460.50	38,212,460.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	26,600,000.000	9 Jun 22	76.4249			0.00	20,329,028.99	20,329,028.99	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 106 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Jun 22	76.4249			0.00	38,212,460.50	38,212,460.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	9 Jun 22	76.4249			0.00	38,212,460.50	38,212,460.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	25,700,000.000	13 Jun 22	74.3654			0.00	19,111,899.83	19,111,899.83	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	13 Jun 22	74.3654			0.00	37,182,684.50	37,182,684.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	13 Jun 22	74.3654			0.00	37,182,684.50	37,182,684.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	13 Jun 22	74.3654			0.00	37,182,684.50	37,182,684.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	27,300,000.000	16 Jun 22	72.7148			0.00	19,851,137.12	19,851,137.12	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	16 Jun 22	72.7148			0.00	36,357,394.00	36,357,394.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	16 Jun 22	72.7148			0.00	36,357,394.00	36,357,394.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	16 Jun 22	72.7148			0.00	36,357,394.00	36,357,394.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	7 Jul 22	76.2130			0.00	38,106,500.00	38,106,500.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	7 Jul 22	76.2130			0.00	38,106,500.00	38,106,500.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	33,500,000.000	7 Jul 22	76.2130			0.00	25,531,355.00	25,531,355.00	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 107 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	44,100,000.000	11 Jul 22	75.5211			0.00	33,304,817.45	33,304,817.45	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	11 Jul 22	75.5211			0.00	37,760,564.00	37,760,564.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	11 Jul 22	75.5211			0.00	37,760,564.00	37,760,564.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	36,900,000.000	18 Jul 22	76.2471			0.00	28,135,191.71	28,135,191.71	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	18 Jul 22	76.2471			0.00	38,123,566.00	38,123,566.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	18 Jul 22	76.2471			0.00	38,123,566.00	38,123,566.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	20 Jul 22	76.6463			0.00	38,323,170.50	38,323,170.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	37,500,000.000	20 Jul 22	76.6463			0.00	28,742,377.88	28,742,377.88	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	20 Jul 22	76.6463			0.00	38,323,170.50	38,323,170.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	27 Jul 22	78.0633			0.00	39,031,654.50	39,031,654.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	33,000,000.000	27 Jul 22	78.0633			0.00	25,760,891.97	25,760,891.97	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	27 Jul 22	78.0633			0.00	39,031,654.50	39,031,654.50	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	2,800,000.000	27 Jul 22	77.7225			0.00	2,176,230.34	2,176,230.34	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 108 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	3 Aug 22	77.9077			0.00	38,953,832.00	38,953,832.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	3 Aug 22	77.9077			0.00	38,953,832.00	38,953,832.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	25,000,000.000	3 Aug 22	77.9077			0.00	19,476,916.00	19,476,916.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	8 Aug 22	78.1290			0.00	39,064,514.00	39,064,514.00	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	30,100,000.000	8 Aug 22	78.1290			0.00	23,516,837.43	23,516,837.43	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	50,000,000.000	8 Aug 22	78.1290			0.00	39,064,514.00	39,064,514.00	0.00
Total number of acquisitions = 121							4,139,493,695.13	4,139,493,695.13	0.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	5 Jan 22		94.5938		0.00	48,153,150.48	47,296,875.00	-856,275.48
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-34,600,000.000	5 Jan 22		94.5938		0.00	33,321,980.13	32,729,437.50	-592,542.63
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	5 Jan 22		94.5938		0.00	48,153,150.48	47,296,875.00	-856,275.48
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	19 Jan 22		92.1875		0.00	47,310,556.71	46,093,750.00	-1,216,806.71
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-46,500,000.000	19 Jan 22		92.1875		0.00	43,998,817.74	42,867,187.50	-1,131,630.24
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	19 Jan 22		92.1875		0.00	47,310,556.70	46,093,750.00	-1,216,806.70
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Feb 22		93.4063		0.00	47,053,757.07	46,703,125.00	-350,632.07

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 109 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Feb 22		93.4063		0.00	47,053,757.07	46,703,125.00	-350,632.07
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Feb 22		93.4063		0.00	47,053,757.07	46,703,125.00	-350,632.07
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-2,100,000.000	2 Feb 22		93.4063		0.00	1,976,257.80	1,961,531.25	-14,726.55
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-6,900,000.000	8 Feb 22		90.9688		0.00	6,486,679.11	6,276,843.75	-209,835.36
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Feb 22		91.2813		0.00	46,405,702.06	45,640,625.00	-765,077.06
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-13,100,000.000	9 Feb 22		91.2813		0.00	12,158,293.94	11,957,843.75	-200,450.19
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Feb 22		91.2813		0.00	46,405,702.05	45,640,625.00	-765,077.05
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Feb 22		91.2813		0.00	46,405,702.05	45,640,625.00	-765,077.05
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	23 Feb 22		90.5000		0.00	45,897,728.40	45,250,000.00	-647,728.40
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	23 Feb 22		90.5000		0.00	45,897,728.40	45,250,000.00	-647,728.40
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	23 Feb 22		90.5000		0.00	45,897,728.40	45,250,000.00	-647,728.40
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-16,100,000.000	23 Feb 22		90.5000		0.00	14,779,068.54	14,570,500.00	-208,568.54
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Mar 22		92.2813		0.00	45,995,258.26	46,140,625.00	145,366.74

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 110 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Mar 22		92.2813		0.00	45,995,258.26	46,140,625.00	145,366.74
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Mar 22		92.2813		0.00	45,995,258.26	46,140,625.00	145,366.74
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-13,700,000.000	2 Mar 22		92.2813		0.00	12,602,700.76	12,642,531.25	39,830.49
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Mar 22		90.2188		0.00	45,593,442.10	45,109,375.00	-484,067.10
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-24,400,000.000	9 Mar 22		90.2188		0.00	22,249,599.75	22,013,375.00	-236,224.75
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Mar 22		90.2188		0.00	45,593,442.10	45,109,375.00	-484,067.10
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Mar 22		90.2188		0.00	45,593,442.10	45,109,375.00	-484,067.10
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-8,200,000.000	15 Mar 22		87.6250		0.00	7,466,443.15	7,185,250.00	-281,193.15
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	16 Mar 22		87.3125		0.00	44,648,972.14	43,656,250.00	-992,722.14
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	16 Mar 22		87.3125		0.00	44,648,972.13	43,656,250.00	-992,722.13
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-41,200,000.000	16 Mar 22		87.3125		0.00	36,790,753.04	35,972,750.00	-818,003.04
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	16 Mar 22		87.3125		0.00	44,648,972.14	43,656,250.00	-992,722.14
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	18 Mar 22		87.5625		0.00	44,234,707.89	43,781,250.00	-453,457.89

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 111 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	18 Mar 22		87.5625		0.00	44,234,707.88	43,781,250.00	-453,457.88
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-31,500,000.000	18 Mar 22		87.5625		0.00	27,867,865.97	27,582,187.50	-285,678.47
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	18 Mar 22		87.5625		0.00	44,234,707.89	43,781,250.00	-453,457.89
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-3,354,000.000	24 Mar 22		86.2227		0.00	3,229,927.97	2,891,907.89	-338,020.08
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-48,100,000.000	8 Apr 22		82.5000		0.00	41,181,050.94	39,682,500.00	-1,498,550.94
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	8 Apr 22		82.5000		0.00	42,807,745.26	41,250,000.00	-1,557,745.26
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	8 Apr 22		82.5000		0.00	42,807,745.26	41,250,000.00	-1,557,745.26
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	8 Apr 22		82.5000		0.00	42,807,745.26	41,250,000.00	-1,557,745.26
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	11 Apr 22		81.7500		0.00	41,902,772.77	40,875,000.00	-1,027,772.77
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-40,400,000.000	11 Apr 22		81.7500		0.00	33,857,440.40	33,027,000.00	-830,440.40
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	11 Apr 22		81.7500		0.00	41,902,772.77	40,875,000.00	-1,027,772.77
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	11 Apr 22		81.7500		0.00	41,902,772.77	40,875,000.00	-1,027,772.77
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	13 Apr 22		81.6563		0.00	41,386,945.78	40,828,125.00	-558,820.78

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 112 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-45,400,000.000	13 Apr 22		81.6563		0.00	37,579,346.76	37,071,937.50	-507,409.26
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	13 Apr 22		81.6563		0.00	41,386,945.78	40,828,125.00	-558,820.78
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	13 Apr 22		81.6563		0.00	41,386,945.77	40,828,125.00	-558,820.77
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	20 Apr 22		79.9375		0.00	40,700,068.15	39,968,750.00	-731,318.15
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-11,493,000.000	20 Apr 22		79.7813		0.00	9,355,317.67	9,169,259.06	-186,058.61
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-40,607,000.000	20 Apr 22		79.9375		0.00	33,054,153.35	32,460,220.63	-593,932.72
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	20 Apr 22		79.9375		0.00	40,700,068.16	39,968,750.00	-731,318.16
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	20 Apr 22		79.9375		0.00	40,700,068.15	39,968,750.00	-731,318.15
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	21 Apr 22		79.5938		0.00	40,270,214.29	39,796,875.00	-473,339.29
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	21 Apr 22		79.5938		0.00	40,270,214.29	39,796,875.00	-473,339.29
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	21 Apr 22		79.5938		0.00	40,270,214.29	39,796,875.00	-473,339.29
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-46,300,000.000	21 Apr 22		79.5938		0.00	37,290,218.43	36,851,906.25	-438,312.18
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	22 Apr 22		80.1563		0.00	40,175,401.49	40,078,125.00	-97,276.49

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 113 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	22 Apr 22		80.1563		0.00	40,175,401.49	40,078,125.00	-97,276.49
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-48,900,000.000	22 Apr 22		80.1563		0.00	39,291,542.65	39,196,406.25	-95,136.40
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	22 Apr 22		80.1563		0.00	40,175,401.49	40,078,125.00	-97,276.49
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	25 Apr 22		80.4375		0.00	40,189,424.49	40,218,750.00	29,325.51
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	25 Apr 22		80.4375		0.00	40,189,424.49	40,218,750.00	29,325.51
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	25 Apr 22		80.4375		0.00	40,189,424.49	40,218,750.00	29,325.51
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	25 Apr 22		80.4375		0.00	40,189,424.49	40,218,750.00	29,325.51
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-3,000,000.000	25 Apr 22		80.4375		0.00	2,411,365.47	2,413,125.00	1,759.53
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	29 Apr 22		79.3750		0.00	39,988,420.92	39,687,500.00	-300,920.92
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	29 Apr 22		79.3750		0.00	39,988,420.92	39,687,500.00	-300,920.92
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-25,900,000.000	29 Apr 22		79.3750		0.00	20,714,002.04	20,558,125.00	-155,877.04
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-2,000,000.000	29 Apr 22		79.4453		0.00	1,926,015.48	1,588,906.25	-337,109.23
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 May 22		78.5625		0.00	39,801,012.49	39,281,250.00	-519,762.49

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 114 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-26,500,000.000	2 May 22		78.5625		0.00	21,094,536.62	20,819,062.50	-275,474.12
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-33,200,000.000	9 May 22		75.5938		0.00	26,055,184.12	25,097,125.00	-958,059.12
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 May 22		75.5938		0.00	39,239,735.12	37,796,875.00	-1,442,860.12
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-71,000.000	19 May 22		78.6797		0.00	55,720.42	55,862.58	142.16
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-14,500,000.000	23 May 22		78.4688		0.00	11,378,864.45	11,377,968.75	-895.70
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	23 May 22		78.4688		0.00	39,237,463.62	39,234,375.00	-3,088.62
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-6,000,000.000	25 May 22		79.5938		0.00	4,710,267.81	4,775,625.00	65,357.19
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-10,700,000.000	26 May 22		79.1563		0.00	8,414,732.93	8,469,718.75	54,985.82
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	26 May 22		79.1563		0.00	39,321,181.94	39,578,125.00	256,943.06
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-6,000,000.000	31 May 22		78.1875		0.00	4,709,409.10	4,691,250.00	-18,159.10
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	31 May 22		78.1875		0.00	39,245,075.87	39,093,750.00	-151,325.87
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	31 May 22		78.1875		0.00	39,245,075.87	39,093,750.00	-151,325.87
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-10,300,000.000	1 Jun 22		77.7813		0.00	8,081,079.08	8,011,468.75	-69,610.33

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 115 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	2 Jun 22		77.6563		0.00	39,133,378.62	38,828,125.00	-305,253.62
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-15,400,000.000	2 Jun 22		77.6563		0.00	12,053,080.61	11,959,062.50	-94,018.11
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	3 Jun 22		76.8125		0.00	38,890,418.84	38,406,250.00	-484,168.84
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-6,900,000.000	3 Jun 22		76.8125		0.00	5,366,877.80	5,300,062.50	-66,815.30
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	3 Jun 22		76.8125		0.00	38,890,418.84	38,406,250.00	-484,168.84
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-26,600,000.000	9 Jun 22		76.4375		0.00	20,527,888.02	20,332,375.00	-195,513.02
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Jun 22		76.4375		0.00	38,586,255.68	38,218,750.00	-367,505.68
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Jun 22		76.4375		0.00	38,586,255.68	38,218,750.00	-367,505.68
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	9 Jun 22		76.4375		0.00	38,586,255.68	38,218,750.00	-367,505.68
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	13 Jun 22		74.3750		0.00	37,958,322.79	37,187,500.00	-770,822.79
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	13 Jun 22		74.3750		0.00	37,958,322.79	37,187,500.00	-770,822.79
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	13 Jun 22		74.3750		0.00	37,958,322.79	37,187,500.00	-770,822.79
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-25,700,000.000	13 Jun 22		74.3750		0.00	19,510,577.91	19,114,375.00	-396,202.91

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 116 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	16 Jun 22		72.7500		0.00	37,238,505.90	36,375,000.00	-863,505.90
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	16 Jun 22		72.7500		0.00	37,238,505.89	36,375,000.00	-863,505.89
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-27,300,000.000	16 Jun 22		72.7500		0.00	20,332,224.22	19,860,750.00	-471,474.22
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	16 Jun 22		72.7500		0.00	37,238,505.90	36,375,000.00	-863,505.90
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-4,400,000.000	16 Jun 22		74.4531		0.00	4,379,375.00	3,275,937.50	-1,103,437.50
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	7 Jul 22		76.2188		0.00	37,569,084.00	38,109,375.00	540,291.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	7 Jul 22		76.2188		0.00	37,569,084.00	38,109,375.00	540,291.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-33,500,000.000	7 Jul 22		76.2188		0.00	25,171,286.28	25,533,281.25	361,994.97
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-44,100,000.000	11 Jul 22		75.5313		0.00	33,203,321.81	33,309,281.25	105,959.44
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	11 Jul 22		75.5313		0.00	37,645,489.57	37,765,625.00	120,135.43
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	11 Jul 22		75.5313		0.00	37,645,489.57	37,765,625.00	120,135.43
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	18 Jul 22		76.2500		0.00	37,830,409.89	38,125,000.00	294,590.11
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	18 Jul 22		76.2500		0.00	37,830,409.89	38,125,000.00	294,590.11

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 117 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-36,900,000.000	18 Jul 22		76.2500		0.00	27,918,842.50	28,136,250.00	217,407.50
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	20 Jul 22		76.6563		0.00	38,021,521.43	38,328,125.00	306,603.57
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	20 Jul 22		76.6563		0.00	38,021,521.43	38,328,125.00	306,603.57
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-37,500,000.000	20 Jul 22		76.6563		0.00	28,516,141.08	28,746,093.75	229,952.67
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	27 Jul 22		78.0625		0.00	38,408,958.28	39,031,250.00	622,291.72
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	27 Jul 22		78.0625		0.00	38,408,958.28	39,031,250.00	622,291.72
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-33,000,000.000	27 Jul 22		78.0625		0.00	25,349,912.46	25,760,625.00	410,712.54
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-2,800,000.000	27 Jul 22		77.7188		0.00	2,150,901.66	2,176,125.00	25,223.34
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	3 Aug 22		77.9063		0.00	38,608,091.15	38,953,125.00	345,033.85
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	3 Aug 22		77.9063		0.00	38,608,091.15	38,953,125.00	345,033.85
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-25,000,000.000	3 Aug 22		77.9063		0.00	19,304,045.57	19,476,562.50	172,516.93
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	8 Aug 22		78.1250		0.00	38,779,153.24	39,062,500.00	283,346.76
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	8 Aug 22		78.1250		0.00	38,779,153.24	39,062,500.00	283,346.76

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 118 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-30,100,000.000	8 Aug 22		78.1250		0.00	23,345,050.25	23,515,625.00	170,574.75
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-32,400,000.000	19 Aug 22		75.6875		0.00	25,128,891.30	24,522,750.00	-606,141.30
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	19 Aug 22		75.6875		0.00	38,779,153.24	37,843,750.00	-935,403.24
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-50,000,000.000	19 Aug 22		75.6875		0.00	38,779,153.24	37,843,750.00	-935,403.24
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	-3,000,000.000	24 Aug 22		74.2813		0.00	2,326,749.19	2,228,437.50	-98,311.69
Total number of dispositions = 129							4,297,190,638.30	4,250,982,031.41	-46,208,606.89
Total UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG							8,436,684,333.43	8,390,475,726.54	-46,208,606.89
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,245,000.000	2 Feb 22	100.5944			0.00	8,294,008.61	8,294,008.61	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	3,705,000.000	3 Feb 22	100.4323			0.00	3,721,017.72	3,721,017.72	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	11,110,000.000	3 Feb 22	100.3913			0.00	11,153,471.32	11,153,471.32	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	4,920,000.000	10 Feb 22	99.5000			0.00	4,895,400.00	4,895,400.00	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	3,550,000.000	10 Feb 22	99.5000			0.00	3,532,250.00	3,532,250.00	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	15,710,000.000	11 Feb 22	98.7500			0.00	15,513,625.00	15,513,625.00	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	14,224,000.000	15 Feb 22	98.5078			0.00	14,011,751.25	14,011,751.25	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,892,000.000	16 Feb 22	98.5260			0.00	13,687,237.89	13,687,237.89	0.00

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,892,000.000	17 Feb 22	98.8385			0.00	13,730,642.75	13,730,642.75	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,892,000.000	18 Feb 22	99.1662			0.00	13,776,172.81	13,776,172.81	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,892,000.000	22 Feb 22	99.4009			0.00	13,808,773.72	13,808,773.72	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,892,000.000	23 Feb 22	99.1821			0.00	13,778,377.33	13,778,377.33	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	24 Feb 22	100.1197			0.00	13,808,506.40	13,808,506.40	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	25 Feb 22	98.8598			0.00	13,634,742.37	13,634,742.37	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	28 Feb 22	99.6199			0.00	13,739,577.16	13,739,577.16	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	1 Mar 22	101.4322			0.00	13,989,522.27	13,989,522.27	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	2 Mar 22	100.9943			0.00	13,929,135.92	13,929,135.92	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	3 Mar 22	100.1507			0.00	13,812,785.65	13,812,785.65	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	4 Mar 22	100.9199			0.00	13,918,866.68	13,918,866.68	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	7 Mar 22	100.9631			0.00	13,924,829.79	13,924,829.79	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	8 Mar 22	100.2133			0.00	13,821,417.23	13,821,417.23	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	9 Mar 22	99.7132			0.00	13,752,442.06	13,752,442.06	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	10 Mar 22	99.3383			0.00	13,700,737.51	13,700,737.51	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 120 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	11 Mar 22	98.7312			0.00	13,617,002.41	13,617,002.41	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	14 Mar 22	98.2721			0.00	13,553,688.86	13,553,688.86	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	15 Mar 22	97.7762			0.00	13,485,294.33	13,485,294.33	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	1,380,000.000	15 Mar 22	97.6914			0.00	1,348,141.41	1,348,141.41	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	16 Mar 22	97.4637			0.00	13,442,186.88	13,442,186.88	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	12,400,000.000	17 Mar 22	97.7010			0.00	12,114,920.03	12,114,920.03	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	1,392,000.000	18 Mar 22	97.5807			0.00	1,358,322.72	1,358,322.72	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,400,000.000	21 Mar 22	97.2767			0.00	8,171,242.21	8,171,242.21	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	22 Mar 22	95.9329			0.00	13,231,070.40	13,231,070.40	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	23 Mar 22	95.6471			0.00	13,191,650.24	13,191,650.24	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	338,000.000	24 Mar 22	95.8281			0.00	323,899.07	323,899.07	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	774,000.000	24 Mar 22	95.8906			0.00	742,193.44	742,193.44	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	13,792,000.000	25 Mar 22	95.7675			0.00	13,208,249.60	13,208,249.60	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	594,000.000	25 Mar 22	94.7109			0.00	562,582.97	562,582.97	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	12,182,000.000	28 Mar 22	94.8078			0.00	11,549,482.42	11,549,482.42	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 121 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	12,182,000.000	29 Mar 22	94.4640			0.00	11,507,606.67	11,507,606.67	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,191,000.000	30 Mar 22	95.2453			0.00	7,801,540.15	7,801,540.15	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,191,000.000	31 Mar 22	96.1516			0.00	7,875,780.26	7,875,780.26	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	10,000,000.000	31 Mar 22	95.9258			0.00	9,592,578.13	9,592,578.13	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,191,000.000	6 Apr 22	93.4639			0.00	7,655,624.53	7,655,624.53	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,191,000.000	7 Apr 22	93.7620			0.00	7,680,045.01	7,680,045.01	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,191,000.000	11 Apr 22	92.4639			0.00	7,573,714.28	7,573,714.28	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	8,191,000.000	13 Apr 22	92.6510			0.00	7,589,044.97	7,589,044.97	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	9,400,000.000	19 Apr 22	91.1953			0.00	8,572,359.38	8,572,359.38	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	17,591,000.000	20 Apr 22	91.5893			0.00	16,111,471.12	16,111,471.12	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	18,980,000.000	21 Apr 22	91.1016			0.00	17,291,076.56	17,291,076.56	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	17,591,000.000	21 Apr 22	91.4954			0.00	16,094,952.65	16,094,952.65	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	22 Apr 22	91.0801			0.00	33,308,909.22	33,308,909.22	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	25 Apr 22	91.8705			0.00	33,597,955.80	33,597,955.80	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	415,000.000	25 Apr 22	92.2031			0.00	382,642.96	382,642.96	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 122 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	26 Apr 22	92.1829			0.00	33,712,203.24	33,712,203.24	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	27 Apr 22	92.3704			0.00	33,780,793.25	33,780,793.25	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	28 Apr 22	91.8080			0.00	33,575,089.42	33,575,089.42	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	29 Apr 22	91.5803			0.00	33,491,824.56	33,491,824.56	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	2 May 22	91.2141			0.00	33,357,910.34	33,357,910.34	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	3 May 22	90.7766			0.00	33,197,911.12	33,197,911.12	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	4 May 22	90.8705			0.00	33,232,233.73	33,232,233.73	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	5 May 22	91.0592			0.00	33,301,260.40	33,301,260.40	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	34,900,000.000	6 May 22	89.8026			0.00	31,341,107.75	31,341,107.75	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	9 May 22	89.2154			0.00	32,626,950.40	32,626,950.40	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	10 May 22	90.4028			0.00	33,061,221.52	33,061,221.52	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	11 May 22	91.2467			0.00	33,369,823.34	33,369,823.34	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	36,571,000.000	12 May 22	91.7780			0.00	33,564,119.95	33,564,119.95	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	12,571,000.000	13 May 22	91.2717			0.00	11,473,762.14	11,473,762.14	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	11,400,000.000	16 May 22	91.2126			0.00	10,398,238.57	10,398,238.57	0.00

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 123 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	11,400,000.000	17 May 22	90.6416			0.00	10,333,139.66	10,333,139.66	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	1,171,000.000	17 May 22	90.9465			0.00	1,064,983.97	1,064,983.97	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	11,400,000.000	18 May 22	90.5313			0.00	10,320,562.50	10,320,562.50	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	1,171,000.000	18 May 22	91.0625			0.00	1,066,341.88	1,066,341.88	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	1,171,000.000	18 May 22	90.5313			0.00	1,060,120.94	1,060,120.94	0.00
Total number of acquisitions = 73							1,081,800,118.80	1,081,800,118.80	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-332,000.000	15 Feb 22		98.4531		0.00	327,045.94	326,864.38	-181.56
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,892,000.000	16 Feb 22		98.5313		0.00	13,685,971.60	13,687,961.25	1,989.65
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-140,000.000	16 Feb 22		98.4688		0.00	139,614.06	137,856.25	-1,757.81
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,892,000.000	17 Feb 22		98.8438		0.00	13,708,307.17	13,731,373.75	23,066.58
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,892,000.000	18 Feb 22		99.1875		0.00	13,742,239.99	13,779,127.50	36,887.51
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,892,000.000	22 Feb 22		99.4063		0.00	13,775,506.86	13,809,516.25	34,009.39
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-100,000.000	23 Feb 22		99.1406		0.00	99,171.77	99,140.63	-31.14
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,892,000.000	23 Feb 22		99.1875		0.00	13,776,942.09	13,779,127.50	2,185.41
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-2,065,000.000	23 Feb 22		99.0781		0.00	2,059,307.38	2,045,963.28	-13,344.10

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 124 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	24 Feb 22		100.1250		0.00	13,743,138.36	13,809,240.00	66,101.64
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	25 Feb 22		98.8750		0.00	13,688,940.37	13,636,840.00	-52,100.37
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	28 Feb 22		99.6250		0.00	13,714,258.76	13,740,280.00	26,021.24
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	1 Mar 22		101.4375		0.00	13,851,890.52	13,990,260.00	138,369.48
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	2 Mar 22		101.0000		0.00	13,890,513.22	13,929,920.00	39,406.78
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	3 Mar 22		100.1563		0.00	13,851,649.43	13,813,550.00	-38,099.43
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	4 Mar 22		100.9375		0.00	13,885,258.06	13,921,300.00	36,041.94
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	7 Mar 22		100.9688		0.00	13,905,043.93	13,925,610.00	20,566.07
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-150,000.000	7 Mar 22		100.9609		0.00	149,586.49	151,441.41	1,854.92
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	8 Mar 22		100.2188		0.00	13,863,230.58	13,822,170.00	-41,060.58
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	9 Mar 22		99.7188		0.00	13,807,836.32	13,753,210.00	-54,626.32
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-15,000,000.000	10 Mar 22		99.1289		0.00	14,958,649.23	14,869,335.94	-89,313.29
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	10 Mar 22		99.3438		0.00	13,754,286.91	13,701,490.00	-52,796.91
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	11 Mar 22		98.7500		0.00	13,685,644.66	13,619,600.00	-66,044.66
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	14 Mar 22		98.2813		0.00	13,619,666.76	13,554,950.00	-64,716.76

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 125 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	15 Mar 22		97.7813		0.00	13,552,480.55	13,485,990.00	-66,490.55
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	16 Mar 22		97.4688		0.00	13,497,333.71	13,442,890.00	-54,443.71
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-12,400,000.000	17 Mar 22		97.7188		0.00	12,125,532.47	12,117,125.00	-8,407.47
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,392,000.000	18 Mar 22		97.5938		0.00	1,360,926.06	1,358,505.00	-2,421.06
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,400,000.000	21 Mar 22		97.2813		0.00	8,196,873.88	8,171,625.00	-25,248.88
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	22 Mar 22		95.9375		0.00	13,344,778.33	13,231,700.00	-113,078.33
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-2,030,000.000	22 Mar 22		95.6797		0.00	2,022,582.33	1,942,297.66	-80,284.67
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	23 Mar 22		95.6563		0.00	13,268,214.28	13,192,910.00	-75,304.28
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-13,792,000.000	25 Mar 22		95.7813		0.00	13,238,231.95	13,210,150.00	-28,081.95
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,610,000.000	25 Mar 22		94.7031		0.00	1,545,356.25	1,524,720.31	-20,635.94
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,630,000.000	25 Mar 22		94.7148		0.00	1,624,043.94	1,543,851.95	-80,191.99
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-12,182,000.000	28 Mar 22		94.8125		0.00	11,621,179.05	11,550,058.75	-71,120.30
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-3,991,000.000	29 Mar 22		95.4688		0.00	3,788,662.94	3,810,157.81	21,494.87
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-12,182,000.000	29 Mar 22		94.4688		0.00	11,564,392.87	11,508,183.13	-56,209.74
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,191,000.000	30 Mar 22		95.2500		0.00	7,788,635.03	7,801,927.50	13,292.47

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 126 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,191,000.000	31 Mar 22		96.1563		0.00	7,832,207.65	7,876,158.44	43,950.79
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-27,605,000.000	5 Apr 22		94.1133		0.00	27,504,130.63	25,979,971.29	-1,524,159.34
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,191,000.000	6 Apr 22		93.4688		0.00	7,743,916.09	7,656,025.31	-87,890.78
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,191,000.000	7 Apr 22		93.7813		0.00	7,711,980.55	7,681,622.19	-30,358.36
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,706,000.000	8 Apr 22		93.0078		0.00	1,628,675.48	1,586,713.28	-41,962.20
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,191,000.000	11 Apr 22		92.4688		0.00	7,642,847.41	7,574,115.31	-68,732.10
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-8,191,000.000	13 Apr 22		92.6563		0.00	7,615,946.20	7,589,473.44	-26,472.76
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-17,591,000.000	20 Apr 22		91.5938		0.00	16,149,888.35	16,112,256.56	-37,631.79
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-17,591,000.000	21 Apr 22		91.5000		0.00	16,088,518.25	16,095,765.00	7,246.75
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	22 Apr 22		91.0938		0.00	33,378,154.26	33,313,895.31	-64,258.95
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	25 Apr 22		91.8750		0.00	33,488,055.03	33,599,606.25	111,551.22
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	26 Apr 22		92.1875		0.00	33,600,129.13	33,713,890.63	113,761.50
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	27 Apr 22		92.3750		0.00	33,690,461.20	33,782,461.25	92,000.05
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	28 Apr 22		91.8125		0.00	33,632,775.30	33,576,749.38	-56,025.92
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	29 Apr 22		91.5938		0.00	33,562,299.93	33,496,750.31	-65,549.62

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 127 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-415,000.000	29 Apr 22		91.3672		0.00	382,642.96	379,173.83	-3,469.13
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	2 May 22		91.2188		0.00	33,460,105.14	33,359,609.06	-100,496.08
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	3 May 22		90.7813		0.00	33,329,008.13	33,199,610.94	-129,397.19
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	4 May 22		90.8750		0.00	33,280,620.93	33,233,896.25	-46,724.68
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	5 May 22		91.0625		0.00	33,290,940.66	33,302,466.88	11,526.22
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-34,900,000.000	6 May 22		89.8125		0.00	31,560,471.94	31,344,562.50	-215,909.44
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	9 May 22		89.2188		0.00	32,849,263.44	32,628,189.06	-221,074.38
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	10 May 22		90.4063		0.00	32,955,242.48	33,062,469.69	107,227.21
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	11 May 22		91.2500		0.00	33,162,532.91	33,371,037.50	208,504.59
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-24,000,000.000	12 May 22		91.7266		0.00	21,894,939.55	22,014,375.00	119,435.45
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-36,571,000.000	12 May 22		91.7813		0.00	33,363,326.43	33,565,320.94	201,994.51
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-12,571,000.000	13 May 22		91.2813		0.00	11,471,074.51	11,474,965.94	3,891.43
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-11,400,000.000	16 May 22		91.2188		0.00	10,400,490.97	10,398,937.50	-1,553.47
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-2,201,000.000	17 May 22		90.7930		0.00	2,001,835.48	1,998,353.24	-3,482.24
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-3,594,000.000	17 May 22		90.7813		0.00	3,268,785.42	3,262,678.13	-6,107.29

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 128 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-4,953,000.000	17 May 22		90.8281		0.00	4,504,811.96	4,498,717.03	-6,094.93
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-11,400,000.000	17 May 22		90.6875		0.00	10,368,434.54	10,338,375.00	-30,059.54
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,171,000.000	17 May 22		90.9688		0.00	1,065,038.32	1,065,244.06	205.74
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,823,000.000	17 May 22		90.7695		0.00	1,658,040.02	1,654,728.55	-3,311.47
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,171,000.000	18 May 22		91.0466		0.00	1,060,651.04	1,066,156.24	5,505.20
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-11,400,000.000	18 May 22		90.4853		0.00	10,325,723.24	10,315,321.92	-10,401.32
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-1,171,000.000	18 May 22		90.5280		0.00	1,060,651.04	1,060,082.48	-568.56
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	-4,400,000.000	16 Jun 22		88.7344		0.00	4,220,734.38	3,904,312.50	-316,421.88
Total number of dispositions = 77							1,076,428,275.05	1,073,662,258.44	-2,766,016.61
Total UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG							2,158,228,393.85	2,155,462,377.24	-2,766,016.61

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 129 of 129

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

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DOL 5500 Reporting

01 JAN 22 - 31 AUG 22

Account ID LOCKH

Account Name LOCKH-MASTER RET TRUST

Page 1 of 1

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 34,343,851,508.27

**Generated by Northern Trust from periodic data on 16 Oct 23 C0702*

Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
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5% VALUE : 1,828,212,325.80

*** NO ACTIVITY FOR THIS PERIOD ***

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :	1,828,212,325.80						
3	912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	132,200,000.000	90,053,185.80	0.00	0.00	0.00
36	912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	1,371,200,000.000	0.00	935,609,593.75	957,403,242.20	-21,793,648.45
36	912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	1,229,739,000.000	839,708,076.96	0.00	0.00	0.00
429	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	2,678,324,969.090	2,678,324,969.09	0.00	0.00	0.00
418	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	2,511,303,914.490	0.00	2,511,303,914.49	2,511,303,914.49	0.00
96	99VVCTL84	COLLECTIVE US GOVT STIF 1 BPS	2,370,709,318.010	2,370,709,318.01	0.00	0.00	0.00
78	99VVCTL84	COLLECTIVE US GOVT STIF 1 BPS	2,277,247,088.650	0.00	2,277,247,088.65	2,277,247,088.65	0.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
144A LABL INC NEW ISSUE 5.875% 11-01-2028	1,940,000.00	(1,841,933.00)	(1,307,000.00)	1,202,440.00
1ST INDL RLTY TR INC COM	3.00	(165.47)	(5,350.00)	301,622.18
3I GROUP ORD GBPO.738636	68.00	(1,183.93)	(41.00)	691.41
8TH AVENUE FOOD & PROVISIONS INC TERM LOAN SENIOR SECURED 10-01-2021	291,015.00	(261,190.96)	(3,326.62)	3,326.62
A.P. MOLLER-MAERSK SER'B'DKK1000	1,093.00	(3,068,876.14)	(1,227.00)	3,353,191.63
AALBERTS NV EURO.2	256.00	(12,464.59)	(1,629.00)	87,013.29
ABB LTD CHF0.12 (REGD)	62,088.00	(1,856,883.52)	(161,920.00)	5,092,596.93
ABBVIE INC 4.25% DUE 11-21-2049 REG	6,233,000.00	(5,622,371.64)	(6,918,000.00)	6,705,722.99
ABBVIE INC 4.45% DUE 05-14-2046	1,000,000.00	(1,140,960.00)	(800,000.00)	741,136.00
ABBVIE INC 4.875% DUE 11-14-2048	2,702,000.00	(2,527,775.04)	(620,000.00)	0.00
ABN AMRO BANK N.V. DR EACH REP SHS	156,738.00	(1,859,207.87)	(102,534.00)	1,238,600.60
ABSA GROUP LTD ZAR2	26,512.00	(317,947.43)	(45,631.00)	560,820.11
ACADIA HEALTHCARE 5.5% DUE 07-01-2028	1,273,000.00	(1,266,074.90)	(1,863,000.00)	1,833,966.25
ACADIA RLTY TR COM	1,165.00	(24,265.19)	(61,685.00)	1,182,744.14
ACCOR SA EUR3	1,242.00	(43,723.12)	(1,873.00)	53,962.63
ACCTON TECH CORP TWD10	56,000.00	(534,721.10)	(8,000.00)	63,501.19
ACER INC TWD10	256,000.00	(263,014.66)	(1,266,000.00)	979,665.91
ADANI GREEN ENERGY INR10	14,270.00	(428,007.76)	(5,418.00)	132,235.50
ADAPTEO TIA	19.00	359.17	(19.00)	0.00
ADAPTHEALTH LLC 5.125% DUE 03-01-2030	50,000.00	(45,055.42)	(354,000.00)	308,139.30
ADEVINTA ASA NOK0.20	849.00	(6,600.32)	(6,064.00)	53,718.24
ADIDAS AG	23,226.00	(4,589,610.13)	(50,362.00)	10,694,192.36
ADLER GROUP S/	38.00	(128.67)	(37.00)	214.84
ADMIRAL GROUP ORD GBPO.001	12,054.00	(323,317.16)	(2,565.00)	72,082.01
ADVANCED INFO SERV THB1(ALIEN MKT)	77,100.00	(563,632.91)	(19,500.00)	122,920.52
ADVANCED TECHNOLOGIES & MATERIALS 'A'CNY1 (STOCK CONNECT)	175,900.00	(279,455.61)	(175,900.00)	218,814.07
ADVANTAGE ENERGY L COM NPV	200.00	(1,674.00)	(204.00)	1,789.31
ADVENT GLOBAL TECHNOLOGY - B LIMITED PARTNERSHIP	87,500.00	(87,500.00)	(2,337,500.00)	0.00
ADVENT INTERNATIONAL GPE IX, LP	10,648,937.00	(10,648,937.00)	(20,013,217.50)	0.00
ADVENT INTERNATIONAL GPE VII-B	600,000.00	(600,000.00)	(7,801,998.00)	597,004.00
ADVENT INTERNATIONAL GPE VIII-B-3, LP	2,550,004.00	(2,550,004.00)	(19,927,195.00)	0.00
ADYEN NV EURO.01	2,748.00	(5,593,149.94)	(3,868.00)	6,671,395.03
AEGON NV COM STK EURO.12	198,805.00	(1,096,001.19)	(170,068.00)	878,351.91
AENA SME S.A. EUR10	382.00	(67,214.55)	(3,647.00)	517,481.26
AEON MALL CO LTD NPV	11,000.00	(134,691.77)	(28,300.00)	354,471.22
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEC	195,000.00	(155,906.40)	(2,511,000.00)	2,088,066.57
AEROPORTS DE PARIS EUR3	235.00	(37,004.98)	(1,064.00)	153,490.96
AFREECATV CO LTD KRW500	1,242.00	(176,850.21)	(4,391.00)	359,883.87
AFTERPAY LIMITED	170.00	(9,981.15)	(1,774.00)	0.00
AG ISSUER LLC 6.25% DUE 03-01-2028	1,885,000.00	(1,889,712.50)	(775,000.00)	719,068.25
AGC INC NPV	1,400.00	(49,735.50)	(15,300.00)	602,168.63
AGL ENERGY NPV	24,011.00	(135,912.05)	(24,011.00)	150,841.49
AGNICO EAGLE MINES LTD COM NPV	14,550.00	(782,074.58)	(11,361.00)	646,950.18
AGREE RLTY CORP COM	52,803.00	(3,624,947.42)	(103,641.00)	7,319,878.77
AGRICULTURAL BANK OF CHINA CMN STK	3,246,000.00	(1,218,075.36)	(1,526,000.00)	591,314.32
AIA GROUP LTD NPV	288,910.00	(3,046,524.89)	(2,008,837.00)	20,928,216.98
AIB GROUP PLC ORD EURO.625	344,672.00	(568,658.06)	(344,728.00)	930,764.76
AIR CANADA VAR VTG SHS NPV	4,200.00	(76,100.38)	(586,873.00)	10,963,041.92
AIR LIQUIDE(L') EUR5.50	5,961.90	(408,574.27)	(11,945.90)	2,050,733.63
AIRBUS SE EUR1	7,828.00	(886,641.08)	(21,865.00)	2,550,208.12
AIRPORTS OF THAILA THB1.00(NVDR)	469,300.00	(910,190.43)	(90,800.00)	181,631.60
AIRTAC INTERNATION TWD10	13,600.00	(429,628.84)	(56,343.00)	1,819,991.48
AISIN CORPORATION NPV	1,629.00	(59,735.35)	(1,629.00)	51,957.40
AIXTRON SE ORD NPV	61,560.00	(1,245,044.64)	(193,678.00)	5,057,629.67
AJINOMOTO CO INC NPV	9.00	(255.81)	(11,300.00)	283,921.01
AKER BP ASA NOK1	21,851.58	(221,202.90)	(2,618.58)	113,845.14
AKER BP ASA SDS	7,302.58	328,249.63	(7,302.58)	0.00
AKER SOLUTIONS ASA	176,538.00	(651,564.13)	(176,538.00)	690,514.24
AKZO NOBEL NV EURO.50(POST REV SPLIT)	18,500.00	(1,988,122.45)	(18,500.00)	1,636,652.40
AL RAJHI BANK SAR10	8,203.20	(245,164.05)	(34,155.20)	1,304,060.02
ALBEMARLE CORP 5.65% 06-01-2052	2,587,000.00	(2,547,500.90)	(717,000.00)	718,333.62
ALCON INC	49,813.00	(3,570,019.02)	(159,346.00)	12,137,637.24
ALD EUR1.5	6,458.00	(103,799.42)	(112,421.00)	1,649,890.22
ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034	1,683,000.00	(1,677,883.68)	(1,683,000.00)	1,549,358.01
ALEXANDRIA REAL ESTATE EQUITIES INC COM	12,745.00	(2,603,966.99)	(18,490.00)	2,983,536.21
ALFA LAVAL AB NPV	28.00	(801.25)	(14,861.00)	505,489.97
ALFEN NV EURO.10	1,462.00	(112,465.84)	(11,092.00)	1,139,522.07

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
ALGONQUIN PWR&UTIL COM NPV	231.00	(3,323.98)	(197.00)	2,786.41
ALIBABA GROUP HOLDING LTD	893,841.00	(12,867,048.73)	(209,988.00)	3,367,027.40
ALIMENTATION COUCH MULTIPLE VTG SH	41.00	(1,891.78)	(9.00)	351.29
ALINMA BANK SAR10	69,476.00	(644,612.66)	(71,028.00)	665,339.23
A-LIVING SMART CITY SERVICES C	215,500.00	(396,823.38)	(190,250.00)	307,581.33
ALLEGY 4.875% DUE 10-01-2029	995,000.00	(947,050.95)	(1,075,000.00)	1,003,087.50
ALLIANT HLDGS 6.75% DUE 10-15-2027	13,000.00	(12,528.75)	(2,424,000.00)	2,386,215.32
ALLIANZ SE NPV(REGD)(VINKULIERT)	26,706.00	(6,808,972.81)	(24,722.00)	4,839,995.39
ALPHA SERVICES AND HOLDINGS SA EURO.3(REV SPLIT	329,687.00	(432,962.53)	(216,170.00)	288,766.21
ALS LIMITED NPV	19,604.00	(166,415.58)	(19,604.00)	168,490.48
ALSTOM EUR7.0	186,161.00	(5,447,210.45)	(362,292.00)	9,833,530.32
ALTAGAS INCOME LTD COMMON STOCK	1,913.00	(41,181.98)	(13,658.00)	286,552.43
ALTICE FRANCE S A 5.5% DUE 10-15-2029	1,630,000.00	(1,475,150.00)	(1,630,000.00)	1,422,175.00
ALUMINUM CORP CHN. 'H' CNY1	690,000.00	(407,599.00)	(2,122,000.00)	1,375,006.21
AMADEUS IT GROUP EURO.01	28,289.00	(1,791,719.97)	(375,312.00)	23,822,474.04
AMAZON COM INC NT 2.875% 05-12-2041	4,687,000.00	(4,580,605.10)	(262,000.00)	218,589.22
AMAZON COM INC NT 3.1% 05-12-2051	2,523,000.00	(2,416,118.31)	(4,803,000.00)	4,044,961.41
AMAZON COM INC NT 4.1% 04-13-2062	18,369,000.00	(18,189,795.88)	(1,930,000.00)	144,934.50
AMAZON.COM INC 3.95% 04-13-2052	3,300,000.00	(3,286,206.00)	(2,610,000.00)	1,957,311.44
AMBER ENTERPRISES INR10	2,666.00	(137,244.71)	(22,709.00)	914,609.42
AMBERBROOK VII LP	511,900.00	(511,900.00)	(20,141,384.71)	1,779,932.63
AMBERBROOK VIII, LP	8,274,750.00	(8,274,750.00)	(24,771,944.77)	2,671,536.06
AMBIPAR PARTI E COM NPV	9,700.00	(62,867.30)	(123,020.00)	807,602.25
AMBU A/S SER'B'DKK0.50	3,536.00	(59,055.15)	(76,329.00)	1,456,086.59
AMERICAN AIRLINES INC 11.75% 07-15-2025	1,931,000.00	(2,200,452.50)	(1,363,000.00)	1,545,151.14
AMERICAN HOMES 4 RENT COMMON STOCK	13.00	(494.72)	(10,740.00)	410,701.49
AMERICAN TOWER CORP	48,248.00	(11,775,838.29)	(103,103.00)	26,453,301.24
AMERICANAS SA COM NPV	28,290.00	(75,049.54)	(385,875.00)	2,187,152.18
AMERICANAS SA COM NPV RECEIPTS 01/2022	7,390.00	(57,643.47)	(7,390.00)	0.00
AMERICANAS SA NPV (SUBS RTS 03/03/22)	7,390.00	23,201.17	(7,390.00)	0.00
AMERICOLD RLTY TR INC COM	39,078.00	(1,113,836.80)	(50,430.00)	1,500,850.22
AMERN TOWER CORP 2.95% DUE 01-15-2051	3,365,000.00	(2,973,075.91)	(3,365,000.00)	2,344,227.25
AMGEN INC 3.375% 02-21-2050	8,420,000.00	(8,138,919.20)	(13,514,000.00)	12,318,933.09
AMGEN INC 4.4% DUE 02-22-2062 BEC	21,443,000.00	(21,648,984.28)	(5,696,000.00)	5,324,268.02
AMGEN INC 4.875% 03-01-2053	5,689,000.00	(5,687,975.98)	(1,768,000.00)	1,781,295.36
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,290,000.00	(3,271,641.80)	(3,290,000.00)	1,804,628.30
AMOREPACIFIC CORP KRW500	1,069.00	(160,002.64)	(927.00)	117,028.19
AMPLIFON EURO.02	49,091.00	(1,891,185.99)	(82,823.00)	3,549,720.40
ANEKA TAMBANG TBK IDR100	688,600.00	(114,375.08)	(6,331,500.00)	822,584.66
ANGLO AMERICAN PLATINUM LTD COMSTK	2,844.00	(310,721.55)	(2,844.00)	303,178.79
ANGLO AMERICAN USD0.54945	113,619.00	(5,838,028.61)	(165,325.00)	7,412,329.55
ANGLOGOLD ASHANTI LIMITED ZAR0.25	26,564.00	(495,857.67)	(11,058.00)	213,125.68
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,792,000.00	(4,259,279.70)	(250,000.00)	277,525.00
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	20,680,000.00	(23,437,688.28)	(9,356,000.00)	8,802,693.23
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	17,532,000.00	(18,872,678.18)	(40,969,000.00)	44,875,029.92
ANHEUSER-BUSCH INB NPV	6,608.00	(349,335.57)	(2,068.00)	122,855.05
ANHUI CONCH CEMENT 'H' CNY1	62,000.00	(325,828.09)	(26,500.00)	136,411.24
ANTHEM INC 4.55% 05-15-2052	3,158,000.00	(3,141,009.96)	(3,158,000.00)	2,952,445.78
ANTOFAGASTA ORD GBP0.05	89,115.00	(1,776,360.26)	(62,700.00)	1,406,113.94
ANYWHERE REAL ESTATE GROUP LLC / SR NT 144A 5.25% 04-15-203C	2,740,000.00	(2,740,000.00)	(2,740,000.00)	2,507,100.00
ANZ GROUP HOLDINGS LTD NPV	147,220.00	(2,899,867.36)	(147,144.00)	2,628,005.81
AON CORP/AON GLOBAL HLDGS PLC 2.85% 05-28-2027	25,000.00	(24,986.00)	(25,000.00)	23,732.25
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	4,280,000.00	(4,126,923.45)	(500,000.00)	0.00
APA GROUP NPV (STAPLED UNITS)	93.00	(757.97)	(33.00)	267.70
APACHE CORP 4.625% DUE 11-15-2025	875,000.00	(902,343.75)	(1,645,000.00)	1,727,250.00
APOLLO HOSPITALS ENTERPRISE COMSTK	1,769.00	(109,803.09)	(37,869.00)	1,858,185.56
APPLE INC 2.85% DUE 08-05-2061 BEC	10,608,000.00	(8,519,050.98)	(10,791,000.00)	9,151,803.47
APTIV PLC 3.25% 03-01-2032	1,108,000.00	(1,103,568.00)	(41,000.00)	36,330.51
ARA LOGOS LOGTR PENDING CASH	700.00	47.14	(700.00)	49.16
ARC RESOURCES LTD COM NPV	85,284.00	(1,003,077.33)	(288,110.00)	4,178,113.52
ARETEC ESCR ISSUER 7.5% DUE 04-01-2029	1,960,000.00	(1,916,821.20)	(1,145,000.00)	1,068,669.00
AREZZO INDUSTRIA E COMERCIO	38,900.00	(748,792.21)	(38,900.00)	657,901.22
ARGENX SE EURO.10	225.00	(68,349.29)	(21.00)	0.00
ARISTOCRAT LEISURE NPV	40,837.00	(1,081,683.28)	(40,829.00)	955,101.40
ARITZIA INC SUB VTG SHS	9,772.00	(277,899.84)	(6,117.00)	198,469.52
ARTEMIS REAL ESTATE PARTNERS FUND III, LP	8,542,756.00	(8,542,756.00)	(8,125,984.00)	8,125,984.00
ASAHI KASEI CORP NPV	800.00	(6,461.51)	(14,700.00)	128,535.92

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
ASBURY AUTOMOTIVE 5% DUE 02-15-2032	807,000.00	(771,680.00)	(822,000.00)	743,023.71
ASBURY AUTOMOTIVE GROUP INC 4.625% 11-15-2025	615,000.00	(577,393.75)	(915,000.00)	784,878.75
ASCEND LEARNING, LLC ASCEND LEARNING, LLC DUE 12-11-2028 BEC	0.00	(5.00)	(443,609.74)	421,540.74
ASE TECHNOLOGY HOLDING CO LTD	185,000.00	(637,087.66)	(2,679,490.00)	9,546,878.50
ASHTREAD GROUP ORD GBPO.10	35,231.00	(2,475,402.16)	(27,814.00)	1,363,251.21
ASM INTL NV EURO.04	14,067.00	(4,428,668.86)	(24,499.00)	7,816,986.20
ASML HOLDING NV EURO.09	4,396.00	(2,672,517.01)	(21,504.00)	12,274,467.89
ASMP LTD HKD0.10	6,800.00	(56,704.46)	(175,000.00)	1,856,905.26
ASR NEDERLAND NV EURO.16	17,702.00	(753,205.63)	(14,725.00)	677,502.22
ASSA ABLOY SER'B'NPV (POST SPLIT)	109.00	(2,683.65)	(5,466.00)	142,766.17
ASSOCD BRIT FOODS ORD GBPO.0568	26.00	(630.39)	(3,427.00)	72,600.35
ASSURED PARTNERS 7% DUE 08-15-2025	240,000.00	(228,356.25)	(1,175,000.00)	1,176,163.25
ASTRAZENECA ORD USDO.25	64,162.00	(7,553,088.23)	(138,438.00)	17,680,695.07
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024	0.00	11.13	(1,659,261.40)	1,638,069.48
ASUSTEK COMPUTER TWD10	32,000.00	(417,983.32)	(113,000.00)	1,064,255.70
ASX LTD NPV	12.00	(698.52)	(11.00)	676.32
AT&T INC 3.55% DUE 09-15-2055	2,239,000.00	(1,978,559.52)	(11,790,000.00)	9,095,174.90
AT&T INC 3.8% 12-01-2055	7,307,000.00	(5,462,128.64)	(19,200,000.00)	8,683,884.72
AT&T INC 3.85% DUE 06-01-2060	2,555,000.00	(1,904,880.25)	(169,000.00)	134,872.14
ATAA EDL CO - IPO COMN STK	9,636.00	(157,162.33)	(9,636.00)	149,240.23
ATACADAO SA COM NPV	33,700.00	(132,656.66)	(9,800.00)	39,994.57
ATCO LTD CLASS I NON-VOTING COM NPV	5,395.00	(180,783.01)	(3.00)	111.53
ATLANTIA S.P.A	715.00	(13,589.90)	(15,553.00)	278,751.14
ATLAS COPCO AB SER B NPV RED SHS 02/06/22	3,685.00	3,665.60	(3,503.00)	2,812.93
ATLAS COPCO AB SER'A'NPV	192,988.00	1,037,121.89	(304,105.00)	6,078,176.37
ATLAS COPCO AB SER'B'NPV	18,337.00	3,341.13	(17,757.00)	132,401.46
ATS AUTO TOOLING COM NPV	2,400.00	(96,711.39)	(32,600.00)	1,008,459.69
AUSTRALIA & NEW NPV RIGHTS 2022	104.00	218.83	(104.00)	274.04
AUTO TRADER GROUP ORD GBPO.01	37.00	(333.08)	(25.00)	200.85
AUTO1 GRP NPV	42.00	(480.43)	(10,440.00)	204,051.14
AUTOGRILL SPA NPV	114,506.00	(868,253.80)	(114,506.00)	867,983.97
AVALONBAY CMNTYS REIT	26,672.00	(5,700,273.70)	(32,429.00)	6,634,007.91
AVEVA GROUP ORD GBPO.03556	1,806.00	(80,556.59)	(65,962.00)	2,309,263.46
AVIVA ORD GBPO.25	2,175.00	(12,655.25)	(3,774.00)	22,515.39
AVIVA ORD GBPO.328947368	96.00	(524.88)	(13,577.24)	70,591.49
AVIVA PLC PENDING CASI	19,524.00	20,552.75	(19,524.00)	24,643.73
AXA SA EUR2.29	211,836.00	(5,317,410.23)	(299,544.00)	7,818,556.18
AXIS BANK LTD INR2	110,793.00	(1,062,553.99)	(304,951.00)	2,819,823.04
AZRIELI GROUP ILS0.10	2,772.00	(205,501.40)	(4,062.00)	347,881.46
AZZ INC INITIAL TERM LOAN SENIOR SECURED TERM LOAN 05-13-2025	569,513.15	(549,586.66)	(569,513.15)	549,561.19
B & M EUROPEAN VALUE RETAIL SA ORD GBPO.1	61,739.00	(517,480.26)	(993,758.00)	7,011,963.55
B3 SA COM NPV	76,900.00	(181,995.56)	(432,367.00)	1,178,078.05
BAE SYSTEMS ORD GBPO.025	2,596.00	(24,633.04)	(345,722.00)	3,344,657.70
BAIDU INC USDO.000000625 A CLASS	237,400.00	(4,508,609.87)	(8,700.00)	155,698.94
BAJAJ AUTO LTD INR10	2,552.00	(123,278.50)	(814.00)	40,471.10
BANCA GENERALI EUR1	1,714.00	(71,259.77)	(37,583.00)	1,366,651.44
BANCA POPOLARE DI SONDRIO NPV SUBS RTS (WITHDRAWAL) 31/12/45	221.00	0.00	(221.00)	0.00
BANCO BPM NPV	493,880.00	(1,313,125.49)	(493,833.00)	1,594,004.79
BANCO DEL BAJIO COM MXN2 SER'O'	360,900.00	(886,537.63)	(360,900.00)	922,928.64
BANCO SANTANDER EURO.50(REGD)	164,541.00	(621,505.14)	(203,168.00)	645,857.03
BANCOLOMBIA SA	40,973.00	(392,219.08)	(94,414.00)	1,080,558.58
BANDHAN BANK LIMITED DEMAT EQUITY	16,657.00	(67,446.74)	(16,657.00)	59,007.02
BANGKOK DUSIT MEDICAL SERVICES THBO.1(ALIEN MARKET)	391,700.00	(304,982.64)	(62,500.00)	46,801.55
BANK AL JAZIRA SAR10	18,167.00	(127,824.48)	(18,167.00)	120,648.47
BANK AMER CORP 2.572% DUE 10-20-2032 BEC	20,572,000.00	(19,581,821.97)	(14,691,000.00)	13,941,765.14
BANK AMER CORP SR NT 2.972% 02-04-2033	38,541,000.00	(36,190,721.10)	(20,323,000.00)	20,009,967.03
BANK HAPOALIM B.M. ILS1	36,878.00	(385,082.02)	(13,298.00)	123,086.96
BANK JAGO TBK IDR100	384,800.00	(390,257.87)	(152,500.00)	97,882.40
BANK MANDIRI (PERS IDR125	2,095,600.00	(1,087,700.53)	(1,225,700.00)	693,962.65
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REC	14,126,000.00	(11,564,935.31)	(16,453,000.00)	12,441,712.74
BANK OF BEIJING CO. LTD. CNY1 (STOCK CONNECT)	2,029,600.00	(1,448,364.28)	(2,029,600.00)	1,234,737.53
BANK OF CHINA LTD H CNY1	7,608,000.00	(2,985,484.78)	(997,000.00)	396,210.89
BANK OF COMMUNICATIONS CO LTD 'A' CNY1 (STOCK CONNECT LINE)	3,850,800.00	(2,996,344.63)	(3,850,800.00)	2,661,732.40
BANK OF IRELAND GR ORD EUR1.00	600,328.00	(4,221,184.40)	(26,846.00)	181,345.44
BANK OF JIANGSU CORPORATION A CNY1 STOCK CONNECT	834,600.00	(896,017.85)	(901,000.00)	937,140.84
BANK OF MONTREAL COM NPV	69.00	(7,226.51)	(7.00)	795.11
BANK OF SHANGHAI CO LTD A CNY1(STOCK CONNECT	879,800.00	(1,001,943.49)	(1,228,079.00)	1,093,334.67

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
BANK RAKYAT INDONESIA PERSER	2,888,700.00	(855,921.49)	(14,009,490.00)	4,211,077.16
BANKINTER SA EURO.30(REGD)	208,750.00	(1,355,338.06)	(208,750.00)	1,327,758.03
BAOSHAN IRON & STEEL CO A CNY1 (STOCK CONNECT)	281,400.00	(336,163.78)	(3,776,294.00)	3,105,390.28
BARCLAYS PLC ORD GBPO.25	5,519,097.00	(12,120,085.18)	(5,556,494.00)	11,974,049.21
BARRICK GOLD CORP COM NPV	518.00	(9,175.66)	(27,084.00)	494,496.42
BARRY CALLEBAUT AG CHF62.2000 (REGD)	247.00	(556,553.82)	(1,362.00)	2,991,530.59
BASF - ORD SHS COMSTK	51,751.00	(3,406,735.59)	(183,092.00)	10,482,447.94
BAWAG GROUP AG COMMON STOCK	2,116.00	(129,189.87)	(68,948.00)	3,726,567.54
BAYCURRENT CONSULT NPV	2,400.00	(900,391.26)	(12,760.00)	4,247,320.94
BAYER AG NPV (REGD)	49,242.00	(3,324,240.59)	(2,707.00)	191,322.35
BAYERISCHE MOTOREN WERKE A G COM	24,216.00	(1,892,868.15)	(30,241.00)	2,669,113.41
BAYTEX ENERGY CORP	89,495.00	(398,023.07)	(89,495.00)	489,465.46
BB SEGURIDADE PARTICIPACOES SA COM NPV BBSE3	351,400.00	(1,882,798.19)	(44,200.00)	254,652.02
BBVA(BILB-VIZ-ARG) EURO.49	15,971.00	(87,846.01)	(584,682.00)	3,017,567.88
BCA POP DI SONDRIO EUR3	129,439.00	(608,872.01)	(129,439.00)	531,670.67
BCO BRADESCO SA COM NPV	4,839.40	0.00	(0.40)	1.21
BCO DO BRASIL SA COM NPV	55,500.00	(301,687.19)	(116,500.00)	814,993.57
BCPE EMPIRE TOPCO 7.625% DUE 05-01-2027	30,000.00	(27,375.00)	(1,700,000.00)	1,636,250.00
BDO UNIBANK INC PHP10	21,930.00	(55,147.15)	(381,700.00)	891,953.92
BE SEMICONDUCTOR INDUSTRIES NV EURO.01	1,059.00	(99,724.39)	(18,389.00)	1,145,552.11
BECTON DICKINSON & FIXED 3.794% DUE 05-20-205C	6,540,000.00	(6,401,285.00)	(4,368,000.00)	3,090,604.14
BEIERSDORF AG EUR1	2,464.00	(249,929.24)	(1,952.00)	191,665.74
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	21,264,000.00	(21,226,066.03)	(5,619,000.00)	2,423,383.68
BESSEMER VENTURE PARTNERS X INSTITUTIONAL LF	1,623,793.03	(1,623,793.03)	(459,796.49)	459,796.49
BEST WORLD INTL NPV (POST SUBDIVISION)	106,809.00	0.00	(100,455.00)	98,992.00
BHARTI AIRTEL LTD COMSTK	345,812.00	(3,292,102.17)	(35,191.00)	340,331.72
BHP BILLITON LTD CDI NPV	1,078.00	24,015.57	(1,078.00)	31,343.16
BHP GROUP LIMITEC	63,544.00	(2,057,465.00)	(186.00)	6,127.56
BILLERUDKORSNAS AB NPV (S/R 17/06/2022)	88.00	108.28	(88.00)	0.00
BIOCON LTD INR5	37,263.00	(186,164.59)	(9,400.00)	40,381.16
BK CENTRAL ASIA IDR12.50	1,858,300.00	(1,006,521.10)	(5,535,400.00)	2,906,006.76
BK OF NOVA SCOTIA COM NPV	129.00	(8,149.81)	(13.00)	937.02
BLACKSTONE REAL ESTATE DEBT STRATEGIES IV, LP	16,354,586.45	(16,354,586.45)	(5,865,349.04)	5,865,349.04
BLACKSTONE REAL ESTATE PARTNERS IX TE 1 LP	20,414,746.63	(20,414,746.63)	(5,372,345.34)	5,372,345.34
BLOCK 4.875% DUE 03-01-2028	1,998,000.00	(1,939,865.00)	(775,000.00)	697,500.00
BLOCK INC CDI 1:1	729.00	139,908.52	(103.00)	11,896.04
BLUESCOPE STEEL NPV	5,541.00	(75,794.09)	(5,541.00)	56,557.80
BNP PARIBAS EUR2	46,240.00	(2,749,713.26)	(38,157.00)	2,213,804.34
BOC HONG KONG HLDG NPV	132,868.00	(522,911.51)	(63,000.00)	235,002.63
BOLIDEN AB NPV	152.00	3,470.07	(143.00)	609.05
BOOZT AB NPV	126,852.00	(1,551,068.19)	(147,200.00)	1,626,698.33
BP CAP MKTS AMER INC 3.0% DUE 02-24-205C	2,009,000.00	(1,811,073.32)	(4,823,000.00)	3,751,968.79
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEC	6,548,000.00	(5,705,219.56)	(6,548,000.00)	4,171,285.58
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEC	6,691,000.00	(6,030,327.14)	(6,691,000.00)	0.00
BP CAP MKTS AMER INC 3.379% 02-08-2061	4,120,000.00	(3,824,101.60)	(10,440,000.00)	9,387,541.92
BP ORD USD0.25	463,125.00	(2,348,969.88)	(1,125,934.00)	5,834,135.46
BPREP CROWN CO-INVEST LP	161,856.00	(161,856.00)	(10,284,214.00)	10,284,214.00
BRAMBLES LTD NPV	89.00	(652.53)	(111.00)	891.22
BRENNTAG SE NPV	19,071.00	(1,479,456.20)	(106,851.00)	7,462,306.82
BRF SA COM NPV	344,200.00	(1,045,757.57)	(149,300.00)	490,563.68
BRIDGESTONE CORP NPV	7,100.00	(299,989.55)	(7,100.00)	268,215.65
BRINKS CO 4.625% DUE 10-15-2027	2,060,000.00	(2,005,391.00)	(925,000.00)	876,437.50
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	4,320,000.00	(4,250,755.30)	(1,995,000.00)	903,209.65
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	17,073,000.00	(17,020,880.40)	(6,102,000.00)	4,422,021.75
BRITISH AMERICAN TOBACCO ORD GBPO.25	1,420.00	(60,597.63)	(3,558.00)	155,419.52
BRITISH LAND CO ORD GBPO.25	36.00	(267.07)	(29.00)	165.44
BRIXMOR PPTY GROUP INC COM	17,706.00	(447,120.93)	(256,114.00)	6,091,272.05
BROKER SWAP CASH COLLATERAL PAYABLE BANK OF AMERICA	233,290,000.00	(233,290,000.00)	(197,800,000.00)	197,800,000.00
BROKER SWAP CASH COLLATERAL PAYABLE BARCLAYS	270,000.00	(270,000.00)	(270,000.00)	270,000.00
BROKER SWAP CASH COLLATERAL PAYABLE CITI	9,271,636.17	(9,271,636.17)	(14,337,094.93)	14,337,094.93
BROKER SWAP CASH COLLATERAL PAYABLE JP MORGAN CHASE	320,000.00	(320,000.00)	(320,000.00)	320,000.00
BROKER SWAP CASH COLLATERAL PAYABLE UBS	22,800,000.00	(22,800,000.00)	(27,540,000.00)	27,540,000.00
BROOKFIELD ASSET LIMITED VTG SHARES CLASS A	19,134.00	(1,044,782.79)	(51,876.00)	2,748,617.92
BROOKFIELD PREMIER REAL ESTATE PARTNERSHIP LP	5,803,968.75	(5,803,968.75)	(48,308,502.88)	48,308,502.88
BROOKFIELD REAL ESTATE FINANCE FUND IV	953,698.44	(953,698.44)	(2,104,368.14)	2,104,368.14
BROOKFIELD REAL ESTATE FINANCE FUND V LP	896,474.86	(896,474.86)	(5,842,708.90)	5,842,708.90
BROOKFIELD STRATEGIC REAL ESTATE PARTNERS A1 LP	294,813.00	(294,813.00)	(4,406,765.00)	4,406,765.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BROOKFIELD STRATEGIC REAL ESTATE PARTNERS I	22,806,557.00	(22,806,557.00)	(25,612,279.00)	25,612,279.00
BROOKFIELD STRATEGIC REAL ESTATE PARTNERS III-A LF	5,681,612.47	(5,681,612.47)	(6,719,633.13)	6,719,633.13
BROTHER INDUSTRIES NPV	53,600.00	(1,024,968.69)	(50,900.00)	941,508.73
BRUNELLO CUCINELLI EUR100	27,122.00	(1,562,618.06)	(12,654.00)	648,664.34
BRUNSWICK CORP 4.4% 09-15-2032	816,000.00	(797,019.84)	(816,000.00)	797,746.08
BT GROUP ORD GBPO.05	856,496.00	(2,128,409.72)	(2,011,464.00)	4,589,319.41
BUCKEYE PARTNERS L 4.5% DUE 03-01-2028	1,427,000.00	(1,369,895.00)	(225,000.00)	211,050.00
BUDWEISER BREWING COM	1,152,298.00	(3,098,965.46)	(1,131,100.00)	3,003,636.98
BUMRUNGRAD HOPTL THB1(ALIEN MKT)	10,100.00	(50,791.09)	(21,900.00)	106,632.44
BUNZL PLC ORD GBPO.32142857	8,524.00	(318,582.62)	(107,689.00)	4,096,863.30
BURBERRY GROUP ORD GBPO.0005	29.00	(686.06)	(29.00)	675.92
BURCKHARDT COMPRES CHF	1,016.00	(574,799.38)	(1,016.00)	499,419.42
BUREAU VERITAS EURO.12	101,509.00	(3,029,503.22)	(17,654.00)	505,374.77
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	25,000.00	(23,811.50)	(25,000.00)	20,094.25
BUY TO OPEN REPO W/BNP PARIB .28% FROM 04-01-2022 TO 04-04-2022	138,300,000.00	(138,300,000.00)	(138,300,000.00)	138,300,000.00
BUY TO OPEN REPO W/BNP PARIB .3% FROM 04-04-2022 TO 04-05-2022	59,500,000.00	(59,500,000.00)	(59,500,000.00)	59,500,000.00
BUY TO OPEN REPO W/BNP PARIB 1.36% FROM 06-27-2022 TO 06-28-2022	2,400,000.00	(2,400,000.00)	(2,400,000.00)	2,400,000.00
BUY TO OPEN REPO W/J.P. MORG .3% FROM 04-05-2022 TO 04-06-2022	46,800,000.00	(46,800,000.00)	(46,800,000.00)	46,800,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-03-2022 TO 01-04-2022	260,000,000.00	(260,000,000.00)	(260,000,000.00)	260,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-04-2022 TO 01-05-2022	275,000,000.00	(275,000,000.00)	(275,000,000.00)	275,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-05-2022 TO 01-06-2022	300,000,000.00	(300,000,000.00)	(300,000,000.00)	300,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-06-2022 TO 01-07-2022	275,000,000.00	(275,000,000.00)	(275,000,000.00)	275,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-07-2022 TO 01-10-2022	265,000,000.00	(265,000,000.00)	(265,000,000.00)	265,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-10-2022 TO 01-11-2022	250,000,000.00	(250,000,000.00)	(250,000,000.00)	250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-11-2022 TO 01-12-2022	225,000,000.00	(225,000,000.00)	(225,000,000.00)	225,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-12-2022 TO 01-13-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-13-2022 TO 01-14-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-14-2022 TO 01-18-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-18-2022 TO 01-19-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-19-2022 TO 01-20-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-20-2022 TO 01-21-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-21-2022 TO 01-24-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-24-2022 TO 01-25-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-25-2022 TO 01-26-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-26-2022 TO 01-27-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-27-2022 TO 01-28-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-28-2022 TO 01-31-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 01-31-2022 TO 02-01-2022	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-01-2022 TO 02-02-2022	155,000,000.00	(155,000,000.00)	(155,000,000.00)	155,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-02-2022 TO 02-03-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-03-2022 TO 02-04-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-04-2022 TO 02-07-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-07-2022 TO 02-08-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-08-2022 TO 02-09-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-09-2022 TO 02-10-2022	265,000,000.00	(265,000,000.00)	(265,000,000.00)	265,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-10-2022 TO 02-11-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-11-2022 TO 02-14-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-14-2022 TO 02-15-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-15-2022 TO 02-16-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-16-2022 TO 02-17-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-17-2022 TO 02-18-2022	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-18-2022 TO 02-22-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-22-2022 TO 02-23-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-23-2022 TO 02-24-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-24-2022 TO 02-25-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-25-2022 TO 02-28-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 02-28-2022 TO 03-01-2022	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-01-2022 TO 03-02-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-02-2022 TO 03-03-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-03-2022 TO 03-04-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-04-2022 TO 03-07-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-07-2022 TO 03-08-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-08-2022 TO 03-09-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-09-2022 TO 03-10-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-10-2022 TO 03-11-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-11-2022 TO 03-14-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-14-2022 TO 03-15-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-15-2022 TO 03-16-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .05% FROM 03-16-2022 TO 03-17-2022	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .3% FROM 03-17-2022 TO 03-18-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .3% FROM 03-18-2022 TO 03-21-2022	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .3% FROM 03-23-2022 TO 03-24-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .3% FROM 04-04-2022 TO 04-05-2022	114,000,000.00	(114,000,000.00)	(114,000,000.00)	114,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 05-25-2022 TO 05-26-2022	34,000,000.00	(34,000,000.00)	(34,000,000.00)	34,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-01-2022 TO 06-02-2022	177,000,000.00	(177,000,000.00)	(177,000,000.00)	177,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-02-2022 TO 06-03-2022	250,000,000.00	(250,000,000.00)	(250,000,000.00)	250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-03-2022 TO 06-06-2022	850,000,000.00	(850,000,000.00)	(850,000,000.00)	850,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-06-2022 TO 06-07-2022	1,075,000,000.00	(1,075,000,000.00)	(1,075,000,000.00)	1,075,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-07-2022 TO 06-08-2022	985,000,000.00	(985,000,000.00)	(985,000,000.00)	985,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-08-2022 TO 06-09-2022	1,095,000,000.00	(1,095,000,000.00)	(1,095,000,000.00)	1,095,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-09-2022 TO 06-10-2022	1,050,000,000.00	(1,050,000,000.00)	(1,050,000,000.00)	1,050,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-10-2022 TO 06-13-2022	945,000,000.00	(945,000,000.00)	(945,000,000.00)	945,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-13-2022 TO 06-14-2022	970,000,000.00	(970,000,000.00)	(970,000,000.00)	970,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-14-2022 TO 06-15-2022	925,000,000.00	(925,000,000.00)	(925,000,000.00)	925,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A .8% FROM 06-15-2022 TO 06-16-2022	925,000,000.00	(925,000,000.00)	(925,000,000.00)	925,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 06-16-2022 TO 06-17-2022	1,070,000,000.00	(1,070,000,000.00)	(1,070,000,000.00)	1,070,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 06-17-2022 TO 06-21-2022	1,150,000,000.00	(1,150,000,000.00)	(1,150,000,000.00)	1,150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 06-21-2022 TO 06-22-2022	1,250,000,000.00	(1,250,000,000.00)	(1,250,000,000.00)	1,250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 06-22-2022 TO 06-23-2022	1,250,000,000.00	(1,250,000,000.00)	(1,250,000,000.00)	1,250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 06-23-2022 TO 06-24-2022	1,250,000,000.00	(1,250,000,000.00)	(1,250,000,000.00)	1,250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 06-30-2022 TO 07-01-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-01-2022 TO 07-05-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-05-2022 TO 07-06-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-06-2022 TO 07-07-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-07-2022 TO 07-08-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-08-2022 TO 07-11-2022	225,000,000.00	(225,000,000.00)	(225,000,000.00)	225,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-11-2022 TO 07-12-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-12-2022 TO 07-13-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-13-2022 TO 07-14-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-14-2022 TO 07-15-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-15-2022 TO 07-18-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-18-2022 TO 07-19-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-19-2022 TO 07-20-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-20-2022 TO 07-21-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-21-2022 TO 07-22-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-22-2022 TO 07-25-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-25-2022 TO 07-26-2022	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-26-2022 TO 07-27-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 1.55% FROM 07-27-2022 TO 07-28-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 07-29-2022 TO 08-01-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-01-2022 TO 08-02-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-02-2022 TO 08-03-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-03-2022 TO 08-04-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-04-2022 TO 08-05-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-05-2022 TO 08-08-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-08-2022 TO 08-09-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-09-2022 TO 08-10-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-10-2022 TO 08-11-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-11-2022 TO 08-12-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-12-2022 TO 08-15-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-15-2022 TO 08-16-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-16-2022 TO 08-17-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-17-2022 TO 08-18-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-18-2022 TO 08-19-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-19-2022 TO 08-22-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-22-2022 TO 08-23-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-23-2022 TO 08-24-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-24-2022 TO 08-25-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-25-2022 TO 08-26-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-26-2022 TO 08-29-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-29-2022 TO 08-30-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/BANK OF A 2.3% FROM 08-30-2022 TO 08-31-2022	245,000,000.00	(245,000,000.00)	(245,000,000.00)	245,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-03-2022 TO 01-04-2022	260,000,000.00	(260,000,000.00)	(260,000,000.00)	260,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-04-2022 TO 01-05-2022	275,000,000.00	(275,000,000.00)	(275,000,000.00)	275,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-05-2022 TO 01-06-2022	255,000,000.00	(255,000,000.00)	(255,000,000.00)	255,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-06-2022 TO 01-07-2022	265,000,000.00	(265,000,000.00)	(265,000,000.00)	265,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-07-2022 TO 01-10-2022	265,000,000.00	(265,000,000.00)	(265,000,000.00)	265,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-10-2022 TO 01-11-2022	250,000,000.00	(250,000,000.00)	(250,000,000.00)	250,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-11-2022 TO 01-12-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-12-2022 TO 01-13-2022	235,000,000.00	(235,000,000.00)	(235,000,000.00)	235,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-13-2022 TO 01-14-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-14-2022 TO 01-18-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-18-2022 TO 01-19-2022	211,000,000.00	(211,000,000.00)	(211,000,000.00)	211,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-19-2022 TO 01-20-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-20-2022 TO 01-21-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-21-2022 TO 01-24-2022	230,000,000.00	(230,000,000.00)	(230,000,000.00)	230,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-24-2022 TO 01-25-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-25-2022 TO 01-26-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-26-2022 TO 01-27-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-28-2022 TO 01-31-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 01-31-2022 TO 02-01-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-01-2022 TO 02-02-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-02-2022 TO 02-03-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-03-2022 TO 02-04-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-04-2022 TO 02-07-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-07-2022 TO 02-08-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-08-2022 TO 02-09-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-10-2022 TO 02-11-2022	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-11-2022 TO 02-14-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-14-2022 TO 02-15-2022	167,000,000.00	(167,000,000.00)	(167,000,000.00)	167,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-15-2022 TO 02-16-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-16-2022 TO 02-17-2022	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-17-2022 TO 02-18-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-18-2022 TO 02-22-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-22-2022 TO 02-23-2022	102,000,000.00	(102,000,000.00)	(102,000,000.00)	102,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-23-2022 TO 02-24-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-24-2022 TO 02-25-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-25-2022 TO 02-28-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 02-28-2022 TO 03-01-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-01-2022 TO 03-02-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-02-2022 TO 03-03-2022	155,000,000.00	(155,000,000.00)	(155,000,000.00)	155,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-03-2022 TO 03-04-2022	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-04-2022 TO 03-07-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-07-2022 TO 03-08-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-08-2022 TO 03-09-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-09-2022 TO 03-10-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-10-2022 TO 03-11-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-11-2022 TO 03-14-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-14-2022 TO 03-15-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .05% FROM 03-15-2022 TO 03-16-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-21-2022 TO 03-22-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-22-2022 TO 03-23-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-24-2022 TO 03-25-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-25-2022 TO 03-28-2022	65,000,000.00	(65,000,000.00)	(65,000,000.00)	65,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-28-2022 TO 03-29-2022	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-30-2022 TO 03-31-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 03-31-2022 TO 04-01-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-04-2022 TO 04-05-2022	114,000,000.00	(114,000,000.00)	(114,000,000.00)	114,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-06-2022 TO 04-07-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-07-2022 TO 04-08-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-08-2022 TO 04-11-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-11-2022 TO 04-12-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-12-2022 TO 04-13-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-13-2022 TO 04-14-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-14-2022 TO 04-18-2022	136,000,000.00	(136,000,000.00)	(136,000,000.00)	136,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .3% FROM 04-18-2022 TO 04-19-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 05-26-2022 TO 05-27-2022	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 05-27-2022 TO 05-31-2022	84,000,000.00	(84,000,000.00)	(84,000,000.00)	84,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 06-02-2022 TO 06-03-2022	23,000,000.00	(23,000,000.00)	(23,000,000.00)	23,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 06-03-2022 TO 06-06-2022	88,000,000.00	(88,000,000.00)	(88,000,000.00)	88,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 06-06-2022 TO 06-07-2022	88,000,000.00	(88,000,000.00)	(88,000,000.00)	88,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 06-07-2022 TO 06-08-2022	88,000,000.00	(88,000,000.00)	(88,000,000.00)	88,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB .8% FROM 06-13-2022 TO 06-14-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.44% FROM 06-17-2022 TO 06-21-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.47% FROM 06-30-2022 TO 07-01-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.48% FROM 07-01-2022 TO 07-05-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.49% FROM 07-22-2022 TO 07-25-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-05-2022 TO 07-06-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-07-2022 TO 07-08-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-08-2022 TO 07-11-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-11-2022 TO 07-12-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-12-2022 TO 07-13-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-13-2022 TO 07-14-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-14-2022 TO 07-15-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-15-2022 TO 07-18-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-18-2022 TO 07-19-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-19-2022 TO 07-20-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-20-2022 TO 07-21-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-21-2022 TO 07-22-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-25-2022 TO 07-26-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.5% FROM 07-26-2022 TO 07-27-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.51% FROM 07-06-2022 TO 07-07-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 1.52% FROM 06-29-2022 TO 06-30-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.24% FROM 07-29-2022 TO 08-01-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 07-28-2022 TO 07-29-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 08-01-2022 TO 08-02-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 08-03-2022 TO 08-05-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 08-25-2022 TO 08-26-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 08-26-2022 TO 08-29-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 08-29-2022 TO 08-30-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.25% FROM 08-30-2022 TO 08-31-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-02-2022 TO 08-03-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-03-2022 TO 08-04-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-04-2022 TO 08-05-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-05-2022 TO 08-08-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-08-2022 TO 08-09-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-09-2022 TO 08-10-2022	167,000,000.00	(167,000,000.00)	(167,000,000.00)	167,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-10-2022 TO 08-11-2022	167,000,000.00	(167,000,000.00)	(167,000,000.00)	167,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-11-2022 TO 08-12-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-12-2022 TO 08-15-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-15-2022 TO 08-16-2022	177,000,000.00	(177,000,000.00)	(177,000,000.00)	177,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-16-2022 TO 08-17-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-17-2022 TO 08-18-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-18-2022 TO 08-19-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-19-2022 TO 08-22-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-22-2022 TO 08-23-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/BNP PARIB 2.26% FROM 08-23-2022 TO 08-24-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-03-2022 TO 01-04-2022	27,000,000.00	(27,000,000.00)	(27,000,000.00)	27,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-04-2022 TO 01-05-2022	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-05-2022 TO 01-06-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-06-2022 TO 01-07-2022	32,000,000.00	(32,000,000.00)	(32,000,000.00)	32,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-07-2022 TO 01-10-2022	36,000,000.00	(36,000,000.00)	(36,000,000.00)	36,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-10-2022 TO 01-11-2022	21,000,000.00	(21,000,000.00)	(21,000,000.00)	21,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-11-2022 TO 01-12-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-12-2022 TO 01-13-2022	68,000,000.00	(68,000,000.00)	(68,000,000.00)	68,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-13-2022 TO 01-14-2022	16,000,000.00	(16,000,000.00)	(16,000,000.00)	16,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-14-2022 TO 01-18-2022	38,000,000.00	(38,000,000.00)	(38,000,000.00)	38,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-18-2022 TO 01-19-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-20-2022 TO 01-21-2022	26,000,000.00	(26,000,000.00)	(26,000,000.00)	26,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-21-2022 TO 01-24-2022	12,000,000.00	(12,000,000.00)	(12,000,000.00)	12,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-24-2022 TO 01-25-2022	12,000,000.00	(12,000,000.00)	(12,000,000.00)	12,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-25-2022 TO 01-26-2022	7,000,000.00	(7,000,000.00)	(7,000,000.00)	7,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-27-2022 TO 01-28-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 01-31-2022 TO 02-01-2022	48,000,000.00	(48,000,000.00)	(48,000,000.00)	48,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-01-2022 TO 02-02-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-02-2022 TO 02-03-2022	32,000,000.00	(32,000,000.00)	(32,000,000.00)	32,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-03-2022 TO 02-04-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-04-2022 TO 02-07-2022	21,000,000.00	(21,000,000.00)	(21,000,000.00)	21,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-07-2022 TO 02-08-2022	22,000,000.00	(22,000,000.00)	(22,000,000.00)	22,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-08-2022 TO 02-09-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-09-2022 TO 02-10-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-10-2022 TO 02-11-2022	19,000,000.00	(19,000,000.00)	(19,000,000.00)	19,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-11-2022 TO 02-14-2022	32,000,000.00	(32,000,000.00)	(32,000,000.00)	32,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-14-2022 TO 02-15-2022	26,000,000.00	(26,000,000.00)	(26,000,000.00)	26,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-15-2022 TO 02-16-2022	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-16-2022 TO 02-17-2022	58,000,000.00	(58,000,000.00)	(58,000,000.00)	58,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-17-2022 TO 02-18-2022	22,000,000.00	(22,000,000.00)	(22,000,000.00)	22,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-18-2022 TO 02-22-2022	18,000,000.00	(18,000,000.00)	(18,000,000.00)	18,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-22-2022 TO 02-23-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-23-2022 TO 02-24-2022	31,000,000.00	(31,000,000.00)	(31,000,000.00)	31,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-24-2022 TO 02-25-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-25-2022 TO 02-28-2022	63,000,000.00	(63,000,000.00)	(63,000,000.00)	63,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 02-28-2022 TO 03-01-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-01-2022 TO 03-02-2022	37,000,000.00	(37,000,000.00)	(37,000,000.00)	37,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-02-2022 TO 03-03-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-03-2022 TO 03-04-2022	43,000,000.00	(43,000,000.00)	(43,000,000.00)	43,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-04-2022 TO 03-07-2022	38,179,000.00	(38,179,000.00)	(38,179,000.00)	38,179,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-08-2022 TO 03-09-2022	27,000,000.00	(27,000,000.00)	(27,000,000.00)	27,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-09-2022 TO 03-10-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-10-2022 TO 03-11-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-11-2022 TO 03-14-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-14-2022 TO 03-15-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .05% FROM 03-16-2022 TO 03-17-2022	64,000,000.00	(64,000,000.00)	(64,000,000.00)	64,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-17-2022 TO 03-18-2022	33,000,000.00	(33,000,000.00)	(33,000,000.00)	33,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-18-2022 TO 03-21-2022	63,000,000.00	(63,000,000.00)	(63,000,000.00)	63,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-21-2022 TO 03-22-2022	38,000,000.00	(38,000,000.00)	(38,000,000.00)	38,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-22-2022 TO 03-23-2022	23,000,000.00	(23,000,000.00)	(23,000,000.00)	23,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-23-2022 TO 03-24-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-24-2022 TO 03-25-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-25-2022 TO 03-28-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-28-2022 TO 03-29-2022	14,000,000.00	(14,000,000.00)	(14,000,000.00)	14,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-29-2022 TO 03-30-2022	56,000,000.00	(56,000,000.00)	(56,000,000.00)	56,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-30-2022 TO 03-31-2022	52,000,000.00	(52,000,000.00)	(52,000,000.00)	52,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 03-31-2022 TO 04-01-2022	58,000,000.00	(58,000,000.00)	(58,000,000.00)	58,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-04-2022 TO 04-05-2022	71,000,000.00	(71,000,000.00)	(71,000,000.00)	71,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-05-2022 TO 04-06-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-06-2022 TO 04-07-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-07-2022 TO 04-08-2022	121,000,000.00	(121,000,000.00)	(121,000,000.00)	121,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-08-2022 TO 04-11-2022	86,000,000.00	(86,000,000.00)	(86,000,000.00)	86,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-11-2022 TO 04-12-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-12-2022 TO 04-13-2022	53,000,000.00	(53,000,000.00)	(53,000,000.00)	53,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-13-2022 TO 04-14-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-14-2022 TO 04-18-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-18-2022 TO 04-19-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-19-2022 TO 04-20-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-20-2022 TO 04-21-2022	71,000,000.00	(71,000,000.00)	(71,000,000.00)	71,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-21-2022 TO 04-22-2022	64,000,000.00	(64,000,000.00)	(64,000,000.00)	64,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-22-2022 TO 04-25-2022	82,000,000.00	(82,000,000.00)	(82,000,000.00)	82,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-26-2022 TO 04-27-2022	53,000,000.00	(53,000,000.00)	(53,000,000.00)	53,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-27-2022 TO 04-28-2022	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-28-2022 TO 04-29-2022	36,000,000.00	(36,000,000.00)	(36,000,000.00)	36,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 04-29-2022 TO 05-02-2022	74,000,000.00	(74,000,000.00)	(74,000,000.00)	74,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 05-02-2022 TO 05-03-2022	103,000,000.00	(103,000,000.00)	(103,000,000.00)	103,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 05-03-2022 TO 05-04-2022	91,000,000.00	(91,000,000.00)	(91,000,000.00)	91,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .3% FROM 05-04-2022 TO 05-05-2022	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-05-2022 TO 05-06-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-06-2022 TO 05-09-2022	37,000,000.00	(37,000,000.00)	(37,000,000.00)	37,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-09-2022 TO 05-10-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-10-2022 TO 05-11-2022	41,000,000.00	(41,000,000.00)	(41,000,000.00)	41,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-11-2022 TO 05-12-2022	46,000,000.00	(46,000,000.00)	(46,000,000.00)	46,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-12-2022 TO 05-13-2022	66,000,000.00	(66,000,000.00)	(66,000,000.00)	66,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-13-2022 TO 05-16-2022	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-16-2022 TO 05-17-2022	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-17-2022 TO 05-18-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-18-2022 TO 05-19-2022	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-19-2022 TO 05-20-2022	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-20-2022 TO 05-23-2022	53,000,000.00	(53,000,000.00)	(53,000,000.00)	53,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-23-2022 TO 05-24-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-24-2022 TO 05-25-2022	61,000,000.00	(61,000,000.00)	(61,000,000.00)	61,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-25-2022 TO 05-26-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-26-2022 TO 05-27-2022	63,000,000.00	(63,000,000.00)	(63,000,000.00)	63,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-27-2022 TO 05-31-2022	12,000,000.00	(12,000,000.00)	(12,000,000.00)	12,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 05-31-2022 TO 06-01-2022	151,000,000.00	(151,000,000.00)	(151,000,000.00)	151,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-01-2022 TO 06-02-2022	360,000,000.00	(360,000,000.00)	(360,000,000.00)	360,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-02-2022 TO 06-03-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-03-2022 TO 06-06-2022	464,000,000.00	(464,000,000.00)	(464,000,000.00)	464,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-06-2022 TO 06-07-2022	92,000,000.00	(92,000,000.00)	(92,000,000.00)	92,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-07-2022 TO 06-08-2022	109,000,000.00	(109,000,000.00)	(109,000,000.00)	109,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-08-2022 TO 06-09-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-09-2022 TO 06-10-2022	41,000,000.00	(41,000,000.00)	(41,000,000.00)	41,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-10-2022 TO 06-13-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-13-2022 TO 06-14-2022	4,000,000.00	(4,000,000.00)	(4,000,000.00)	4,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-14-2022 TO 06-15-2022	22,000,000.00	(22,000,000.00)	(22,000,000.00)	22,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP .8% FROM 06-15-2022 TO 06-16-2022	96,000,000.00	(96,000,000.00)	(96,000,000.00)	96,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-16-2022 TO 06-17-2022	315,000,000.00	(315,000,000.00)	(315,000,000.00)	315,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-17-2022 TO 06-21-2022	277,000,000.00	(277,000,000.00)	(277,000,000.00)	277,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-21-2022 TO 06-22-2022	486,000,000.00	(486,000,000.00)	(486,000,000.00)	486,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-22-2022 TO 06-23-2022	450,000,000.00	(450,000,000.00)	(450,000,000.00)	450,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-23-2022 TO 06-24-2022	539,000,000.00	(539,000,000.00)	(539,000,000.00)	539,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-24-2022 TO 06-27-2022	136,000,000.00	(136,000,000.00)	(136,000,000.00)	136,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-27-2022 TO 06-28-2022	34,000,000.00	(34,000,000.00)	(34,000,000.00)	34,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-28-2022 TO 06-29-2022	10,000,000.00	(10,000,000.00)	(10,000,000.00)	10,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 06-30-2022 TO 07-01-2022	11,000,000.00	(11,000,000.00)	(11,000,000.00)	11,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-01-2022 TO 07-05-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-05-2022 TO 07-06-2022	73,000,000.00	(73,000,000.00)	(73,000,000.00)	73,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-06-2022 TO 07-07-2022	11,000,000.00	(11,000,000.00)	(11,000,000.00)	11,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-07-2022 TO 07-08-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-08-2022 TO 07-11-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-11-2022 TO 07-12-2022	51,000,000.00	(51,000,000.00)	(51,000,000.00)	51,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-12-2022 TO 07-13-2022	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-13-2022 TO 07-14-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-14-2022 TO 07-15-2022	49,000,000.00	(49,000,000.00)	(49,000,000.00)	49,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-15-2022 TO 07-18-2022	24,000,000.00	(24,000,000.00)	(24,000,000.00)	24,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-18-2022 TO 07-19-2022	18,000,000.00	(18,000,000.00)	(18,000,000.00)	18,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-19-2022 TO 07-20-2022	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-20-2022 TO 07-21-2022	57,000,000.00	(57,000,000.00)	(57,000,000.00)	57,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-21-2022 TO 07-22-2022	41,000,000.00	(41,000,000.00)	(41,000,000.00)	41,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-22-2022 TO 07-25-2022	129,000,000.00	(129,000,000.00)	(129,000,000.00)	129,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-25-2022 TO 07-26-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-26-2022 TO 07-27-2022	26,000,000.00	(26,000,000.00)	(26,000,000.00)	26,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 1.55% FROM 07-27-2022 TO 07-28-2022	46,000,000.00	(46,000,000.00)	(46,000,000.00)	46,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 07-28-2022 TO 07-29-2022	38,000,000.00	(38,000,000.00)	(38,000,000.00)	38,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 07-29-2022 TO 08-01-2022	166,000,000.00	(166,000,000.00)	(166,000,000.00)	166,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-01-2022 TO 08-02-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-02-2022 TO 08-03-2022	48,000,000.00	(48,000,000.00)	(48,000,000.00)	48,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-03-2022 TO 08-04-2022	58,000,000.00	(58,000,000.00)	(58,000,000.00)	58,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-04-2022 TO 08-05-2022	83,000,000.00	(83,000,000.00)	(83,000,000.00)	83,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-05-2022 TO 08-08-2022	58,000,000.00	(58,000,000.00)	(58,000,000.00)	58,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-08-2022 TO 08-09-2022	91,000,000.00	(91,000,000.00)	(91,000,000.00)	91,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-09-2022 TO 08-10-2022	38,000,000.00	(38,000,000.00)	(38,000,000.00)	38,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-10-2022 TO 08-11-2022	41,000,000.00	(41,000,000.00)	(41,000,000.00)	41,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-11-2022 TO 08-12-2022	41,000,000.00	(41,000,000.00)	(41,000,000.00)	41,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-12-2022 TO 08-15-2022	51,000,000.00	(51,000,000.00)	(51,000,000.00)	51,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-15-2022 TO 08-16-2022	51,000,000.00	(51,000,000.00)	(51,000,000.00)	51,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-16-2022 TO 08-17-2022	53,000,000.00	(53,000,000.00)	(53,000,000.00)	53,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-17-2022 TO 08-18-2022	26,000,000.00	(26,000,000.00)	(26,000,000.00)	26,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-23-2022 TO 08-24-2022	41,000,000.00	(41,000,000.00)	(41,000,000.00)	41,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-24-2022 TO 08-25-2022	22,000,000.00	(22,000,000.00)	(22,000,000.00)	22,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-26-2022 TO 08-29-2022	53,000,000.00	(53,000,000.00)	(53,000,000.00)	53,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-29-2022 TO 08-30-2022	29,000,000.00	(29,000,000.00)	(29,000,000.00)	29,000,000.00
BUY TO OPEN TRIPARTY REPO W/CITIGROUP 2.3% FROM 08-30-2022 TO 08-31-2022	97,000,000.00	(97,000,000.00)	(97,000,000.00)	97,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-03-2022 TO 01-04-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-04-2022 TO 01-05-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-05-2022 TO 01-06-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-06-2022 TO 01-07-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-07-2022 TO 01-10-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-10-2022 TO 01-11-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-11-2022 TO 01-12-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-12-2022 TO 01-13-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-13-2022 TO 01-14-2022	164,000,000.00	(164,000,000.00)	(164,000,000.00)	164,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-14-2022 TO 01-18-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-18-2022 TO 01-19-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-19-2022 TO 01-20-2022	196,000,000.00	(196,000,000.00)	(196,000,000.00)	196,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-20-2022 TO 01-21-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-21-2022 TO 01-24-2022	194,800,000.00	(194,800,000.00)	(194,800,000.00)	194,800,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-24-2022 TO 01-25-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-25-2022 TO 01-26-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-26-2022 TO 01-27-2022	192,000,000.00	(192,000,000.00)	(192,000,000.00)	192,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-27-2022 TO 01-28-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-28-2022 TO 01-31-2022	127,000,000.00	(127,000,000.00)	(127,000,000.00)	127,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 01-31-2022 TO 02-01-2022	102,637,000.00	(102,637,000.00)	(102,637,000.00)	102,637,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-01-2022 TO 02-02-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-02-2022 TO 02-03-2022	173,000,000.00	(173,000,000.00)	(173,000,000.00)	173,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-03-2022 TO 02-04-2022	173,000,000.00	(173,000,000.00)	(173,000,000.00)	173,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-04-2022 TO 02-07-2022	173,000,000.00	(173,000,000.00)	(173,000,000.00)	173,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-07-2022 TO 02-08-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-08-2022 TO 02-09-2022	154,000,000.00	(154,000,000.00)	(154,000,000.00)	154,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-09-2022 TO 02-10-2022	154,000,000.00	(154,000,000.00)	(154,000,000.00)	154,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-10-2022 TO 02-11-2022	154,000,000.00	(154,000,000.00)	(154,000,000.00)	154,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-11-2022 TO 02-14-2022	128,000,000.00	(128,000,000.00)	(128,000,000.00)	128,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-14-2022 TO 02-15-2022	128,000,000.00	(128,000,000.00)	(128,000,000.00)	128,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-15-2022 TO 02-16-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-16-2022 TO 02-17-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-17-2022 TO 02-18-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-18-2022 TO 02-22-2022	128,000,000.00	(128,000,000.00)	(128,000,000.00)	128,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-22-2022 TO 02-23-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-23-2022 TO 02-24-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-24-2022 TO 02-25-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-25-2022 TO 02-28-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 02-01-2022 TO 03-02-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-02-2022 TO 03-03-2022	28,000,000.00	(28,000,000.00)	(28,000,000.00)	28,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-03-2022 TO 03-04-2022	187,000,000.00	(187,000,000.00)	(187,000,000.00)	187,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-04-2022 TO 03-07-2022	179,000,000.00	(179,000,000.00)	(179,000,000.00)	179,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-07-2022 TO 03-08-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-08-2022 TO 03-09-2022	157,000,000.00	(157,000,000.00)	(157,000,000.00)	157,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-09-2022 TO 03-10-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-10-2022 TO 03-11-2022	197,000,000.00	(197,000,000.00)	(197,000,000.00)	197,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-11-2022 TO 03-14-2022	168,000,000.00	(168,000,000.00)	(168,000,000.00)	168,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-14-2022 TO 03-15-2022	193,000,000.00	(193,000,000.00)	(193,000,000.00)	193,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-15-2022 TO 03-16-2022	159,000,000.00	(159,000,000.00)	(159,000,000.00)	159,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .05% FROM 03-16-2022 TO 03-17-2022	197,000,000.00	(197,000,000.00)	(197,000,000.00)	197,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-17-2022 TO 03-18-2022	187,000,000.00	(187,000,000.00)	(187,000,000.00)	187,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-18-2022 TO 03-21-2022	197,000,000.00	(197,000,000.00)	(197,000,000.00)	197,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-21-2022 TO 03-22-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-22-2022 TO 03-23-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-23-2022 TO 03-24-2022	47,000,000.00	(47,000,000.00)	(47,000,000.00)	47,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-24-2022 TO 03-25-2022	23,000,000.00	(23,000,000.00)	(23,000,000.00)	23,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-25-2022 TO 03-28-2022	9,000,000.00	(9,000,000.00)	(9,000,000.00)	9,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-28-2022 TO 03-29-2022	9,000,000.00	(9,000,000.00)	(9,000,000.00)	9,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-29-2022 TO 03-30-2022	9,000,000.00	(9,000,000.00)	(9,000,000.00)	9,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-30-2022 TO 03-31-2022	9,000,000.00	(9,000,000.00)	(9,000,000.00)	9,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 03-31-2022 TO 04-01-2022	62,000,000.00	(62,000,000.00)	(62,000,000.00)	62,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-01-2022 TO 04-04-2022	14,000,000.00	(14,000,000.00)	(14,000,000.00)	14,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-04-2022 TO 04-05-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-05-2022 TO 04-06-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-06-2022 TO 04-07-2022	127,000,000.00	(127,000,000.00)	(127,000,000.00)	127,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-08-2022 TO 04-11-2022	81,000,000.00	(81,000,000.00)	(81,000,000.00)	81,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-11-2022 TO 04-12-2022	196,000,000.00	(196,000,000.00)	(196,000,000.00)	196,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-12-2022 TO 04-13-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-13-2022 TO 04-14-2022	189,000,000.00	(189,000,000.00)	(189,000,000.00)	189,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-14-2022 TO 04-18-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-18-2022 TO 04-19-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-19-2022 TO 04-20-2022	183,000,000.00	(183,000,000.00)	(183,000,000.00)	183,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-20-2022 TO 04-21-2022	178,000,000.00	(178,000,000.00)	(178,000,000.00)	178,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-21-2022 TO 04-22-2022	179,000,000.00	(179,000,000.00)	(179,000,000.00)	179,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-22-2022 TO 04-25-2022	184,000,000.00	(184,000,000.00)	(184,000,000.00)	184,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-25-2022 TO 04-26-2022	176,000,000.00	(176,000,000.00)	(176,000,000.00)	176,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-26-2022 TO 04-27-2022	174,000,000.00	(174,000,000.00)	(174,000,000.00)	174,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-27-2022 TO 04-28-2022	173,000,000.00	(173,000,000.00)	(173,000,000.00)	173,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-28-2022 TO 04-29-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 04-29-2022 TO 05-02-2022	147,000,000.00	(147,000,000.00)	(147,000,000.00)	147,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 05-02-2022 TO 05-03-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 05-03-2022 TO 05-04-2022	149,000,000.00	(149,000,000.00)	(149,000,000.00)	149,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .3% FROM 05-04-2022 TO 05-05-2022	149,000,000.00	(149,000,000.00)	(149,000,000.00)	149,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-05-2022 TO 05-06-2022	148,000,000.00	(148,000,000.00)	(148,000,000.00)	148,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-06-2022 TO 05-09-2022	139,000,000.00	(139,000,000.00)	(139,000,000.00)	139,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-09-2022 TO 05-10-2022	126,000,000.00	(126,000,000.00)	(126,000,000.00)	126,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-10-2022 TO 05-11-2022	132,000,000.00	(132,000,000.00)	(132,000,000.00)	132,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-11-2022 TO 05-12-2022	121,000,000.00	(121,000,000.00)	(121,000,000.00)	121,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-12-2022 TO 05-13-2022	127,000,000.00	(127,000,000.00)	(127,000,000.00)	127,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-13-2022 TO 05-16-2022	129,000,000.00	(129,000,000.00)	(129,000,000.00)	129,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-16-2022 TO 05-17-2022	129,000,000.00	(129,000,000.00)	(129,000,000.00)	129,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-17-2022 TO 05-18-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-18-2022 TO 05-19-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-19-2022 TO 05-20-2022	129,000,000.00	(129,000,000.00)	(129,000,000.00)	129,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-20-2022 TO 05-23-2022	127,000,000.00	(127,000,000.00)	(127,000,000.00)	127,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-23-2022 TO 05-24-2022	127,000,000.00	(127,000,000.00)	(127,000,000.00)	127,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-24-2022 TO 05-25-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-25-2022 TO 05-26-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-26-2022 TO 05-27-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-27-2022 TO 05-31-2022	141,000,000.00	(141,000,000.00)	(141,000,000.00)	141,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 05-31-2022 TO 06-01-2022	156,000,000.00	(156,000,000.00)	(156,000,000.00)	156,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-01-2022 TO 06-02-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-02-2022 TO 06-03-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-03-2022 TO 06-06-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-06-2022 TO 06-07-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-07-2022 TO 06-08-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-08-2022 TO 06-09-2022	149,000,000.00	(149,000,000.00)	(149,000,000.00)	149,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-09-2022 TO 06-10-2022	132,000,000.00	(132,000,000.00)	(132,000,000.00)	132,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-10-2022 TO 06-13-2022	132,000,000.00	(132,000,000.00)	(132,000,000.00)	132,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-13-2022 TO 06-14-2022	92,000,000.00	(92,000,000.00)	(92,000,000.00)	92,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-14-2022 TO 06-15-2022	122,000,000.00	(122,000,000.00)	(122,000,000.00)	122,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS .8% FROM 06-15-2022 TO 06-16-2022	151,000,000.00	(151,000,000.00)	(151,000,000.00)	151,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.5% FROM 06-27-2022 TO 06-28-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.5% FROM 06-30-2022 TO 07-01-2022	149,000,000.00	(149,000,000.00)	(149,000,000.00)	149,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.5% FROM 07-01-2022 TO 07-05-2022	39,000,000.00	(39,000,000.00)	(39,000,000.00)	39,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.51% FROM 07-05-2022 TO 07-06-2022	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.51% FROM 07-11-2022 TO 07-12-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.51% FROM 07-22-2022 TO 07-25-2022	192,000,000.00	(192,000,000.00)	(192,000,000.00)	192,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-06-2022 TO 07-07-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-07-2022 TO 07-08-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-08-2022 TO 07-11-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-12-2022 TO 07-13-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-13-2022 TO 07-14-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-14-2022 TO 07-15-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-15-2022 TO 07-18-2022	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-18-2022 TO 07-19-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-19-2022 TO 07-20-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-20-2022 TO 07-21-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-21-2022 TO 07-22-2022	192,000,000.00	(192,000,000.00)	(192,000,000.00)	192,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-25-2022 TO 07-26-2022	191,400,000.00	(191,400,000.00)	(191,400,000.00)	191,400,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-26-2022 TO 07-27-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.52% FROM 07-27-2022 TO 07-28-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.53% FROM 06-28-2022 TO 06-29-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.53% FROM 06-29-2022 TO 06-30-2022	27,000,000.00	(27,000,000.00)	(27,000,000.00)	27,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.55% FROM 06-16-2022 TO 06-17-2022	153,000,000.00	(153,000,000.00)	(153,000,000.00)	153,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.55% FROM 06-17-2022 TO 06-21-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.55% FROM 06-21-2022 TO 06-22-2022	123,000,000.00	(123,000,000.00)	(123,000,000.00)	123,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.55% FROM 06-22-2022 TO 06-23-2022	153,000,000.00	(153,000,000.00)	(153,000,000.00)	153,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 1.55% FROM 06-23-2022 TO 06-24-2022	122,000,000.00	(122,000,000.00)	(122,000,000.00)	122,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 07-28-2022 TO 07-29-2022	139,000,000.00	(139,000,000.00)	(139,000,000.00)	139,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 07-29-2022 TO 08-01-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-01-2022 TO 08-02-2022	158,000,000.00	(158,000,000.00)	(158,000,000.00)	158,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-22-2022 TO 08-23-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-23-2022 TO 08-24-2022	46,000,000.00	(46,000,000.00)	(46,000,000.00)	46,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-24-2022 TO 08-25-2022	73,000,000.00	(73,000,000.00)	(73,000,000.00)	73,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-25-2022 TO 08-26-2022	104,000,000.00	(104,000,000.00)	(104,000,000.00)	104,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-26-2022 TO 08-29-2022	86,000,000.00	(86,000,000.00)	(86,000,000.00)	86,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-29-2022 TO 08-30-2022	81,000,000.00	(81,000,000.00)	(81,000,000.00)	81,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.27% FROM 08-30-2022 TO 08-31-2022	86,000,000.00	(86,000,000.00)	(86,000,000.00)	86,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-02-2022 TO 08-03-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-03-2022 TO 08-04-2022	170,000,000.00	(170,000,000.00)	(170,000,000.00)	170,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-04-2022 TO 08-05-2022	133,000,000.00	(133,000,000.00)	(133,000,000.00)	133,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-05-2022 TO 08-08-2022	167,000,000.00	(167,000,000.00)	(167,000,000.00)	167,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-08-2022 TO 08-09-2022	162,000,000.00	(162,000,000.00)	(162,000,000.00)	162,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-09-2022 TO 08-10-2022	162,000,000.00	(162,000,000.00)	(162,000,000.00)	162,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-10-2022 TO 08-11-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-11-2022 TO 08-12-2022	119,000,000.00	(119,000,000.00)	(119,000,000.00)	119,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-12-2022 TO 08-15-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-15-2022 TO 08-16-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-16-2022 TO 08-17-2022	86,000,000.00	(86,000,000.00)	(86,000,000.00)	86,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-17-2022 TO 08-18-2022	94,000,000.00	(94,000,000.00)	(94,000,000.00)	94,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-18-2022 TO 08-19-2022	91,000,000.00	(91,000,000.00)	(91,000,000.00)	91,000,000.00
BUY TO OPEN TRIPARTY REPO W/HSBC SECS 2.28% FROM 08-19-2022 TO 08-22-2022	132,000,000.00	(132,000,000.00)	(132,000,000.00)	132,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-03-2022 TO 01-04-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-04-2022 TO 01-05-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-05-2022 TO 01-06-2022	280,000,000.00	(280,000,000.00)	(280,000,000.00)	280,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-06-2022 TO 01-07-2022	275,000,000.00	(275,000,000.00)	(275,000,000.00)	275,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-07-2022 TO 01-10-2022	265,000,000.00	(265,000,000.00)	(265,000,000.00)	265,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-10-2022 TO 01-11-2022	250,000,000.00	(250,000,000.00)	(250,000,000.00)	250,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-11-2022 TO 01-12-2022	230,000,000.00	(230,000,000.00)	(230,000,000.00)	230,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-12-2022 TO 01-13-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-13-2022 TO 01-14-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-14-2022 TO 01-18-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-18-2022 TO 01-19-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-19-2022 TO 01-20-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-20-2022 TO 01-21-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-21-2022 TO 01-24-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-24-2022 TO 01-25-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-25-2022 TO 01-26-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-26-2022 TO 01-27-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-27-2022 TO 01-28-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-28-2022 TO 01-31-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 01-31-2022 TO 02-01-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-01-2022 TO 02-02-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-02-2022 TO 02-03-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-03-2022 TO 02-04-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-04-2022 TO 02-07-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-07-2022 TO 02-08-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-08-2022 TO 02-09-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-09-2022 TO 02-10-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-10-2022 TO 02-11-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-11-2022 TO 02-14-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-14-2022 TO 02-15-2022	175,000,000.00	(175,000,000.00)	(175,000,000.00)	175,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-15-2022 TO 02-16-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-16-2022 TO 02-17-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-17-2022 TO 02-18-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-18-2022 TO 02-22-2022	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-22-2022 TO 02-23-2022	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-23-2022 TO 02-24-2022	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-24-2022 TO 02-25-2022	75,000,000.00	(75,000,000.00)	(75,000,000.00)	75,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-25-2022 TO 02-28-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 02-28-2022 TO 03-01-2022	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-01-2022 TO 03-02-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-02-2022 TO 03-03-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-03-2022 TO 03-04-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-04-2022 TO 03-07-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-07-2022 TO 03-08-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-08-2022 TO 03-09-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-09-2022 TO 03-10-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-10-2022 TO 03-11-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-11-2022 TO 03-14-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-14-2022 TO 03-15-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-15-2022 TO 03-16-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .05% FROM 03-16-2022 TO 03-17-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-17-2022 TO 03-18-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-18-2022 TO 03-21-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-21-2022 TO 03-22-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-22-2022 TO 03-23-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-23-2022 TO 03-24-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-24-2022 TO 03-25-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-25-2022 TO 03-28-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-28-2022 TO 03-29-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 03-31-2022 TO 04-01-2022	20,000,000.00	(20,000,000.00)	(20,000,000.00)	20,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-05-2022 TO 04-06-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-06-2022 TO 04-07-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-07-2022 TO 04-08-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-08-2022 TO 04-11-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-11-2022 TO 04-12-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-12-2022 TO 04-13-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-13-2022 TO 04-14-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-14-2022 TO 04-18-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-18-2022 TO 04-19-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-19-2022 TO 04-20-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-20-2022 TO 04-21-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-21-2022 TO 04-22-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-22-2022 TO 04-25-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-25-2022 TO 04-26-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-26-2022 TO 04-27-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-27-2022 TO 04-28-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-28-2022 TO 04-29-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 04-29-2022 TO 05-02-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 05-02-2022 TO 05-03-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 05-03-2022 TO 05-04-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .3% FROM 05-04-2022 TO 05-05-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .69% FROM 06-15-2022 TO 06-16-2022	805,000,000.00	(805,000,000.00)	(805,000,000.00)	805,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .7% FROM 06-14-2022 TO 06-15-2022	1,000,000,000.00	(1,000,000,000.00)	(1,000,000,000.00)	1,000,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-05-2022 TO 05-06-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-06-2022 TO 05-09-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-09-2022 TO 05-10-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-10-2022 TO 05-11-2022	35,000,000.00	(35,000,000.00)	(35,000,000.00)	35,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-11-2022 TO 05-12-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-12-2022 TO 05-13-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-13-2022 TO 05-16-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-16-2022 TO 05-17-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-17-2022 TO 05-18-2022	50,000,000.00	(50,000,000.00)	(50,000,000.00)	50,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-18-2022 TO 05-19-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-19-2022 TO 05-20-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-20-2022 TO 05-23-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-23-2022 TO 05-24-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-24-2022 TO 05-25-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-25-2022 TO 05-26-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-26-2022 TO 05-27-2022	144,000,000.00	(144,000,000.00)	(144,000,000.00)	144,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-27-2022 TO 05-31-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 05-31-2022 TO 06-01-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-01-2022 TO 06-02-2022	320,000,000.00	(320,000,000.00)	(320,000,000.00)	320,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-02-2022 TO 06-03-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-03-2022 TO 06-06-2022	850,000,000.00	(850,000,000.00)	(850,000,000.00)	850,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-06-2022 TO 06-07-2022	1,075,000,000.00	(1,075,000,000.00)	(1,075,000,000.00)	1,075,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-07-2022 TO 06-08-2022	895,000,000.00	(895,000,000.00)	(895,000,000.00)	895,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-09-2022 TO 06-09-2022	1,075,000,000.00	(1,075,000,000.00)	(1,075,000,000.00)	1,075,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-09-2022 TO 06-10-2022	1,050,000,000.00	(1,050,000,000.00)	(1,050,000,000.00)	1,050,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-10-2022 TO 06-13-2022	1,075,000,000.00	(1,075,000,000.00)	(1,075,000,000.00)	1,075,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M .8% FROM 06-13-2022 TO 06-14-2022	1,075,000,000.00	(1,075,000,000.00)	(1,075,000,000.00)	1,075,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.45% FROM 06-16-2022 TO 06-17-2022	760,000,000.00	(760,000,000.00)	(760,000,000.00)	760,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.45% FROM 06-17-2022 TO 06-21-2022	880,000,000.00	(880,000,000.00)	(880,000,000.00)	880,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.45% FROM 06-21-2022 TO 06-22-2022	900,000,000.00	(900,000,000.00)	(900,000,000.00)	900,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.45% FROM 06-22-2022 TO 06-23-2022	900,000,000.00	(900,000,000.00)	(900,000,000.00)	900,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.45% FROM 06-23-2022 TO 06-24-2022	900,000,000.00	(900,000,000.00)	(900,000,000.00)	900,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.5% FROM 06-30-2022 TO 07-01-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.5% FROM 07-01-2022 TO 07-05-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.51% FROM 07-22-2022 TO 07-25-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-05-2022 TO 07-06-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-06-2022 TO 07-07-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-07-2022 TO 07-08-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-08-2022 TO 07-11-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-25-2022 TO 07-26-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-26-2022 TO 07-27-2022	235,000,000.00	(235,000,000.00)	(235,000,000.00)	235,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.52% FROM 07-27-2022 TO 07-28-2022	232,000,000.00	(232,000,000.00)	(232,000,000.00)	232,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 06-29-2022 TO 06-30-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-11-2022 TO 07-12-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-12-2022 TO 07-13-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-13-2022 TO 07-14-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-14-2022 TO 07-15-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-15-2022 TO 07-18-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-18-2022 TO 07-19-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-19-2022 TO 07-20-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-20-2022 TO 07-21-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 1.53% FROM 07-21-2022 TO 07-22-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.27% FROM 07-28-2022 TO 07-29-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.27% FROM 07-29-2022 TO 08-01-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.27% FROM 08-01-2022 TO 08-02-2022	222,000,000.00	(222,000,000.00)	(222,000,000.00)	222,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.28% FROM 08-02-2022 TO 08-03-2022	110,000,000.00	(110,000,000.00)	(110,000,000.00)	110,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.28% FROM 08-03-2022 TO 08-04-2022	147,000,000.00	(147,000,000.00)	(147,000,000.00)	147,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.28% FROM 08-04-2022 TO 08-05-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.28% FROM 08-05-2022 TO 08-08-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.28% FROM 08-08-2022 TO 08-09-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.28% FROM 08-09-2022 TO 08-10-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-10-2022 TO 08-11-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-11-2022 TO 08-12-2022	182,000,000.00	(182,000,000.00)	(182,000,000.00)	182,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-12-2022 TO 08-15-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-15-2022 TO 08-16-2022	177,000,000.00	(177,000,000.00)	(177,000,000.00)	177,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-16-2022 TO 08-17-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-17-2022 TO 08-18-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-18-2022 TO 08-19-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-19-2022 TO 08-22-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-22-2022 TO 08-23-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-23-2022 TO 08-24-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-24-2022 TO 08-25-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-25-2022 TO 08-26-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-26-2022 TO 08-29-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-29-2022 TO 08-30-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/NATWEST M 2.3% FROM 08-30-2022 TO 08-31-2022	265,000,000.00	(265,000,000.00)	(265,000,000.00)	265,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-03-2022 TO 01-04-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-04-2022 TO 01-05-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-05-2022 TO 01-06-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-06-2022 TO 01-07-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-07-2022 TO 01-10-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-10-2022 TO 01-11-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-11-2022 TO 01-12-2022	195,000,000.00	(195,000,000.00)	(195,000,000.00)	195,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-12-2022 TO 01-13-2022	141,000,000.00	(141,000,000.00)	(141,000,000.00)	141,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-13-2022 TO 01-14-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-14-2022 TO 01-18-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-19-2022 TO 01-20-2022	126,000,000.00	(126,000,000.00)	(126,000,000.00)	126,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-20-2022 TO 01-21-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-21-2022 TO 01-24-2022	111,000,000.00	(111,000,000.00)	(111,000,000.00)	111,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-24-2022 TO 01-25-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-25-2022 TO 01-26-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-26-2022 TO 01-27-2022	111,000,000.00	(111,000,000.00)	(111,000,000.00)	111,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-27-2022 TO 01-28-2022	115,000,000.00	(115,000,000.00)	(115,000,000.00)	115,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 01-31-2022 TO 02-01-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-01-2022 TO 02-02-2022	111,000,000.00	(111,000,000.00)	(111,000,000.00)	111,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-02-2022 TO 02-03-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-03-2022 TO 02-04-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-04-2022 TO 02-07-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-07-2022 TO 02-08-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-08-2022 TO 02-09-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-09-2022 TO 02-10-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-10-2022 TO 02-11-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-11-2022 TO 02-14-2022	67,000,000.00	(67,000,000.00)	(67,000,000.00)	67,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-14-2022 TO 02-15-2022	67,000,000.00	(67,000,000.00)	(67,000,000.00)	67,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-15-2022 TO 02-16-2022	67,000,000.00	(67,000,000.00)	(67,000,000.00)	67,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-16-2022 TO 02-17-2022	67,000,000.00	(67,000,000.00)	(67,000,000.00)	67,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-17-2022 TO 02-18-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-18-2022 TO 02-22-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-22-2022 TO 02-23-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-23-2022 TO 02-24-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 02-24-2022 TO 02-25-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 03-01-2022 TO 03-02-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .05% FROM 03-02-2022 TO 03-03-2022	17,000,000.00	(17,000,000.00)	(17,000,000.00)	17,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 03-21-2022 TO 03-22-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 03-22-2022 TO 03-23-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 03-24-2022 TO 03-25-2022	55,000,000.00	(55,000,000.00)	(55,000,000.00)	55,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 03-25-2022 TO 03-28-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 03-28-2022 TO 03-29-2022	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-04-2022 TO 04-05-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-05-2022 TO 04-06-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-06-2022 TO 04-07-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-07-2022 TO 04-08-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-08-2022 TO 04-11-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-11-2022 TO 04-12-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-13-2022 TO 04-14-2022	25,000,000.00	(25,000,000.00)	(25,000,000.00)	25,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-14-2022 TO 04-18-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-18-2022 TO 04-19-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-19-2022 TO 04-20-2022	125,000,000.00	(125,000,000.00)	(125,000,000.00)	125,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-20-2022 TO 04-21-2022	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-21-2022 TO 04-22-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-22-2022 TO 04-25-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-25-2022 TO 04-26-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-26-2022 TO 04-27-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 04-27-2022 TO 04-28-2022	105,000,000.00	(105,000,000.00)	(105,000,000.00)	105,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 05-02-2022 TO 05-03-2022	40,000,000.00	(40,000,000.00)	(40,000,000.00)	40,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 05-03-2022 TO 05-04-2022	15,000,000.00	(15,000,000.00)	(15,000,000.00)	15,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .3% FROM 05-04-2022 TO 05-05-2022	85,000,000.00	(85,000,000.00)	(85,000,000.00)	85,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .78% FROM 06-14-2022 TO 06-15-2022	700,000,000.00	(700,000,000.00)	(700,000,000.00)	700,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .78% FROM 06-15-2022 TO 06-16-2022	755,000,000.00	(755,000,000.00)	(755,000,000.00)	755,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-05-2022 TO 05-06-2022	70,000,000.00	(70,000,000.00)	(70,000,000.00)	70,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-06-2022 TO 05-09-2022	80,000,000.00	(80,000,000.00)	(80,000,000.00)	80,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-10-2022 TO 05-11-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-13-2022 TO 05-16-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-16-2022 TO 05-17-2022	30,000,000.00	(30,000,000.00)	(30,000,000.00)	30,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-17-2022 TO 05-18-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-18-2022 TO 05-19-2022	45,000,000.00	(45,000,000.00)	(45,000,000.00)	45,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-19-2022 TO 05-20-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-20-2022 TO 05-23-2022	53,000,000.00	(53,000,000.00)	(53,000,000.00)	53,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-23-2022 TO 05-24-2022	60,000,000.00	(60,000,000.00)	(60,000,000.00)	60,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-24-2022 TO 05-25-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-25-2022 TO 05-26-2022	131,000,000.00	(131,000,000.00)	(131,000,000.00)	131,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-26-2022 TO 05-27-2022	144,000,000.00	(144,000,000.00)	(144,000,000.00)	144,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-27-2022 TO 05-31-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 05-31-2022 TO 06-01-2022	145,000,000.00	(145,000,000.00)	(145,000,000.00)	145,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-02-2022 TO 06-03-2022	355,000,000.00	(355,000,000.00)	(355,000,000.00)	355,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-03-2022 TO 06-06-2022	788,000,000.00	(788,000,000.00)	(788,000,000.00)	788,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-06-2022 TO 06-07-2022	788,000,000.00	(788,000,000.00)	(788,000,000.00)	788,000,000.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-07-2022 TO 06-08-2022	723,000,000.00	(723,000,000.00)	(723,000,000.00)	723,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-08-2022 TO 06-09-2022	539,000,000.00	(539,000,000.00)	(539,000,000.00)	539,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-09-2022 TO 06-10-2022	615,000,000.00	(615,000,000.00)	(615,000,000.00)	615,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-10-2022 TO 06-13-2022	775,000,000.00	(775,000,000.00)	(775,000,000.00)	775,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G .8% FROM 06-13-2022 TO 06-14-2022	775,000,000.00	(775,000,000.00)	(775,000,000.00)	775,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.52% FROM 06-16-2022 TO 06-17-2022	800,000,000.00	(800,000,000.00)	(800,000,000.00)	800,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.52% FROM 06-17-2022 TO 06-21-2022	723,000,000.00	(723,000,000.00)	(723,000,000.00)	723,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.52% FROM 06-21-2022 TO 06-22-2022	830,000,000.00	(830,000,000.00)	(830,000,000.00)	830,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.52% FROM 06-22-2022 TO 06-23-2022	800,000,000.00	(800,000,000.00)	(800,000,000.00)	800,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.52% FROM 06-23-2022 TO 06-24-2022	830,000,000.00	(830,000,000.00)	(830,000,000.00)	830,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 06-28-2022 TO 06-29-2022	270,000,000.00	(270,000,000.00)	(270,000,000.00)	270,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 06-29-2022 TO 06-30-2022	90,000,000.00	(90,000,000.00)	(90,000,000.00)	90,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 06-30-2022 TO 07-01-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-01-2022 TO 07-05-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-05-2022 TO 07-06-2022	130,000,000.00	(130,000,000.00)	(130,000,000.00)	130,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-06-2022 TO 07-07-2022	165,000,000.00	(165,000,000.00)	(165,000,000.00)	165,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-07-2022 TO 07-08-2022	120,000,000.00	(120,000,000.00)	(120,000,000.00)	120,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-08-2022 TO 07-11-2022	95,000,000.00	(95,000,000.00)	(95,000,000.00)	95,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-11-2022 TO 07-12-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-12-2022 TO 07-13-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-13-2022 TO 07-14-2022	155,000,000.00	(155,000,000.00)	(155,000,000.00)	155,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-14-2022 TO 07-15-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-15-2022 TO 07-18-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-18-2022 TO 07-19-2022	240,000,000.00	(240,000,000.00)	(240,000,000.00)	240,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-19-2022 TO 07-20-2022	190,000,000.00	(190,000,000.00)	(190,000,000.00)	190,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-20-2022 TO 07-21-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-21-2022 TO 07-22-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-22-2022 TO 07-25-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-25-2022 TO 07-26-2022	230,000,000.00	(230,000,000.00)	(230,000,000.00)	230,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-26-2022 TO 07-27-2022	200,000,000.00	(200,000,000.00)	(200,000,000.00)	200,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 1.53% FROM 07-27-2022 TO 07-28-2022	270,000,000.00	(270,000,000.00)	(270,000,000.00)	270,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 07-28-2022 TO 07-29-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 07-29-2022 TO 08-01-2022	100,000,000.00	(100,000,000.00)	(100,000,000.00)	100,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-01-2022 TO 08-02-2022	225,000,000.00	(225,000,000.00)	(225,000,000.00)	225,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-02-2022 TO 08-03-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-03-2022 TO 08-04-2022	140,000,000.00	(140,000,000.00)	(140,000,000.00)	140,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-04-2022 TO 08-05-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-05-2022 TO 08-08-2022	150,000,000.00	(150,000,000.00)	(150,000,000.00)	150,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-08-2022 TO 08-09-2022	135,000,000.00	(135,000,000.00)	(135,000,000.00)	135,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-09-2022 TO 08-10-2022	160,000,000.00	(160,000,000.00)	(160,000,000.00)	160,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-10-2022 TO 08-11-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-11-2022 TO 08-12-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-12-2022 TO 08-15-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-15-2022 TO 08-16-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-16-2022 TO 08-17-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-17-2022 TO 08-18-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-18-2022 TO 08-19-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-19-2022 TO 08-22-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-22-2022 TO 08-23-2022	180,000,000.00	(180,000,000.00)	(180,000,000.00)	180,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-23-2022 TO 08-24-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-24-2022 TO 08-25-2022	220,000,000.00	(220,000,000.00)	(220,000,000.00)	220,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-25-2022 TO 08-26-2022	210,000,000.00	(210,000,000.00)	(210,000,000.00)	210,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-26-2022 TO 08-29-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-29-2022 TO 08-30-2022	185,000,000.00	(185,000,000.00)	(185,000,000.00)	185,000,000.00
BUY TO OPEN TRIPARTY REPO W/SOCIETE G 2.28% FROM 08-30-2022 TO 08-31-2022	250,000,000.00	(250,000,000.00)	(250,000,000.00)	250,000,000.00
BWAY HOLDING COMPANY BWAY HOLDING CO TLBSR SECD 1ST LIEN DUE 04-03-2024 BEC	0.00	(24.12)	(748,041.78)	714,449.02
BYD COMPANY LTD 'H'CN1	56,600.00	(2,025,529.99)	(7,000.00)	216,688.85
CAIXABANK SA EUR1	399,115.00	(1,205,791.93)	(2,914,732.00)	9,805,109.36
CALIFORNIA RES CORP SR NT 144A 7.125% 02-01-202E	2,330,000.00	(2,434,011.20)	(1,190,000.00)	1,221,557.03
CALL IXO BOFAUS3N 06/17/2022 STANDARD AND POOR' 4600 SPX220617C460000	250,000.00	(3,375,000.00)	(250,000.00)	0.00
CALL IXO BOFAUS3N 06/17/2022 STANDARD AND POOR' 4700 SPX220617C4700000	500,000.00	0.00	(500,000.00)	2,575,000.00
CALL IXO CITIUS33 07/15/2022 STANDARD AND POOR' 4500 SPX2200715C045000	100,000.00	(1,830,000.00)	(100,000.00)	0.00
CALL IXO UBSWGB2L 02/03/2022 STANDARD AND POOR' 4502.58 SPX220203C4502.58	6,777,100.00	0.00	(6,777,100.00)	0.00
CALL IXO UBSWGB2L 06/17/2022 STANDARD AND POOR' 4600 SPXW220617C0460000	300,000.00	(4,980,000.00)	(300,000.00)	0.00
CALL IXO UBSWGB2L 06/17/2022 STANDARD AND POOR' 4700 SPXW220617C0470000	300,000.00	0.00	(300,000.00)	1,800,000.00
CALL SWO EUR BNPFRPP P 6MEURIB / R 0.5% 317U76815 07/04/2022	2,200,000.00	0.00	(2,200,000.00)	11,328.57
CALL SWO EUR CHASUS33 P 6MEURIB / R 0.45% 317U77110 08/04/2022	7,300,000.00	0.00	(7,300,000.00)	25,901.17

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
CALL SWO EUR CITIUS33 P 6MEURIB / R 0.5% 317U9111 16/05/2022	2,400,000.00	0.00	(2,400,000.00)	9,812.02
CALL SWO USD BNPAFRPP P 1DSOFR / R 2.395% 317U10AA8 09/16/2022	2,000,000.00	(8,400.00)	(2,000,000.00)	8,400.00
CALL SWO USD CHASUS33 P 1DSOFR / R 2.315% 317U10WA4 09/19/2022	1,100,000.00	(9,515.00)	(1,100,000.00)	9,515.00
CALL SWO USD CITIUS33 P 1DSOFR / R 1.46% 317U60710 02/22/2022	2,100,000.00	0.00	(2,100,000.00)	18,270.00
CALL SWO USD CITIUS33 P 1DSOFR / R 1.488% 317U51511 02/14/2022	2,100,000.00	0.00	(2,100,000.00)	16,275.00
CALL SWO USD CITIUS33 P 1DSOFR / R 2.6% 317U0L8A6 07/07/2022	2,000,000.00	0.00	(2,000,000.00)	7,610.00
CALL SWO USD MSCSUS33 P 1DSOFR / R 1.298% 317U41710 02/07/2022	2,100,000.00	0.00	(2,100,000.00)	5,013.75
CALL SWO USD MSCSUS33 P 1DSOFR / R 1.31% 317U37114 02/04/2022	1,800,000.00	0.00	(1,800,000.00)	6,750.00
CALL SWO USD MSCSUS33 P 1DSOFR / R 1.396% 317U69711 03/01/2022	2,500,000.00	0.00	(2,500,000.00)	4,937.50
CALL SWO USD MSCSUS33 P 1DSOFR / R 1.465% 317U35811 02/04/2022	1,200,000.00	0.00	(1,200,000.00)	11,040.00
CALL SWO USD MSCSUS33 P 1DSOFR / R 1.525% 317U46115 02/11/2022	3,100,000.00	0.00	(3,100,000.00)	26,892.50
CALL SWO USD MSCSUS33 P 1DSOFR / R 2.33% 317U0RUA8 08/05/2022	2,000,000.00	0.00	(2,000,000.00)	11,030.00
CALL SWO USD MSCSUS33 P 1DSOFR / R 2.35% 317U0V6A6 08/25/2022	2,200,000.00	0.00	(2,200,000.00)	10,450.00
CALL SWO USD MSCSUS33 P 1DSOFR / R 2.57% 317U0KPA9 07/05/2022	2,000,000.00	0.00	(2,000,000.00)	7,050.00
CALL SWO_CD_X BARCUS33 04/20/2022 CDX.NA.IG.37 COSPJ004	100,000,000.00	0.00	(100,000,000.00)	77,500.00
CALL SWO_CD_X BARCUS33 08/17/2022 CDX.NA.IG.38 COSPMK07R€	50,000,000.00	0.00	(50,000,000.00)	121,000.00
CALL SWO_CD_X BNPAFRPP 07/20/2022 CDX.NA.IG.37 317562G0C	2,500,000.00	0.00	(2,500,000.00)	4,525.00
CALL SWO_CD_X BNPAFRPP 15/06/2022 ITRAXX EUROPE CROSSOVE 31750JDB€	700,000.00	0.00	(700,000.00)	7,542.10
CALL SWO_CD_X BNPAFRPP 15/06/2022 ITRAXX EUROPE CROSSOVE 317521E3€	600,000.00	0.00	(600,000.00)	5,904.59
CALL SWO_CD_X BNPAFRPP 15/06/2022 ITRAXX EUROPE CROSSOVE 317563ZH€	600,000.00	0.00	(700,000.00)	6,719.96
CALL SWO_CD_X BNPAFRPP 15/06/2022 ITRAXX EUROPE CROSSOVE 3175811CC	600,000.00	0.00	(600,000.00)	6,179.22
CALL SWO_CD_X CHASUS33 05/18/2022 CDX.NA.IG.37 317575IA€	2,300,000.00	0.00	(2,300,000.00)	2,693.30
CALL SWO_CD_X CHASUS33 06/15/2022 CDX.NA.IG.37 31750JB2C	2,100,000.00	0.00	(2,100,000.00)	3,213.00
CALL SWO_CD_X CHASUS33 11/16/2022 CDX.NA.IG.38 317523OB€	1,600,000.00	(1,968.00)	(1,600,000.00)	1,968.00
CALL SWO_CD_X CHASUS33 15/06/2022 ITRAXX EUROPE CROSSOVE 31755665€	900,000.00	0.00	(900,000.00)	9,031.57
CALL SWO_CD_X CHASUS33 17/08/2022 ITRAXX EUROPE CROSSOVE 317592QN€	1,400,000.00	0.00	(1,400,000.00)	12,568.16
CALL SWO_CD_X CHASUS33 19/10/2022 ITRAXX EUROPE SERIES 3 31753714C	6,000,000.00	(21,343.34)	(6,000,000.00)	21,343.34
CALL SWO_CD_X CHASUS33 20/04/2022 ITRAXX EUROPE CROSSOVE 317537NE4	600,000.00	0.00	(600,000.00)	2,740.92
CALL SWO_CD_X CITIUS33 05/18/2022 CDX.NA.IG.37 317556UUC	3,100,000.00	0.00	(3,100,000.00)	3,642.50
CALL SWO_CD_X CITIUS33 05/18/2022 CDX.NA.IG.37 COSPP0059E	100,000,000.00	0.00	(100,000,000.00)	83,500.00
CALL SWO_CD_X CITIUS33 09/21/2022 CDX.NA.IG.38 3175834A7	800,000.00	(1,072.00)	(800,000.00)	1,072.00
CALL SWO_CD_X CITIUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317553J4€	2,400,000.00	0.00	(2,400,000.00)	3,314.38
CALL SWO_CD_X GSILGB2X 08/17/2022 CDX.NA.IG.38 317535T0€	4,000,000.00	0.00	(4,000,000.00)	9,000.00
CALL SWO_CD_X GSILGB2X 10/19/2022 CDX.NA.IG.38 3175474T1	1,600,000.00	(2,368.00)	(1,600,000.00)	2,368.00
CALL SWO_CD_X GSILGB2X 11/16/2022 CDX.NA.IG.38 31750JUW€	3,200,000.00	(3,676.00)	(3,200,000.00)	3,676.00
CALL SWO_CD_X GSILGB2X 12/21/2022 CDX.NA.IG.38 317534Q57	2,600,000.00	(4,031.30)	(2,600,000.00)	4,031.30
CALL SWO_CD_X MSCSUS33 04/20/2022 CDX.NA.HY.37 317525RX€	800,000.00	0.00	(800,000.00)	3,280.00
CALL SWO_CD_X MSCSUS33 04/20/2022 CDX.NA.HY.37 317564WL2	500,000.00	0.00	(500,000.00)	2,925.00
CALL SWO_CD_X MSCSUS33 06/15/2022 CDX.NA.IG.37 31750JB5€	2,300,000.00	0.00	(2,300,000.00)	4,761.00
CALL SWO_CD_X MSCSUS33 06/15/2022 CDX.NA.IG.37 3175470N€	4,800,000.00	0.00	(4,800,000.00)	6,828.00
CALL SWO_CD_X MSCSUS33 07/20/2022 CDX.NA.IG.38 317561J74	1,700,000.00	0.00	(1,700,000.00)	2,762.50
CALL SWO_CD_X MSCSUS33 08/17/2022 CDX.NA.IG.38 317546CF4	2,800,000.00	0.00	(2,800,000.00)	6,384.00
CALL SWO_CD_X MSCSUS33 18/05/2022 ITRAXX EUROPE SERIES 3 317523Z5C	2,400,000.00	0.00	(2,400,000.00)	3,795.62
CALL SWO_CD_X MSCSUS33 18/05/2022 ITRAXX EUROPE SERIES 3 31754103€	3,100,000.00	0.00	(3,100,000.00)	3,356.17
CALL SWO_CD_X MSCSUS33 20/04/2022 ITRAXX EUROPE CROSSOVE 317564KN1	700,000.00	0.00	(700,000.00)	3,398.96
CAMDEN PPTY TR SH BEN INT	1.00	(143.84)	(20,310.00)	3,030,424.64
CANADIAN IMP BANK COM NPV	408.00	(10,730.05)	(105.00)	5,667.86
CANADIAN PAC RY LT COM NPV	31,568.00	(2,547,265.46)	(172,318.00)	13,045,385.62
CAPCOM CO LTD NPV	13,100.00	(371,222.54)	(16,200.00)	427,277.46
CAPGEMINI EUR8	824.00	(149,726.04)	(42,734.00)	8,340,115.94
CAPITAL INTERNATIONAL PRIVATE EQUITY FUND VI	747,730.00	(747,730.00)	(2,127,180.00)	2,127,180.00
CAPITALAND ASCENDA NPV (REIT)	393,060.00	(829,623.30)	(271,500.00)	552,155.24
CAPITALAND INTEGRATED COMMERCIAL TRUST	584,170.00	(959,679.78)	(403,300.00)	641,200.27
CAPITALAND INVESTMENT LTD NPV	600.00	(1,678.94)	(600.00)	1,737.10
CARDNO LIMITED NPV	35,338.00	173,107.74	(35,338.00)	43,520.71
CARGO AIRCRAFT 4.75% DUE 02-01-2028	1,930,000.00	(1,888,987.50)	(835,000.00)	791,162.50
CARL ZEISS MEDITEC NPV	451.00	(56,015.18)	(328.00)	45,298.25
CARLSBERG SER'B'DKK20	32,213.00	(4,186,833.72)	(1,676.00)	231,726.24
CARMEL PARTNERS INVESTMENT FUND III	309,863.00	(309,863.00)	(1,528,955.00)	1,528,955.00
CARMEL PARTNERS INVESTMENT FUND IV LP	235,238.52	(235,238.52)	(1,551,213.50)	1,551,213.50
CARMEL PARTNERS INVESTMENT FUND V	318,177.00	(318,177.00)	(355,412.00)	355,412.00
CARMEL PARTNERS INVESTMENT FUND VII, LP	8,117,000.00	(8,117,000.00)	(202,537.00)	202,537.00
CARNIVAL CORP 10.5% DUE 06-01-2030	1,105,000.00	(1,105,000.00)	(630,000.00)	641,875.50
CARPENTER TECH 7.625% DUE 03-15-2030	695,000.00	(695,875.00)	(695,000.00)	712,375.00
CARREFOUR SA EUR2.50	289,047.00	(6,234,148.61)	(253,683.00)	4,488,088.52
CATENA AB NPV	6,962.00	(392,046.48)	(6,959.00)	304,455.02
CATHAY FINL HLDG TWD10	518,000.00	(1,172,183.09)	(714,000.00)	1,300,375.58

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
CATHAY PACIFIC AIR NPV	241,000.00	(203,757.73)	(1,148,215.00)	1,154,450.32
CCP DUE FROM MORGAN STANLEY CO LL C	6,717,000.00	(6,717,000.00)	(186,000.00)	186,000.00
CDN NATL RAILWAYS COM NPV	68,624.00	(8,391,557.50)	(46,665.00)	5,416,793.75
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,000,000.00	(245,655.56)	(4,000,000.00)	0.00
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	12,200,000.00	(778,732.78)	(12,200,000.00)	0.00
CEC ENTMT INC 6.75% 05-01-2026	2,915,000.00	(2,777,623.00)	(1,270,000.00)	1,139,825.00
CELLNEX TELECOM SA EURO.25	497.00	(22,351.30)	(37,250.00)	1,727,614.63
CELLTRION INC KRW1000	446.00	(49,619.63)	(28,630.78)	3,660,340.48
CENCOSUD SA COM NPV	249,499.00	(348,095.17)	(216,269.00)	405,583.71
CENDANA BLACKBIRD LP	6,600,283.80	(6,600,283.80)	(37,588,217.81)	1,113,750.00
CENDANA CAPITAL III, LP	323,400.00	(323,400.00)	(2,404,790.86)	4,817.31
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REC	830,000.00	(825,781.25)	(830,000.00)	778,125.00
CENTRAIS ELET BRAS COM NPV	856,605.00	(7,135,965.20)	(235,700.00)	2,011,921.41
CENTRAIS ELET BRAS PRF'B'NPV	66,200.00	(600,662.58)	(66,200.00)	548,275.22
CETC POTEVIO SCIEN 'A'CNY1	72,700.00	(265,525.69)	(72,700.00)	240,713.51
CF HIGHMARK LONG-SHORT CREDIT 1 (CASPIAN CREDIT ADVISOR	175,608.93	(25,000,000.00)	(169,812.60)	25,000,000.00
CGI INC	2.00	(171.17)	(10,670.00)	879,383.78
CHAILEASE HOLDING TWD10	258,000.00	(2,210,920.59)	(14,000.00)	123,693.36
CHAROEN POK FOODS THB1(ALIEN MKT)	396,300.00	(303,911.02)	(169,100.00)	121,983.73
CHARTER 3.5% DUE 06-01-2041	1,812,000.00	(1,285,740.84)	(2,321,000.00)	30,312.94
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	2,055,000.00	(1,882,852.65)	(16,490,000.00)	8,194,857.76
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2052	4,095,000.00	(3,984,538.50)	(2,195,000.00)	0.00
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEC	4,863,000.00	(4,226,803.14)	(4,863,000.00)	3,549,612.39
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-205C	85,000.00	(81,305.90)	(101,000.00)	84,061.29
CHARTER FIXED 3.85% DUE 04-01-2061	1,200,000.00	(1,050,192.00)	(1,717,000.00)	1,273,086.33
CHARTER HALL GROUP NPV (STAPLED)	241,232.00	(2,812,106.76)	(276,687.00)	2,605,287.78
CHATHAM LODGING TR COM	10,188.00	(138,575.57)	(17,531.00)	215,761.21
CHENG DE LOLO CO L 'A'CNY1	65,700.00	(106,609.49)	(1,288,200.00)	1,849,857.81
CHENIERE ENERGY 4.625% DUE 10-15-2028	193,000.00	(190,587.50)	(296,000.00)	287,957.68
CHIBA BANK NPV	31,952.00	(167,226.99)	(7,700.00)	39,869.02
CHINA AIRLINES TWD10	224,000.00	(185,026.32)	(55,000.00)	50,995.97
CHINA CONCH VENTUR HKD0.01	136,000.00	(358,596.52)	(23,000.00)	59,688.89
CHINA FEIHE LTD USD0.000000025	64,000.00	(94,605.81)	(1,246,000.00)	1,137,488.23
CHINA INT CAP CORP CNY1 H	233,600.00	(538,415.13)	(527,400.00)	1,031,414.33
CHINA LONGYUAN PWR 'H'CNY1	137,000.00	(303,042.40)	(201,000.00)	416,819.71
CHINA MEDICAL SYS USD0.005	118,000.00	(211,396.93)	(415,000.00)	649,789.19
CHINA MEIDONG AUTO HKD0.1	50,000.00	(217,620.40)	(270,000.00)	1,036,231.48
CHINA MENGNIU DAIR HKD0.1	46,000.00	(289,314.51)	(46,000.00)	227,295.84
CHINA MERCHANTS BK COM STK	194,168.00	(1,451,035.81)	(469,782.00)	2,734,397.06
CHINA MERCHANTS PO NPV	294,000.00	(519,875.99)	(544,000.00)	982,778.07
CHINA OVERSEAS LAND & INVESTMNT HKD0.1C	31,000.00	(95,290.77)	(47,000.00)	140,416.50
CHINA OVERSEAS PRO HKD0.001	335,000.00	(373,160.31)	(445,000.00)	456,139.86
CHINA RAILWAY SIGNAL & COM CORP LTD CNY1	243,000.00	(77,079.55)	(575,000.00)	182,953.50
CHINA REINS 'H' CNY1	4,140,000.00	(408,091.82)	(8,208,000.00)	699,446.00
CHINA RES BEER HLD NPV	234,000.00	(1,495,043.49)	(234,000.00)	1,336,860.14
CHINA RES GAS GP L HKD0.10	36,000.00	(159,523.46)	(54,000.00)	223,896.85
CHINA TUNGSTEN & H 'A'CNY1 (STOCK CONNECT)	305,200.00	(721,931.91)	(305,200.00)	674,458.01
CHINA VANKE CO 'H'CNY1	56,700.00	(145,345.30)	(48,200.00)	109,441.66
CHINASOFT INTERNATIONAL LIMITED HKD0.05 (POST B/L CHANGE)	148,000.00	(151,404.57)	(752,000.00)	775,920.75
CHONG QING BREWERY STOCK CONNECT LINE	27,500.00	(533,756.83)	(7,300.00)	122,876.97
CHOW TAI FOOK JEWELRY HKD1	400.00	(697.72)	(500.00)	961.49
CHROMA ATE INC TWD10	106,700.00	(874,763.63)	(106,700.00)	652,072.81
CHUBU ELECTRIC POWER CO INC NPV	32,929.00	(333,642.20)	(6,400.00)	64,721.65
CIA ENERG MG-CEMIG PRF BRL5.00	98,534.10	0.00	(183,100.00)	539,606.10
CIE DE ST-GOBAIN EUR4	3,070.00	(228,735.15)	(17,410.00)	841,194.68
CIGNA CORP NEW FIXED 3.4% DUE 03-15-205C	14,254,000.00	(13,396,989.29)	(4,980,000.00)	4,022,204.10
CIGNA GROUP SR NT 3.4% 03-15-2051	2,470,000.00	(2,458,045.20)	(12,064,000.00)	10,519,200.80
CINEWORLD GROUP ORD GBP0.01	347,100.00	(176,844.20)	(2,951,729.00)	285,061.40
CIPLA LTD INR2	39,620.00	(485,794.53)	(8,479.00)	108,303.97
CIRCOR INTERNATIONAL INC TERM LOAN 12-20-2028	(3,066.04)	3,053.82	(695,360.96)	657,600.70
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	25,000.00	(25,051.00)	(25,000.00)	24,724.75
CITIC LTD	1,651,000.00	(1,738,535.36)	(274,000.00)	305,060.51
CITIC SEC CO LTD RIGHT 23/02/2022	45,825.00	18,153.43	(45,825.00)	0.00
CITIGROUP SEC LTD H CNY1	1,168,863.00	(2,634,191.80)	(15,500.00)	33,047.15
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	10,659,000.00	(10,716,398.60)	(715,000.00)	701,560.30
CLEARLAKE CAPITAL PARTNERS V LP	15,205,771.06	(15,205,771.06)	(33,476,346.82)	4,960,573.21
CLEARLAKE CAPITAL PARTNERS VI LP	12,319,256.69	(12,319,256.69)	(33,607,304.22)	3,204,182.56

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
CLEARWAY ENERGY 4.75% DUE 03-15-2028	1,310,000.00	(1,321,462.50)	(415,000.00)	395,723.25
CLIENT SWAP CASH COLLATERAL RECEIVABLE BANK OF AMERICA	106,810,000.00	(106,810,000.00)	(106,810,000.00)	106,810,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE BARCLAYS	1,300,000.00	(1,300,000.00)	(1,300,000.00)	1,300,000.00
CLIENT SWAP CASH COLLATERAL RECEIVABLE CITI	26,302,707.14	(26,302,707.14)	(26,302,707.14)	26,302,707.14
CLIENT SWAP CASH COLLATERAL RECEIVABLE MORGAN STANLEY	2,117,050.00	(2,117,050.00)	(1,427,713.35)	1,427,713.35
CLIENT SWAP CASH COLLATERAL RECEIVABLE UBS	35,540,000.00	(35,540,000.00)	(35,540,000.00)	35,540,000.00
CLIPPER LOGISTICS (PENDING BASIC CASH)	37.00	74.45	(37.00)	320.58
CME_OIS MSNYUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6B8	137,100,000.00	(2,233,048.34)	(137,100,000.00)	0.00
CMO NAAC REPERFORMING LN REMIC TR 2004-R3 CTF CL A1 6.5 DUE 02-25-2035 BEC	260.45	0.00	(30,618.88)	30,128.78
CNH INDUSTRIAL NV COM EURO.01	75,414.00	(1,173,031.24)	(88,227.00)	1,362,860.07
COCA COLA BOTTLERS NPV	31,000.00	(347,135.78)	(23,800.00)	263,709.64
COCA COLA ICECEK TRY1 (C SHARES)	5,317.00	(46,471.84)	(129,592.00)	1,019,222.38
COCA-COLA EUROPACIFIC PARTNERS ORD EURO.01	46,054.00	(2,286,216.05)	(46,054.00)	2,452,027.44
COCA-COLA HBC AG ORD (CDI)	8.00	(262.00)	(16,550.00)	351,073.53
COCHLEAR LTD NPV	5.00	(738.96)	(4.00)	637.24
COLES GROUP LTD	13,479.00	(172,744.25)	(92.00)	1,221.84
COLGATE ENERGY PARTNERS III LLC SR NT 144A 5.875% 07-01-2025	790,000.00	(736,490.00)	(950,000.00)	980,875.00
COLOPLAST SER'B'DKK1	10.00	(1,324.32)	(10,735.00)	1,333,669.53
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	2,035,000.00	(2,202,622.95)	(708,000.00)	187,634.72
COML METALS CO 4.125% DUE 01-15-2030	2,005,000.00	(1,887,832.50)	(835,000.00)	756,251.15
COMMERZBANK AG NPV	2,464.00	(17,369.45)	(61,053.00)	471,729.62
COMMONWEALTH BANK OF AUSTRALIA NPV	13,797.00	(870,368.62)	(13,783.00)	893,215.85
COMMONWEALTH EDISON CO 3.85% 03-15-2052	677,000.00	(675,801.71)	(677,000.00)	604,333.65
COMPAL ELECTRONIC TWD10	337,000.00	(279,134.11)	(1,455,000.00)	1,125,650.92
COMPASS GROUP ORD GBPO.1105	55,373.00	(1,247,956.60)	(495,124.00)	11,100,240.02
COMPUTERSHARE LTD NPV	84,324.00	(1,467,180.00)	(14.00)	260.05
CONNECT FINCO SARL/CONNECT U S FINCO L 6.75% DUE 10-01-2026	2,415,000.00	(2,466,318.74)	(1,850,000.00)	1,771,375.00
CONOCOPHILLIPS CO 3.99% 03-15-2052	25,000.00	(25,035.25)	(25,000.00)	24,434.25
CONOCOPHILLIPS CO 4.025% DUE 03-15-2062	2,633,000.00	(1,338,863.55)	(1,633,000.00)	1,469,504.04
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	1,985,000.00	(1,932,993.00)	(2,170,000.00)	0.00
CONSENSUS CLOUD 6.5% DUE 10-15-2028	860,000.00	(881,543.75)	(860,000.00)	853,524.20
CONTINENTAL AG ORD NPV	6,955.00	(520,508.58)	(32,803.00)	2,832,324.56
CONVATEC GROUP PLC ORD GBPO.1 (WI)	45,618.00	(115,729.29)	(663,936.00)	1,788,908.09
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052	1,961,000.00	(1,960,666.63)	(1,961,000.00)	1,669,502.94
CORPORACION NPV	32,600.00	(60,362.05)	(567,600.00)	1,083,796.91
COSAN SA COM NPV CSAN3	579,000.00	(2,581,377.85)	(579,000.00)	2,215,238.91
COSCO SHIPPING HOLDINGS CO LTE	90,000.00	(143,111.26)	(310,799.00)	492,272.23
COUNTRY GARDEN SVC USD0.0001	458,000.00	(2,456,474.68)	(857,506.00)	3,735,511.89
CPECHINA FUNA, LP	216,452.00	(216,452.00)	(3,063,550.00)	3,063,550.00
CPECHINA FUND II LP	322,753.00	(322,753.00)	(661,693.00)	661,693.00
CRANSWICK ORD GBPO.10	5,945.00	(308,704.38)	(21,809.00)	825,464.37
CREDIT ACCEPTANCE CORPORATION 6.625% 03-15-2026	1,475,000.00	(1,513,718.75)	(1,111,000.00)	1,095,275.00
CREDIT AGRICOLE SA EUR3	2,880.00	(32,663.27)	(2,740.00)	23,035.18
CREDIT SAISON CO NPV	10,000.00	(114,271.76)	(93,500.00)	1,093,858.70
CREDIT SUISSE AG CHF0.04(REGD)	215,813.00	(1,802,366.04)	(1,001,433.00)	7,558,873.19
CRH ORD EUR 0.32	19,872.00	(748,836.17)	(42,800.00)	1,742,344.63
CRODA INTL ORD GBPO.10609756	10.00	(976.79)	(7.00)	651.18
CROW HOLDINGS REALTY PARTNERS VI LP	114,929.00	(114,929.00)	(3,082,093.00)	3,082,093.00
CROW HOLDINGS REALTY PARTNERS VII LP	109,873.00	(109,873.00)	(2,192,879.00)	2,192,879.00
CROW HOLDINGS REALTY PARTNERS VIII, LP -RESTRICTED	217,116.00	(217,116.00)	(8,107,070.00)	8,107,070.00
CROW HOLDINGS RETAIL FUND I, LP	319,636.00	(319,636.00)	(182,979.00)	182,979.00
CROW HOLDINGS RETAIL FUND II LP	1,109,267.00	(1,109,267.00)	(469,786.00)	469,786.00
CROWN AMERS LLC SR NT 144A 5.25% 04-01-2030	1,461,000.00	(1,482,915.00)	(390,000.00)	385,916.70
CROWN CASTLE INC COM	25,009.00	(4,371,250.87)	(70,960.00)	13,045,337.63
CSL LTD NPV	4,390.00	(829,370.39)	(56,268.00)	11,040,771.40
CSX CORP 3.8% DUE 11-01-2046	4,970,000.00	(4,559,975.00)	(13,335,000.00)	3,119,044.41
CSX CORP 4.1% DUE 11-15-2032	1,985,000.00	(1,983,769.30)	(1,985,000.00)	1,991,788.70
CTBC FINANCIAL HOLDING CO COM STK 2891	795,000.00	(731,987.39)	(363,000.00)	294,655.45
CTR PARTNERSHIP L P / CARETRUST CAP SR NT 144A 3.875% 06-30-2028	2,040,000.00	(1,919,400.00)	(865,000.00)	773,681.95
CTS EVENTIM AG & C NPV	4,743.00	(334,006.04)	(34,560.00)	2,264,603.68
CUBESMART	11.00	(555.89)	(8,170.00)	386,260.17
CURO GROUP HLDGS 7.5% DUE 08-01-2028	1,740,000.00	(1,504,665.00)	(1,726,000.00)	1,230,442.50
CVS HEALTH CORP 1.75% DUE 08-21-2030	50,000.00	(41,161.50)	(50,000.00)	41,426.50
CVS HEALTH CORP 4.78% DUE 03-25-2038	4,538,000.00	(5,268,164.20)	(238,000.00)	236,757.64
CVS HEALTH CORP 5.05% DUE 03-25-2048	5,706,000.00	(6,340,667.90)	(11,572,000.00)	12,112,889.06
DAICEL CORPORATION INDS NPV	79,700.00	(559,549.35)	(58,000.00)	378,480.18
DAIKIN INDUSTRIES NPV	3,300.00	(683,019.56)	(17,600.00)	3,112,216.85

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
DAIMLER TRUCK HOLD NPV	86,760.00	(2,377,920.32)	(20,233.00)	639,515.58
DAITO TRUST CONST NPV	27,000.00	(2,612,997.21)	(12,700.00)	1,142,618.34
DANAHER CORP SR NT 2.8% 12-10-2051	1,275,000.00	(1,160,346.30)	(750,000.00)	0.00
DANONE EURO.25	28,325.00	(1,736,765.05)	(196,225.00)	11,576,903.60
DANSKE BANK A/S DKK10	110.00	(1,680.74)	(51.00)	777.50
DASSAULT SYSTEMES EURO.10	5.00	(218.42)	(3,137.00)	130,830.76
DAVIDE CAMPARI MIL EURO.01	258,327.00	482,356.92	(234,067.00)	2,812,706.81
DAVITA INC 4.625% DUE 06-01-2030	2,431,000.00	(2,080,893.75)	(3,070,000.00)	2,762,977.50
DBS GROUP HLDGS NPV	11,776.00	(304,615.70)	(16,200.00)	370,489.63
DCC ORD EURO.25 (CDI)	4.00	(336.40)	(4.00)	252.50
DECHRA PHARMA ORD GBP0.01	2,598.00	(157,828.07)	(17,313.00)	821,590.40
DELTA ELECTRONIC TWD10 2308	65,500.00	(600,423.56)	(509,500.00)	4,737,059.21
DELTA ELECTRONICS THB1(ALIEN MKT)	15,100.00	(146,975.02)	(4,000.00)	40,247.52
DENSO CORP NPV	13,594.00	(719,576.52)	(13,594.00)	796,936.42
DENTSU GROUP INC NPV	400.00	(12,252.82)	(50,700.00)	1,902,970.99
DESCARTES SYSTEMS COM NPV	1,770.00	(129,679.96)	(23,300.00)	1,452,075.67
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEC	5,420,000.00	(5,420,000.00)	(200,000.00)	162,552.00
DEUTSCHE BOERSE AG NPV(REGD)	18,649.00	(3,284,985.20)	(25,525.00)	4,346,905.72
DEUTSCHE POST AG NPV(REGD)	15.00	(609.46)	(49,176.00)	2,100,046.76
DEUTSCHE TELEKOM NPV(REGD)	701,557.00	(13,348,518.30)	(573,267.00)	10,913,283.88
DEXERIALS CORP NPV	36,200.00	(1,170,434.34)	(36,200.00)	1,179,335.85
DEXUS PROPERTY GROUP NPV	307,740.00	(2,403,052.09)	(243,140.00)	1,772,751.85
DIAGEO ORD PLC	38,315.00	(1,813,496.43)	(341,182.00)	17,209,913.05
DIAMOND SPORTS GROUP LLC TERM LN (SECOND LIEN) SR SECD TERM LN 08-24-2026	879,750.00	875,351.25	(879,750.00)	175,049.52
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026	313,353.08	(291,343.16)	(85,060.07)	86,275.92
DIASORIN ITALIA SPA	17,334.00	(2,456,544.19)	(3,872.00)	517,193.22
DIC CORPORATION NPV	26,400.00	(553,123.48)	(12,500.00)	244,652.09
DIETEREN GROUP	15,401.00	(2,355,124.39)	(10,101.00)	1,825,731.43
DIGITAL COLONY PARTNERS II, LP	29,846,190.00	(29,846,190.00)	(8,763,365.00)	8,763,365.00
DIGITAL CORE REIT NPV (REIT)	400.00	(344.38)	(378,900.00)	361,002.38
DIGITAL RLTY TR INC COM	35,186.00	(5,094,855.07)	(118,388.00)	16,104,164.69
DISNEY WALT CO 2.65% DUE 01-13-2031	25,000.00	(22,625.00)	(25,000.00)	24,586.00
DMG MORI CO LTD	33,800.00	(574,672.71)	(33,800.00)	505,906.22
DNB ASA NOK	17,573.00	(395,509.85)	(60,332.00)	1,236,244.61
DOLLARAMA INC COM STK NPV	6,060.00	(331,303.91)	(6,058.00)	322,221.53
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	3,139,000.00	(3,139,000.00)	(3,139,000.00)	3,139,000.00
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	24,711,000.00	(24,711,000.00)	(24,711,000.00)	24,711,000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	25,510,000.00	(25,510,000.00)	(25,510,000.00)	25,510,000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	21,118,000.00	(21,118,000.00)	(23,523,000.00)	23,523,000.00
DOMESTIC MASTER PAYABLE TO NOMURA	4,510,000.00	(4,510,000.00)	(4,510,000.00)	4,510,000.00
DOMESTIC MASTER PAYABLE TO TD	520,000.00	(520,000.00)	(520,000.00)	520,000.00
DOMESTIC MASTER RECEIVABLE FROM TD	280,000.00	(280,000.00)	(280,000.00)	280,000.00
DOMINOS PIZZA ENT NPV	1,141.00	(83,048.78)	(3,454.00)	267,163.57
DOUGLAS EMMETT INC COM REIT	29,029.00	(1,014,271.85)	(114,517.00)	3,146,554.76
DR REDDYS LABS INR5	6,948.00	(394,639.95)	(2,272.00)	127,677.42
DRA GROWTH & INCOME FUND VIII	112,414.00	(112,414.00)	(1,735,728.00)	1,735,728.00
DRA GROWTH AND INCOME FUND IX, LLC	540,059.00	(540,059.00)	(4,734,554.00)	4,734,554.00
DRA GROWTH AND INCOME FUND X LLC	28,567,127.00	(28,567,127.00)	(6,497,134.00)	6,497,134.00
DSV A S DKK1	4,908.00	(984,290.64)	(73,958.00)	12,898,854.76
DUBAI ELECTRICITY AED0.01	45,928.00	0.00	(45,928.00)	35,116.69
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEC	898,000.00	(895,189.26)	(33,000.00)	28,677.33
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	1,940,000.00	(1,795,651.05)	(305,000.00)	279,602.65
E INK HOLDINGS INC. TWD10 8069	121,000.00	(665,253.15)	(36,000.00)	242,234.60
E.ON SE NPV	5,071.00	(69,703.41)	(105,100.00)	1,095,635.67
E.SUN FINL HLDGS TWD10 2884	142,000.00	(149,463.13)	(142,000.00)	142,302.88
EAGLETREE PARTNERS V (ONSHORE) LP	5,630,386.40	(5,630,386.40)	(16,156,719.58)	0.00
EAST JAPAN RAILWAY CO NPV	29,500.00	(1,626,981.21)	(29,300.00)	1,600,125.08
EAST MONEY INFORMATION CO LTD 'A' CNY1 (STOCK CONNECT LINE)	462,840.00	(1,740,114.01)	(13,400.00)	53,770.53
EASTGROUP PPTYS INC REIT	5,421.00	(895,717.54)	(7,210.00)	1,199,892.22
EASYJET ORD GBPO.27285714	212,648.00	(2,062,756.50)	(212,648.00)	1,448,078.00
E-COMMODITIES HLDG NPV	600.00	(121.99)	(1,404,000.00)	350,206.61
EDENRED EUR2	41,035.00	(1,928,627.12)	(148,718.00)	7,410,424.57
EDF EURO.5 (S/R 01/04/22)	230.00	149.01	(230.00)	87.07
EDP RENOVAVEIS SA EUR5	13.00	(343.48)	(25.00)	659.71
EICHER MOTORS LTD	1,729.00	(61,127.29)	(12,242.00)	422,434.52
EIFFAGE EUR4	4,183.00	(407,970.73)	(15,697.00)	1,540,145.65
EIS BARCGB22 22/08/2023 AUD MSCI AU/BANKS G/3MBBSW LMCSHL10_6451243LC	2,004.00	0.00	(2,004.00)	0.00

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
EIS BNPAGB22 01/23/2023 USD 1DSOFR/MSCI USA IMI US LMCUSCR1_1055350P2	2,914.00	0.00	(2,914.00)	0.00
EIS CHASUS33 08/14/2023 USD 1DSOFR/JPMSU1VW INDEX LMCSHL5_2345426P2	37,540.00	0.00	(37,540.00)	0.00
EIS CHASUS33 08/14/2023 USD 1DSOFR/JPMSU1VW INDEX LMCSHL5_3204253P2	20,476.00	0.00	(20,476.00)	0.00
EIS CHASUS33 08/14/2023 USD 1DSOFR/JPMSU1VW INDEX LMCSHL5_3464540P2	33,628.00	0.00	(33,628.00)	0.00
EIS CHASUS33 08/14/2023 USD 1DSOFR/JPMSU1VW INDEX LMCSHL5_3641520P2	37,540.00	0.00	(37,540.00)	0.00
EIS CHASUS33 08/14/2023 USD 1DSOFR/JPMSU1VW INDEX LMCSHL5_4263616P1	37,540.00	0.00	(37,540.00)	0.00
EIS CHASUS33 08/14/2023 USD 1DSOFR/JPMSU5VI Index LMCSHL13_1410203P2	74,036.00	0.00	(74,036.00)	0.00
EIS CHASUS33 08/14/2023 USD JPMSU1GW Index/1DSOFR LMCSHL11_3411243L7	37,188.00	0.00	(37,188.00)	0.00
EIS CHASUS33 08/14/2023 USD JPMSU1GW Index/1DSOFR LMCSHL11_4541126L2	37,188.00	0.00	(37,188.00)	0.00
EIS CHASUS33 08/14/2023 USD JPMSU1GW Index/1DSOFR LMCSHL11_4605011L2	20,284.00	0.00	(20,284.00)	0.00
EIS CHASUS33 08/14/2023 USD JPMSU1GW Index/1DSOFR LMCSHL11_4614151L5	37,188.00	0.00	(37,188.00)	0.00
EIS CHASUS33 08/14/2023 USD JPMSU1GW Index/1DSOFR LMCSHL11_6404141L2	32,466.00	0.00	(32,466.00)	0.00
EIS CHASUS33 08/14/2023 USD JPMSU5GI Index/1DSOFR LMCSHL14_0341040L2	74,182.00	0.00	(74,182.00)	0.00
EIS GSILGB2X 01/23/2023 USD 1DSOFR/MSCI EMERGING M LMCCEMCR1_6436155P2	5,064.00	0.00	(5,064.00)	0.00
EIS GSILGB2X 01/24/2023 USD 1DSOFR/MSCI JAPAN IMI LMCINCR1_2250610P2	3,124.00	0.00	(3,124.00)	0.00
EISAI CO NPV	5,100.00	(258,577.58)	(900.00)	37,350.62
ELDORADO RESORTS 6.25% DUE 07-01-2025	1,071,000.00	(1,068,336.75)	(798,000.00)	804,622.00
ELECTROLUX AB SER'B'NPV	48,230.00	(985,699.10)	(48,230.00)	766,485.20
ELIS SA EUR1.00	47,691.00	(720,725.86)	(134,306.00)	2,013,674.15
ELISA OYJ NPV	12,687.00	(755,761.26)	(16,607.00)	992,913.59
ELLIS CAPITAL, L.P.	82,770.00	(82,770.00)	(382,635.00)	382,635.00
EMAAR PROPERTIES AED1	1,832,509.00	(2,534,572.21)	(136,430.00)	221,840.96
E-MART INC. KRWS000	586.00	(69,187.63)	(10,204.00)	1,125,411.77
EMBOTELLA ANDINA PRF'B'NPV	391,322.00	(845,235.46)	(391,322.00)	733,917.95
EMEMORY TECHNOLOGY INC COM STK 3529	11,000.00	(382,347.03)	(6,000.00)	275,072.38
EMERA INC COM NPV	12.00	(580.89)	(2,318.00)	110,896.00
EMPIRE CO CLASS'A'N/VTG COM NPV	7,242.00	(226,839.80)	(4,482.00)	154,912.28
ENBRIDGE INC COM NPV	400.00	(17,653.71)	(405.00)	17,548.09
ENCAP ENERGY CAPITAL FUND X LP	497,236.95	(497,236.95)	(9,396,391.61)	1,058,983.85
ENCAP ENERGY CAPITAL FUND XI LP	20,267,006.81	(20,267,006.81)	(22,155,802.47)	5,094,886.44
ENEL SPA EUR1	300,854.00	(2,205,059.99)	(1,882,948.00)	12,107,707.29
ENERGIAS DE PORTUGAL SA EUR1(REGD)	227,427.00	(1,083,637.73)	(597,802.00)	3,028,253.16
ENERGY & MINERALS GROUP FUND II, LP	930,198.00	(930,198.00)	(47,862.00)	47,862.00
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	345,000.00	(342,509.10)	(4,986,000.00)	4,387,220.28
ENGIE COMSTK	362,543.00	(4,596,286.69)	(98,367.00)	1,253,907.24
ENI SPA EUR1	584,679.00	(8,891,473.87)	(190,844.00)	2,606,480.79
ENN ENERGY COMSTK	36,700.00	(587,840.76)	(20,100.00)	296,392.55
ENOVA INTL INC 8.5% DUE 09-15-2025	1,515,000.00	(1,515,000.00)	(370,000.00)	332,075.00
ENTAIN PLC EURO.01	30,942.00	(600,114.69)	(272,522.00)	4,446,019.84
ENTERPRISE PRODS FIXED 3.2% 02-15-2052	1,341,000.00	(1,101,792.42)	(50,000.00)	37,049.50
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	4,367,000.00	(3,951,205.10)	(1,376,000.00)	1,339,880.00
ENTRA ASA NOK1	4,319.00	(95,394.25)	(75,207.00)	1,569,863.29
EPIROC AB SER'A'NPV	60.00	(1,091.72)	(1,223.00)	25,245.31
EPIROC AB SER'B'NPV	37.00	(577.00)	(1,300.00)	23,250.26
EQT AB NPV	26.00	(762.92)	(704.00)	24,772.04
EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028	772,000.00	(713,425.00)	(1,995,000.00)	1,990,012.50
EQTY LIFESTYLE PPTYS INC REIT	21,436.00	(1,628,234.06)	(68,400.00)	5,300,028.61
EQTY RESDNTL EFF 5/15/02	32,067.00	(2,781,979.36)	(149,382.00)	11,185,250.35
EQUINIX INC COM PAR \$0.001	3,252.00	(2,362,125.77)	(16,401.00)	11,336,917.92
EQUINOR ASA NOK2.50	18,541.00	(649,431.62)	(4,574.00)	175,688.08
EQUITAL ILS1	0.92	20.53	(0.92)	32.32
ERICSSON SER'B'NPV	81,338.00	(609,592.84)	(615,010.00)	5,962,278.05
ERSTE GROUP BANK AG NPV	8,782.00	(319,261.65)	(136,677.00)	5,141,869.81
ESSEX PPTY TR REIT	2.00	(586.61)	(2,690.00)	827,595.76
ESSILORLUXOTTICA EUR 0.18	30,688.00	(5,365,035.35)	(12,091.00)	1,862,511.59
ESSITY AB SER'B'NPV	39,035.00	(1,054,214.99)	(4,295.00)	112,856.62
EUROAPI SA EUR1	9,810.31	123,558.86	(9,787.31)	142,548.57
EUROFINS SCIENTIFI EURO.01	25,317.00	(2,395,967.88)	(8,044.00)	748,824.45
EURONEXT EUR1.60	3,989.00	(373,754.63)	(1,309.00)	113,706.80
EVA AIRWAYS TWD10	147,000.00	(150,581.73)	(38,000.00)	44,334.52
EVE ENERGY CO LTD 'A'CNV1	100,000.00	(1,451,848.92)	(185,700.00)	2,709,028.09
EVERGREEN MARINE C TWD10	250,000.00	(1,141,155.22)	(39,000.00)	215,559.76
EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-203C	1,125,000.00	(1,041,210.00)	(10,156,000.00)	6,647,964.98
EVOLUTION AB NPV	2,259.00	(227,890.50)	(61,071.00)	6,701,021.87
EXPERIAN ORD USD0.10	236,114.00	(8,699,286.58)	(379,898.00)	13,602,439.25
EXTRA SPACE STORAGE INC COM	3,154.00	(632,543.76)	(46,264.00)	8,812,826.73
FAES FARMA SA RFD DECEMBER 2021	7.00	0.00	(7.00)	0.00

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
FALCON CREDIT FUND LP	3,310,680.32	(3,310,680.32)	(35,111,881.18)	35,111,881.18
FANUC CORP NPV	30,150.00	(5,217,339.25)	(70,410.00)	11,622,114.53
FAR EASTONE TELECO TWD10	379,000.00	(1,037,595.30)	(24,000.00)	65,444.58
FASTIGHETS AB BALD SER'B'NPV	5.00	(325.15)	(53.00)	0.00
FAURECIA S.E. EUR7 (SUB RIGHTS	55.00	208.55	(55.00)	77.41
FEDEX CORP 4.75% DUE 11-15-2045	1,990,000.00	(2,262,517.28)	(1,990,000.00)	0.00
FERGUSON PLC ORD GBPO.10	25,547.00	(3,862,502.20)	(25,545.00)	3,149,182.54
FERRARI NV COM EURO.01	2.00	(424.61)	(45,601.00)	9,789,280.95
FERROVIAL SA EURO.2	2,989.00	(61,541.50)	(27,454.00)	713,011.28
FERROVIAL SA EURO.2 RFD MAY 2022	851.00	0.00	(851.00)	0.00
FERTITTA ENTERTAINMENT LLC INITIAL B TERM LN SENIOR SECURED TERM LOAN 01-27-2025	1,400,000.00	(1,396,500.00)	(1,400,000.00)	1,403,500.00
FERTITTA ENTMT LLC 6.75% DUE 01-15-203C	1,018,000.00	(1,018,000.00)	(335,000.00)	290,495.25
FINECOBANK SPA EURO.33	2,183.00	(34,249.15)	(254,109.00)	3,558,855.32
FINNING INTL INC COM NPV	23,500.00	(717,521.71)	(23,500.00)	627,347.95
FIRST ABU DHABI BK AED1	393,919.00	(2,330,164.41)	(123,127.00)	665,017.86
FIRST FINL HLDG CO TWD10	283,000.00	(254,706.83)	(283,000.00)	241,375.08
FIRST QUANTUM MINERALS LTD COM NPV	11,200.00	(284,472.95)	(5,145.00)	149,913.13
FIRSTMARK CAPITAL IV LP	1,125,000.00	(1,125,000.00)	(456,274.33)	456,274.33
FIRSTRAND LTD ZARO.01	244,239.00	(1,128,922.46)	(13,919.00)	72,772.64
FISHER & PAYKEL ORD DEFD DELIVERY	32.00	(424.82)	(12,527.00)	164,097.55
FLAT GLASS GROUP CO LTD 'H' CNY0.25	35,000.00	(139,607.43)	(50,000.00)	191,989.59
FLATEXDEGIRO AC	47,804.00	(1,016,847.19)	(36,193.00)	735,578.86
FLUTTER ENTERTAINMENT PLC ORD EURO.05	100.00	(13,007.17)	(593.00)	75,923.80
FMG RES AUG 2006 4.5% DUE 09-15-2027	2,095,000.00	(2,053,100.00)	(990,000.00)	941,094.00
FOMENTO ECON MEXIC UNITS (REP 1'B' & 4'D'SHS)	1,600.00	(11,156.97)	(102,100.00)	778,959.08
FOOD & LIFE COMPAN NPV	11,500.00	(279,111.87)	(47,520.00)	1,055,199.53
FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024	545,000.00	(549,087.50)	(545,000.00)	538,187.50
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO	575,000.00	(562,724.10)	(862,000.00)	795,462.20
FORD MTR CR CO LLC 4.389% DUE 01-08-2026	800,000.00	(810,000.00)	(928,000.00)	899,352.64
FORD MTR CR CO LLC 4.95% 05-28-2027	563,000.00	(562,926.81)	(563,000.00)	560,995.72
FORD MTR CR CO LLC FIXED 5.113% 05-03-2025	312,000.00	(319,800.00)	(2,015,000.00)	1,972,181.25
FORTESCUE METALS GRP LTD NPV	277,975.00	(4,216,847.30)	(277,918.00)	4,179,791.43
FORTIS HEALTHCARE LIMITED. W.E.F	19,725.00	(68,944.74)	(375,093.00)	1,284,936.94
FORTIS INC COM NPV	25.00	(1,163.27)	(21,900.00)	1,066,611.81
FORTNOX AK	217,720.00	405,682.38	(217,490.00)	1,045,690.46
FORTUM OYJ EUR3.40	173,480.00	(3,114,213.50)	(151,960.00)	2,367,748.84
FORVIA EUR7	1,370.00	(54,175.68)	(1,343.00)	35,266.61
FORWARD CASH COLLATERAL RECEIVABLE FROM NOMURA SECURITIES INTERNATIONAL	970,000.00	(970,000.00)	(970,000.00)	970,000.00
FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	5,810,000.00	(5,810,000.00)	(5,810,000.00)	5,810,000.00
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	16,090,000.00	(16,090,000.00)	(16,090,000.00)	16,090,000.00
FP CREDIT PARTNERS AGGREGATOR, L.P.	1,062,500.00	(1,062,500.00)	(7,498,221.50)	596,443.00
FRANCISCO PARTNERS AGILITY II, L.P.	70,000.00	(70,000.00)	(9,200,000.00)	0.00
FRANCISCO PARTNERS VI, LP	4,185,000.00	(4,185,000.00)	(19,822,500.00)	0.00
FRANCO NEVADA CORP COM NPV	2,260.00	(306,901.52)	(21,036.00)	3,128,287.30
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	513.00	(39,462.05)	(513.00)	26,494.09
FREEMPORT-MCMORAN 5.45% DUE 03-15-2043	1,500,000.00	(1,839,015.00)	(1,323,000.00)	1,588,568.75
FRESENIUS MEDICAL CARE NPV	8,944.00	(340,511.80)	(2,501.00)	146,775.43
FRESENIUS SE&KGAA NPV	25,518.00	(1,063,695.12)	(93,518.00)	2,294,150.13
FRESNILLO PLC ORD USDO.50	20,938.00	(241,544.24)	(8,934.00)	86,548.67
FUJI MACHINE MFG NPV	14,400.00	(283,346.07)	(99,100.00)	1,662,592.12
FURUKAWA ELECTRIC NPV	77,200.00	(1,391,487.11)	(29,200.00)	495,610.84
FUT 16 MAR 22 LME ALUM US	140.00	(9,952,937.50)	(140.00)	0.00
FUT 16 MAR 22 LME NICKEL US	80.00	(9,956,400.00)	(80.00)	0.00
FUT 16 MAR 22 LME ZINC US	112.00	(10,101,049.00)	(112.00)	0.00
FUT 18 MAY 22 LME ALUM US	8.00	(649,500.00)	(8.00)	0.00
FUT APR 22 CMX GOLD	274.00	(50,533,380.00)	(274.00)	0.00
FUT APR 22 FTSE TAIWAN FU	80.00	(4,961,420.00)	(80.00)	0.00
FUT APR 22 SGX IND FUT	122.00	(4,281,396.60)	(122.00)	0.00
FUT CALL MAR 22 T-NOTE OPTION 129C	30.00	(3.00)	(30.00)	8,739.60
FUT CALL MAY 22 EURX EUR-BOBL 13450	100.00	(37,998.34)	(100.00)	0.00
FUT DEC 22 10 YR T-NOTES	1,214.00	(142,526,358.35)	(1,214.00)	0.00
FUT DEC 22 CBT 5Y T-NOTE	236.00	(26,272,884.32)	(236.00)	0.00
FUT DEC 22 CBT UL T-BONDS	867.00	(129,887,173.44)	(867.00)	0.00
FUT DEC 22 CBT UL TNOTE	1,475.00	(185,750,337.52)	(1,475.00)	0.00
FUT DEC 22 U.S. T-BONDS	1,431.00	(195,991,618.05)	(1,431.00)	0.00
FUT DEC 22 US 2YR T-NOTE	338.00	(70,528,592.84)	(338.00)	0.00
FUT DEC 23 CME 3MO SOFR	886.00	(214,598,854.88)	(886.00)	0.00

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
FUT DEC 23 NYM LT CRUDE	16.00	(1,271,626.32)	(16.00)	0.00
FUT FEB 22 CMX GOLD	141.00	(25,331,890.00)	(141.00)	0.00
FUT FEB 22 NYM LT CRUDE	70.00	(5,787,760.00)	(70.00)	0.00
FUT FEB 22 SGX IND FUT	18.00	(608,258.84)	(18.00)	0.00
FUT JUL 22 CMX HG COPPER	6.00	(674,248.54)	(6.00)	0.00
FUT JUL 22 SGX IND FUT	20.00	(633,237.20)	(20.00)	0.00
FUT JUN 22 10 YR T-NOTES	3,360.00	(417,379,207.34)	(3,360.00)	0.00
FUT JUN 22 CBT 5Y T-NOTE	690.00	(79,879,046.32)	(690.00)	0.00
FUT JUN 22 CBT UL T-BONDS	3,620.00	(644,593,731.62)	(3,620.00)	0.00
FUT JUN 22 CBT ULT TNOTE	3,350.00	(457,141,464.78)	(3,350.00)	0.00
FUT JUN 22 CME EMINIRUS2K	4,922.00	(493,833,800.00)	(4,922.00)	0.00
FUT JUN 22 EMINI S&P 500	9,980.00	(2,107,177,000.32)	(9,980.00)	0.00
FUT JUN 22 EURX E-SCHATZ	2.00	(249,522.92)	(2.00)	0.00
FUT JUN 22 EURX E-STXX 50	8,814.00	(354,723,297.48)	(8,814.00)	0.00
FUT JUN 22 EURX EUR-BOBL	102.00	(14,557,303.40)	(102.00)	0.00
FUT JUN 22 EURX EUR-BUND	4.00	(736,512.84)	(4.00)	0.00
FUT JUN 22 ICUS MSCI EMG	370.00	(19,254,751.02)	(370.00)	0.00
FUT JUN 22 IMM EMINI NSDQ	2.00	(502,888.96)	(2.00)	0.00
FUT JUN 22 KFX 10YR KTB	4.00	(388,324.86)	(4.00)	0.00
FUT JUN 22 ME S&P CAN 60	212.00	(42,773,987.74)	(212.00)	0.00
FUT JUN 22 NIKKEI 225-YEN	12.00	(1,273,724.70)	(12.00)	0.00
FUT JUN 22 OSE NIKKEI 225	890.00	(188,105,954.40)	(890.00)	0.00
FUT JUN 22 SFE 10Y T-BOND	18.00	(1,514,396.60)	(18.00)	0.00
FUT JUN 22 SGX IND FUT	20.00	(643,007.96)	(20.00)	0.00
FUT JUN 22 U.S. T-BONDS	2,902.00	(444,969,902.18)	(2,902.00)	0.00
FUT JUN 22 US 2YR T-NOTE	664.00	(142,551,466.90)	(664.00)	0.00
FUT MAR 22 10 YR T-NOTES	1,442.00	(186,285,282.25)	(1,442.00)	0.00
FUT MAR 22 CBT 5Y T-NOTE	231.00	(27,874,649.69)	(231.00)	0.00
FUT MAR 22 CBT CORN	332.00	(10,057,050.00)	(332.00)	0.00
FUT MAR 22 CBT SOYBEANS	144.00	(9,969,900.00)	(144.00)	0.00
FUT MAR 22 CBT UL T-BONDS	1,981.00	(373,877,624.48)	(1,981.00)	0.00
FUT MAR 22 CBT ULT TNOTE	1,510.00	(218,339,402.48)	(1,510.00)	0.00
FUT MAR 22 CBT WHEAT	528.00	(19,983,900.00)	(528.00)	0.00
FUT MAR 22 CME EMINIRUS2K	3,252.00	(342,295,815.00)	(3,252.00)	0.00
FUT MAR 22 CMX HG COPPER	137.00	(15,094,437.79)	(137.00)	0.00
FUT MAR 22 CMX SILVER	86.00	(9,910,550.00)	(86.00)	0.00
FUT MAR 22 EMINI S&P 500	5,652.00	(1,328,804,299.93)	(5,652.00)	0.00
FUT MAR 22 EURX E-SCHATZ	2.00	(253,221.28)	(2.00)	0.00
FUT MAR 22 EURX E-STXX 50	5,460.00	(251,820,907.60)	(5,460.00)	0.00
FUT MAR 22 ICUS MSCI EMG	282.00	(17,546,460.40)	(282.00)	0.00
FUT MAR 22 NIKKEI 225-YEN	8.00	(954,488.98)	(8.00)	0.00
FUT MAR 22 NYM HH NAT GAS	280.00	(10,023,900.00)	(280.00)	0.00
FUT MAR 22 NYM LT CRUDE	130.00	(10,010,000.00)	(130.00)	0.00
FUT MAR 22 OSE NIKKEI 225	449.00	(112,876,775.61)	(449.00)	0.00
FUT MAR 22 SGX IND FUT	18.00	(616,235.84)	(18.00)	0.00
FUT MAR 22 U.S. T-BONDS	1,398.00	(222,499,016.37)	(1,398.00)	0.00
FUT MAY 22 CMX HG COPPER	184.00	(20,841,921.10)	(184.00)	0.00
FUT MAY 22 SGX IND FUT	30.00	(996,606.14)	(30.00)	0.00
FUT PUT MAR 22 T-NOTE OPTION 1270	30.00	(16.50)	(30.00)	8,078.70
FUT PUT MAY 22 EURX EUR-BOBL 13150	100.00	(46,915.82)	(100.00)	0.00
FUT SEP 22 10 YR T-NOTES	2,576.00	(307,002,746.38)	(2,576.00)	0.00
FUT SEP 22 CBT 5Y T-NOTE	722.00	(81,271,070.92)	(722.00)	0.00
FUT SEP 22 CBT UL T-BONDS	8,340.00	(1,267,940,120.90)	(8,340.00)	0.00
FUT SEP 22 CBT ULT TNOTE	3,350.00	(430,922,373.40)	(3,350.00)	0.00
FUT SEP 22 CME EMINIRUS2K	2,802.00	(250,966,630.00)	(2,802.00)	0.00
FUT SEP 22 EMINI S&P 500	5,608.00	(1,111,522,899.19)	(5,608.00)	0.00
FUT SEP 22 EURX E-SCHATZ	6.00	(684,297.50)	(6.00)	0.00
FUT SEP 22 EURX E-STXX 50	6,517.00	(236,145,766.23)	(6,517.00)	0.00
FUT SEP 22 EURX EUR-BOBL	2.00	(269,260.12)	(2.00)	0.00
FUT SEP 22 EUX ST EUROBTB	4.00	(444,897.96)	(4.00)	0.00
FUT SEP 22 ICUS MSCI EMG	780.00	(38,830,427.36)	(780.00)	0.00
FUT SEP 22 ME S&P CAN 60	156.00	(30,811,482.16)	(156.00)	0.00
FUT SEP 22 NIKKEI 225-YEN	6.00	(620,401.56)	(6.00)	0.00
FUT SEP 22 OSE NIKKEI 225	633.00	(131,359,502.72)	(633.00)	0.00
FUT SEP 22 SFE 10Y T-BOND	18.00	(1,524,174.76)	(18.00)	0.00
FUT SEP 22 U.S. T-BONDS	4,822.00	(665,936,464.68)	(4,822.00)	0.00
FUT SEP 22 US 2YR T-NOTE	684.00	(144,071,387.94)	(684.00)	0.00

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
GAIL INDIA LTD INR10	451,243.00	(758,982.61)	(139,232.00)	268,943.25
GALAXY ENTERTAINME NPV	610,694.00	(3,490,567.34)	(3,558,820.00)	19,860,483.74
GAMES WORKSHOP GRP ORD GBP0.05	499.00	(56,130.41)	(8,691.00)	807,358.77
GAMING & LEISURE PPTYS INC COM	7.00	(368.87)	(8,560.00)	402,423.62
GANFENG LITHIUM GROUP CO LTD	246,524.00	(1,943,035.90)	(141,300.00)	1,991,100.53
GB GROUP ORD GBP0.025	18.00	(102.47)	(125,187.00)	902,580.33
GEBERIT AG CHF0.10 (REGD)	1,210.00	(885,591.86)	(1,210.00)	575,934.81
GECINA SA EUR7.50	3,100.00	(393,695.93)	(1,500.00)	159,725.51
GEELY AUTOMOBILE H HKD0.02	1,220,478.00	(2,152,827.36)	(869,000.00)	1,902,315.11
GENESIS ENERGY L P 7.75% DUE 02-01-2028	1,005,000.00	(992,437.50)	(1,000,000.00)	960,000.00
GENESIS ENERGY L P/GENESIS ENERGY FIN 6.5% 10-01-2025	1,695,000.00	(1,684,440.15)	(2,080,000.00)	2,007,200.00
GENMAB AS DKK1	156.00	(56,757.24)	(15,187.00)	5,045,819.62
GEORG FISCHER AG CHF0.05 REGD POST SPLIT	600.00	39,052.82	(560.00)	27,768.71
GETINGE AB SER'B'NPV	18.00	(552.46)	(7,326.00)	208,158.02
GETLINK SE	53,190.00	(892,226.46)	(154,297.00)	2,956,740.38
GFL ENVIRON INC COM NPV SUB VTG SHS	10.00	(292.82)	(15,107.00)	448,766.97
GGV CAPITAL VII, L.P.	250,000.00	(250,000.00)	(9,300,000.00)	0.00
GGV DISCOVERY II, L.P.	600,000.00	(600,000.00)	(6,937,500.00)	0.00
GIVAUDAN SA CHF10	52.00	(205,175.16)	(52.00)	181,729.42
GLENCORE PLC ORD USD0.01	903,386.00	(5,184,192.59)	(1,333,915.00)	7,390,744.21
GLENMARK LIFE SCIENCES LTD	7,100.00	(55,323.67)	(20,758.00)	117,403.90
GLP J-REIT REIT	721.00	(1,009,803.48)	(472.00)	615,680.23
GN STORE NORD DKK4	32,072.00	(1,357,868.84)	(74,168.00)	3,269,102.81
GOLD FIELDS LTD ZAR0.50	61,777.00	(692,323.67)	(16,288.00)	160,763.41
GOLDMAN SACHS FIXED 2.615% 04-22-2032	25,000.00	(23,259.25)	(25,000.00)	22,504.50
GOLDMAN SACHS GROUP INC 3.436% 02-24-2042	15,595,000.00	(15,394,226.91)	(11,155,000.00)	10,322,944.65
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	16,890,000.00	(15,034,295.70)	(14,901,000.00)	14,072,504.40
GOLDMAN SACHS GROUP INC 3.102% 02-24-2032	13,535,000.00	(13,535,000.00)	(13,435,000.00)	13,311,003.75
GOLDWIND SCI&TECH 'H'CNY1	68,000.00	(115,647.14)	(25,600.00)	41,880.95
GOODMAN GROUP NPV	308,450.00	(5,028,630.16)	(220,251.00)	3,243,386.77
GOODYEAR TIRE & RUBR CO SR NT 144A 5% 07-15-2025	366,000.00	(335,125.00)	(675,000.00)	627,750.00
GPE BRUXELLES LAM NPV	550.00	(48,463.78)	(21,130.00)	1,987,378.63
GPO MEXICO SA SER'B'COM NPV	128,200.00	(685,207.93)	(379,871.00)	1,802,658.09
GPT GROUP NPV (STAPLED SECURITIES)	366,733.00	(1,370,228.54)	(253,300.00)	862,106.71
GREENTOWN CHINA HO HKD0.10	29,500.00	(49,801.35)	(52,500.00)	93,630.51
GREENTOWN SERVICE GROUP CO LTD HKD0.00001	132,000.00	(147,517.08)	(132,000.00)	128,821.36
GREENVOLT ENERGIAS COM NPV	25.68	(133.67)	(0.68)	4.92
GRIFOLS ESCR 4.75% DUE 10-15-2028	1,440,000.00	(1,357,450.00)	(1,128,000.00)	1,028,534.57
GRIFOLS SA	69,072.00	(1,281,510.48)	(17,182.00)	347,512.68
GRUPO FINANCIERO BANORTE S A B DE C V	568,000.00	(3,872,350.82)	(382,400.00)	2,531,214.51
GSK PLC	376.00	(8,303.20)	(119,771.00)	2,674,770.53
GSK PLC ORD GBP0.3125	82.00	(1,390.40)	(69.20)	1,449.45
GTCR FUND X/A LP	354,845.00	(354,845.00)	(3,157,810.00)	3,157,810.00
GTCR FUND X/B	(354,845.00)	354,845.00	1,814,393.00	(1,814,393.00)
GTCR FUND XI/B LP	205,565.00	(205,565.00)	(5,621,464.00)	0.00
GTCR FUND XII/A LP AND FUND XII/B LP	2,778,288.07	(2,778,288.07)	(22,892,511.93)	7,860,601.78
GTCR FUND XII/B LP	877,954.93	(877,954.93)	(1,634,590.08)	(5,226,791.78)
GTCR Fund XIII A LP	10,665,000.00	(10,665,000.00)	(1,268,960.25)	0.00
GTCR Fund XIII B LP	9,992,250.00	(9,992,250.00)	(3,663,000.00)	0.00
GTT EURO.01	8,680.00	(832,708.29)	(8,680.00)	1,084,132.12
GUANGXI WUZHOU 'A'CNY1	276,600.00	(160,963.77)	(276,600.00)	154,845.47
GXO LOGISTICS INC COM	1.00	330.75		
H & E EQUIP SVCS INC 3.875% 12-15-2028	407,000.00	(380,008.75)	(178,000.00)	155,319.24
H B FULLER CO 4.25% DUE 10-15-2028	138,000.00	(127,650.00)	(890,000.00)	832,984.90
H.U. GROUP HOLDINGS INC	19,000.00	(484,246.47)	(19,000.00)	495,820.34
HAIER SMART HOME CO LTD-H	51,400.00	(169,705.01)	(556,000.00)	1,944,175.12
HAITIAN INTL HLDGS HKD0.10	98,000.00	(225,156.54)	(230,000.00)	638,134.33
HAITONG INTL SECS HKD0.10	120.00	0.00	(1,902,000.00)	386,433.56
HALEON PLC ORD GBP0.01	151,674.00	(546,189.01)	(129,704.00)	398,655.66
HALMA ORD GBP0.10	26.00	(811.30)	(1,749.00)	52,101.35
HANA FINANCIAL GRP KRW5000	21,063.00	(838,466.94)	(5,976.00)	230,761.25
HANG SENG BANK NPV	17,576.00	(373,702.28)	(3,700.00)	64,531.87
HANGZHOU TIGERMED CNY1 H	5,300.00	(49,370.09)	(8,700.00)	94,953.75
HANMI PHARM CO LTD KRW2500	289.00	(67,528.59)	(2,157.30)	532,765.33
HAN'S LASER TECHNOLOGY INDUSTRY GP 'A'CNY1 (STOCK CONNECT	325,500.00	(1,526,389.73)	(325,500.00)	1,553,230.21
HANSOL CHEMICAL CO KRW5000	11,362.00	(2,054,142.88)	(8,733.00)	1,668,313.43
HAPVIDA PARTICIPAC COM NPV 144A/REG S	893,411.44	346,014.99	(774,011.44)	1,036,015.75

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
HARBOUR ENERGY PLC ORD GBPO.0002	1,391,044.00	(7,934,822.63)	(641,873.00)	2,765,925.35
HARMONY GOLD MNG NPV	46,044.00	(161,463.98)	(10,962.00)	38,280.22
HARRISON STREET REAL ESTATE PARTNERS VI,LP	210,525.00	(210,525.00)	(10,899,165.00)	10,899,165.00
HARRISON STREET REAL ESTATE PARTNERS VIILP	484,616.00	(484,616.00)	(5,747,771.00)	5,747,771.00
HAYS PLC ORD GBPO.01	480,843.00	(949,679.34)	(1,750,414.00)	2,781,665.27
HCA INC 5.25% DUE 06-15-2049	2,300,000.00	(2,744,337.00)	(2,120,000.00)	1,531,166.80
HCA INC 5.625% DUE 09-01-2028	2,620,000.00	(2,869,018.75)	(2,425,000.00)	2,546,997.50
HD KOREA SHIPBUILDING & OFFSHORE ENGINEERING CO LTD	1,301.00	(102,184.04)	(1,301.00)	89,988.96
HDFC BANK LTD INR1	110,289.00	(2,015,159.86)	(150,659.00)	2,778,316.74
HEALTHPEAK OP LLC	8,647.00	(289,275.58)	(152,577.00)	4,595,121.54
HEIDELBERG MATERIALS AG	49,651.00	(3,321,528.33)	(57,202.00)	3,315,904.64
HEINEKEN HOLDING EUR1.6 A	1,693.00	(148,240.26)	(8.00)	616.74
HELLMAN & FRIEDMAN CAPITAL PARTNERS IX LP	1,273,151.00	(1,273,151.00)	(12,080,509.50)	134,047.00
HELLOFRESH SE NPV	5.00	(143.46)	(8,844.00)	340,103.16
HENKEL AG & CO KGAA NON-VTG PRF NPV	1,919.00	(124,096.62)	(597.00)	40,983.29
HENKEL AG & CO KGAA NPV(BR)	3,146.00	(224,396.61)	(607.00)	41,050.09
HENNES & MAURITZ SER'B'NPV	40,146.00	(693,852.10)	(40,126.00)	530,045.22
HENSOLDT AG COM	68,226.00	(1,625,384.44)	(68,226.00)	1,712,110.87
HERMES INTL NPV	17.00	(21,736.34)	(498.00)	610,116.94
HERO MOTOCORP LTD INR2	5,222.00	(190,387.02)	(1,133.00)	40,424.95
HERTZ CORP SR NT 144A 5% 12-01-2029	1,135,000.00	(1,035,687.50)	(1,641,000.00)	1,445,749.50
HEXAGON AB SER'B'NPV	9,128.00	(115,924.95)	(160,668.00)	2,184,990.87
HIG FINANCE 2 LIMITED 2021 DOLLAR REFINANCING TR LN SNR SECD TL 11-12-2021	421,200.42	(416,993.42)	(421,200.42)	402,227.40
HIKMA PHARMACEUTIC ORD GBPO.10	14,454.00	(380,406.60)	(53,966.00)	1,176,184.68
HILCORP ENERGY I 6.0% 04-15-2030	340,000.00	(339,822.50)	(340,000.00)	330,962.80
HILTON DOMESTIC 5.75% DUE 05-01-2028	400,000.00	(403,500.00)	(388,000.00)	396,085.92
HILTON DOMESTIC OPER CO INC 4.875% DUE 01-15-2030	320,000.00	(334,387.50)	(1,130,000.00)	1,149,010.60
HINDALCO INDS INR1	183,769.00	(1,321,273.69)	(245,569.00)	1,148,813.41
HINDUSTAN AERONAUT INR10	35,092.00	(810,401.62)	(6,697.00)	188,950.38
HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	316,419.00	(440,487.00)	(59,000.00)	81,060.80
HLF FING SARL LLC / HERBALIFE INTL SR NT144A 4.875% 06-01-2025	3,165,000.00	(2,769,375.00)	(1,765,000.00)	1,270,800.00
HMM COMPANY LTD KRW5000	8,848.00	(200,552.37)	(17,132.00)	402,054.54
HOLCIM LTD CHF2 (REGD)	29.00	(1,504.80)	(14.00)	675.63
HON HAI PRECISION TWD10	36,000.00	(124,677.14)	(251,000.00)	923,233.44
HONDA MOTOR CO NPV	77,000.00	(2,173,825.12)	(53,400.00)	1,379,102.96
HONG KONG & CHINA GAS HKD0.25	307,923.00	(330,748.09)	(140,000.00)	158,152.58
HONG KONG EXCHANGES & CLEAR	16,500.00	(956,650.08)	(61,100.00)	2,632,994.72
HOSPITALITY PPTYS 4.375% DUE 02-15-2030	1,915,000.00	(1,594,237.50)	(2,035,000.00)	1,495,725.00
HOST HOTELS & RESORTS INC REIT	180,874.00	(3,554,340.94)	(330,209.00)	6,484,459.89
HOUSING DEVEL FIN INR2	3,393.00	(105,464.65)	(3,806.00)	124,288.72
HOWDEN JOINERY GR ORD GBPO.10	24.00	(262.77)	(102,013.00)	917,535.18
HSBC (RYANAIR HOLDINGS PLC) P-NOTE 31/10/2022	6,500.00	(118,913.91)	(90,200.00)	1,369,942.44
HSBC (SABIC AGRI-NUTRIENTS CO) P-NOTE 11/04/2024	27,087.00	(1,333,279.75)	(3,509.00)	128,515.70
HSBC BANK (SAUDI ARABIAN OIL) P-NOTE 28/02/2024	69,715.00	(745,621.66)	(32,833.00)	347,771.53
HSBC BANK PLC (AL RAJHI BANK) PNOTE 12/09/2022	58,090.00	(551,834.10)	(174,707.00)	5,342,291.71
HSBC HLDGS ORD USD0.50(UK REG)	1,294,500.00	(8,905,244.16)	(595,025.00)	3,840,603.63
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2030	3,697,000.00	(3,697,000.00)	(3,697,000.00)	3,711,603.15
HSBC HOLDINGS PL 6.0% DUE 29/03/2040	1,315,000.00	(1,756,852.33)	(1,315,000.00)	1,707,190.13
HSREP VII CO-INVESTMENT LP	845,070.00	(845,070.00)	(11,946,821.00)	11,946,821.00
HUA HONG SEMICONDUCTOR LIMITED NPV	46,000.00	(226,641.22)	(13,000.00)	48,171.37
HUAYU AUTOMOTIVE SYSTEMS CO LTD 'A'CNY1 (STOCK CONNECT)	89,700.00	(300,171.59)	(66,300.00)	248,483.90
HUB INTL LTD 7% DUE 05-01-2026	475,000.00	(477,375.00)	(1,757,000.00)	1,779,753.92
HUBEI YIHUA CHEM CO LT(STOCK CONNECT)	62,500.00	(200,040.14)	(62,500.00)	176,668.05
HUGHES SATELLITE 6.625% DUE 08-01-2026	1,795,000.00	(1,874,805.70)	(735,000.00)	722,137.50
HYPERA SA	180,100.00	(1,404,192.09)	(200,500.00)	1,598,682.78
HYUNDAI MOBIS KRW5000	21,857.00	(3,929,259.52)	(7,000.00)	1,159,772.22
HYUNDAI MOTOR CO 2ND PRF KRW5000	649.00	(54,696.23)	(11,722.00)	820,949.88
HYUNDAI MOTOR CO KRW5000 005380	2,173.00	(376,671.85)	(36,866.00)	5,224,610.17
IBERDROLA SA EURO.75	840,993.00	(9,731,769.41)	(756,422.00)	8,376,716.96
ICE_CDS MSNYUS33 06/20/2023 SELL AT&T INC 3.8% 02/15/20 SWPCOL6W5	5,800,000.00	(6,974.70)	(5,800,000.00)	0.00
ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 3.8% 02/15/20 SWPCOL8K5	2,600,000.00	(2,734.37)	(2,600,000.00)	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPCOL805	3,000,000.00	(10,002.13)	(3,000,000.00)	10,002.13
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPCOKMO7	2,200,000.00	(13,568.79)	(2,200,000.00)	0.00
ICE_CD_X MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPCOKSK5	828,200,000.00	(5,237,032.14)	(828,200,000.00)	0.00
ICE_CD_X MSNYUS33 06/20/2032 SELL CDX.NA.IG.38 SWPCOKSU7	10,200,000.00	(68,458.21)	(10,200,000.00)	68,458.21
ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPCOKBZ4	21,100,000.00	(322,313.43)	(21,100,000.00)	0.00
ICE_CD_X MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPCOKS45	10,200,000.00	(46,030.48)	(10,200,000.00)	0.00

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
ICICI BANK INR2	55,723.00	(551,282.27)	(484,945.00)	4,811,733.93
ICICI SEC. LTD INR5	22,645.00	(223,582.20)	(40,198.00)	231,388.54
ICL GROUP LTD	25,744.00	(280,051.94)	(33,738.00)	365,427.62
IDEMITSU KOSAN CO NPV	5,700.00	(149,766.48)	(1,400.00)	38,383.05
IDORSIA LTD CHF0.05	32,219.00	(731,293.72)	(80,002.00)	1,345,592.87
IMOLA MERGER CORP 4.75% DUE 05-15-2029	30,000.00	(27,825.00)	(2,475,000.00)	2,340,824.75
IMPALA PLATINUM NPV	50,001.00	(646,198.37)	(214,619.00)	3,172,261.74
IMPERIAL BRANDS PLC GBPO.10	67.00	(1,556.00)	(74.00)	1,649.26
IND BANK CO LTD 'A' CNY1 STOCK CONNECT	831,300.00	(2,554,889.56)	(881,900.00)	2,403,012.93
INDIAN OIL CORP DONOTSELL DEMAT DONOTSELL	117,409.00	130,978.27	(117,409.00)	0.00
INDIAN OIL CORP INR10	205,629.00	(11,421.78)	(511,357.00)	558,203.19
INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	151,934.00	(3,294,347.59)	(488,070.00)	10,980,244.07
INDUSIND BANK LTD INR10	186,175.00	(2,363,188.56)	(29,399.00)	382,369.69
INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	2,676,000.00	(1,556,157.48)	(928,000.00)	565,487.79
INDUSTRIAL GROWTH PARTNERS V LP	476,040.87	(476,040.87)	(3,227,005.77)	3,227,005.77
INDUTRADE AB NPV	4,900.00	(128,221.78)	(37,876.00)	893,334.16
INFINEON TECHNOLOG ORD NPV (REGD)	57,880.00	(2,159,171.40)	(88,221.00)	2,841,285.93
INFORMA PLC (GB) ORD GBPO.001	19,593.00	(165,868.91)	(313,059.00)	2,360,624.29
ING GROEP N.V. EURO.01	869,517.00	(9,359,933.84)	(950,984.00)	10,786,077.58
INSURANCE AUSTRALIA GROUP LTD	82.00	(258.02)	(118.00)	372.72
INTACT FINL CORP COM NPV	2.00	(303.07)	(2.00)	285.36
INTEL CORP SR NT 3.05% 08-12-2051	1,145,000.00	(863,032.30)	(9,755,000.00)	569,521.50
INTELSAT JACKSON HOLDINGS S.A. DIP TERM LOAN 10-13-2022 BEC	(11,230.86)	11,080.37	(56,154.31)	56,154.31
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	6,317,000.00	(6,308,053.61)	(2,071,000.00)	2,131,713.10
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	2,641,000.00	(2,690,012.07)	(250,000.00)	0.00
INTERCONTL HOTELS ORD GBPO.208521303	9,116.00	(597,587.14)	(195,323.00)	12,797,068.69
INTERMED CAP GRP ORD GBPO.2625	11.00	(281.31)	(6.00)	109.53
INTERNATIONAL MASTER FORWARD COLLATERAL PAYABLE TO: BARCLAYS	6,480,000.00	(6,480,000.00)	(11,323,429.19)	11,323,429.19
INTERNATIONAL MASTER FORWARD COLLATERAL RECEIVABLE FROM: BARCLAYS	810,000.00	(810,000.00)	(850,000.00)	850,000.00
INTERPARFUMS SA	0.80	0.00	(0.80)	37.86
INTERRENT REAL EST TRUST UNITS	113,272.00	(1,433,208.38)	(129,598.00)	1,384,475.43
INTERROLL HLDG AG CHF20(REGD)	25.00	(100,630.40)	(255.00)	807,185.65
INTERTEK GROUP ORD GBPO.01	11.00	(727.03)	(6.00)	391.49
INTESA SANPAOLO NPV	356,868.00	(977,025.23)	(743,532.00)	1,584,828.15
INTL BUSINESS FIXED 2.85% DUE 05-15-204C	3,345,000.00	(2,673,541.55)	(10,215,000.00)	8,024,495.40
INTL PETROLEUM COR COM NPV	55,690.00	(565,906.67)	(55,690.00)	597,727.57
INVENTEC CORP TWD10	225,000.00	(205,211.68)	(60,000.00)	52,963.28
INVESTOR AB SER'A'NPV	52,723.00	(1,247,638.29)	(74,412.00)	1,436,851.26
INVESTOR AB SER'B'NPV	194.00	(3,764.29)	(67,862.00)	1,198,030.50
INVITATION HOMES INC COM	18,458.00	(752,275.19)	(140,437.00)	5,351,071.66
ION TRADING 5.75% DUE 05-15-2028	2,497,000.00	(2,427,717.70)	(1,175,000.00)	1,101,628.50
IPI DC PARTNERS FUND I-A, LP	291,494.00	(291,494.00)	(3,064,955.00)	3,064,955.00
IRON MTN INC NEW COM	13,886.00	(746,037.71)	(25,753.00)	1,369,578.15
ISUZU MOTORS NPV	6,600.00	(82,738.17)	(114,200.00)	1,369,379.24
IVANHOE MINES LTD COM STK	200.00	(1,617.36)	(213.00)	1,370.48
IVECO GROUP NV EURO.01	41,422.00	461,536.58	(41,326.00)	496,256.38
JA SOLAR TECHNOLOGY CO LTD 'A' CNY1	1,920.00	0.00		
JAMES HARDIE INDUSTRIES PLC	36.00	(1,076.56)	(32.00)	867.87
JAPAN EXCHANGE GROUP INC NPV	5,200.00	(102,308.41)	(32,900.00)	615,350.68
JAPAN POST BANK CO NPV	91,641.00	(835,605.84)	(102,600.00)	938,913.57
JAPAN REAL ESTATE INVESTMENT CO	260.00	(1,340,708.59)	(180.00)	879,430.12
JAPAN STEEL WORKS LTD NPV	3,200.00	(112,536.09)	(56,400.00)	1,229,088.73
JBS SA COM NPV	21,691.00	(135,972.13)	(38,291.00)	294,525.28
JD LOGISTICS INC COMSTK	228,000.00	(622,371.77)	(1,304,819.00)	2,696,737.06
JD SPORTS FASHION ORD GBPO.0005	104.00	(263.71)	(476,093.00)	835,867.60
JD.COM INC USD0.00002 A CLASS	129,606.00	(2,193,954.42)	(87,051.00)	2,524,555.87
JDE PEETS N.V.	8,663.00	(252,838.43)	(1,633.00)	48,046.37
JERONIMO MARTINS EUR1	6,658.00	(142,153.63)	(12,183.00)	261,320.99
JGC HLDGS CORP NPV	245,800.00	(2,483,390.69)	(401,800.00)	5,383,768.07
JINMAO PROPERTY SE NPV	28,670.00	7,194.17	(6,223.00)	3,781.80
JIUMAOJIU INTL HLD USD0.0000001	366,000.00	(782,692.89)	(68,000.00)	166,080.80
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	785,000.00	(763,137.75)	(785,000.00)	0.00
JP MORGAN PNOTE 06/04/2023 MIDEA USD	115,500.00	(1,067,329.15)	(115,500.00)	1,035,022.73
JP MORGAN STRUCTURED PRODUCTS B V (CHINA THREE GORGES) P-NOTE 09/11/22	823,400.00	(808,357.01)	(1,145,800.00)	1,212,527.94
JP MORGAN WRT	41,452.00	(981,274.61)	(111,916.00)	2,709,751.95
JPM (BEIJING SINOHYTEC CO LTD) P-NOTE 15/11/2022	1,400.00	(51,647.25)	(26,041.00)	661,529.03
JPM (GUANGDONG JIA -A) P-NOTE 01/12/2022	68,018.00	(1,274,060.07)	(12,356.00)	177,784.56

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
JPM STRUCT.PROD.BV LEPW 06/04/22(MIDEA GRUP CO	228,100.00	(2,642,295.59)	(228,100.00)	2,171,568.46
JPMORGAN CHASE & CO 2.58% 04-22-2032	2,845,000.00	(2,467,526.90)	(1,821,000.00)	1,729,731.48
JPMORGAN CHASE & CO 4.586% 04-26-2032	2,431,000.00	(2,431,000.00)	(2,431,000.00)	2,466,679.39
JSR CORP NPV	25,900.00	(723,600.35)	(3,600.00)	106,804.38
JUBILANT FOODWORKS INR2 (POST SUB)	35,730.00	194,593.93	(22,015.00)	141,379.34
JULIUS BAER GRUPPE CHF0.02 (REGD	12.00	(709.09)	(9.00)	461.63
JUST EAT TAKEAWAY.COM N.V	2,482.00	(91,779.45)	(26,202.00)	858,342.31
JYSKE BANK A/S DKK10	12,473.00	(775,322.06)	(12,476.00)	724,908.59
K + S AG -REG.SHS- SHS	23,362.00	(653,633.73)	(23,362.00)	667,788.05
KADOKAWA CORPORATI NPV	34,700.00	(874,136.84)	(100,700.00)	2,036,839.62
KANEKA CORP NPV	8,900.00	(232,320.80)	(24,600.00)	652,285.37
KANSAI ELECTRIC POWER CO NPV	42,831.00	(424,185.27)	(11,600.00)	112,954.13
KAO CORP NPV	18,609.00	(799,294.41)	(700.00)	28,726.71
KASIKORNBANK PCL THB10 (NVDR)	317,400.00	(1,478,388.07)	(9,100.00)	43,982.65
KASIKORNBANK PLC THB10 (ALIEN MKT)	409,404.00	(1,748,488.59)	(314,900.00)	1,373,298.59
KAWASAKI HEAVY IND NPV	17,800.00	(320,605.36)	(117,400.00)	2,391,476.11
KB FINANCIAL GROUP KRW5000	131,476.00	(6,010,367.25)	(56,559.00)	2,372,019.77
KBC GROEP NV NPV	571.00	(37,576.94)	(541.00)	27,314.91
KDDI CORP NPV	95,135.00	(3,176,389.96)	(180,360.00)	6,080,911.05
KEPPEL CORP NPV	300.00	(1,397.17)	(200.00)	1,020.84
KERING	3,520.00	(1,992,823.27)	(3,167.00)	1,831,681.14
KERRY GROUP 'A'ORD EURO.125 (CDI)	1,690.00	(208,010.38)	(2,966.00)	297,060.59
KEYENCE CORP NPV	16,000.00	(7,171,943.78)	(26,551.00)	11,582,266.43
KEYERA CORP COM	14,946.00	(347,871.59)	(14,946.00)	361,611.33
KEYWORDS STUDIOS P ORD GBP0.01	15,834.00	(552,808.30)	(42,103.00)	1,239,416.89
KGHM POLSKA MIEDZ PLN10.00	9,824.00	(305,287.70)	(9,824.00)	338,853.61
KIA CORP	9,028.00	(601,308.35)	(43,678.00)	2,739,637.93
KILROY RLTY CORP COM	1,820.00	(130,206.63)	(69,663.00)	4,165,915.45
KIMCO REALTY CORPORATION	14.00	(327.53)	(24,740.00)	581,316.04
KINGBOARD LAMINATE HKD0.10	81,500.00	(145,590.11)	(24,500.00)	41,078.71
KINGFISHER ORD GBP0.157142857	42,287.00	(183,935.86)	(16,574.00)	50,025.74
KINGSPAN GROUP ORD EURO.13	35,543.00	(2,116,871.15)	(24,858.00)	1,872,562.34
KINROSS GOLD CORP COM NPV	100.00	(539.83)	(49,402.00)	280,939.64
KION GROUP AG NPV	8,400.00	(694,433.96)	(62,043.00)	4,292,933.08
KIRIN HOLDINGS CO NPV	84,716.00	(1,325,354.07)	(51,000.00)	793,640.80
KLEPIERRE EUR1.40	6.00	(135.35)	(7,646.00)	180,624.10
KOA CORPORATION NPV	14,300.00	(227,065.25)	(26,500.00)	323,558.47
KOBE STEEL LTD	64,200.00	(291,637.36)	(219,900.00)	1,056,827.50
KOEI TECMO HOLDINGS CO LTD	4,200.00	(141,126.34)	(1,100.00)	39,291.71
KOITO MFG CO LTD NPV	1,204.00	(62,272.67)	(1,204.00)	49,484.32
KON AHOLD DELHAIZE EURO.01	5,279.00	(158,067.19)	(17,900.00)	534,607.76
KONE CORPORATION NPV ORD 'B'	979.00	(38,283.97)	(10,585.00)	563,729.99
KONGSBERG GRUPPEN NOK1.25	18,645.00	(721,109.71)	(21,680.00)	790,848.93
KONINKLIJKE DSM NV EUR1.50	556.00	(85,750.66)	(67,114.00)	11,580,942.48
KONINKLIJKE KPN	237,357.00	(820,725.69)	(110,686.00)	388,230.23
KONINKLIJKE PHILIP EURO.20	291,409.00	(8,086,017.64)	(414,462.00)	10,855,878.51
KOSE CORPORATION NPV	4,400.00	(448,096.45)	(4,800.00)	439,853.80
KOTOBUKI SPIRITS NPV	15,300.00	(821,309.65)	(15,300.00)	839,473.21
KPS SPECIAL SITUATIONS FUND V, LP	10,201,951.28	(10,201,951.28)	(13,674,906.05)	42,851.07
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	24,064,000.00	(22,624,880.01)	(4,280,000.00)	3,875,037.76
KRAFT HEINZ FOODS 5% DUE 07-15-2035	3,714,000.00	(3,979,551.00)	(3,714,000.00)	3,761,464.92
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	4,948,000.00	(5,250,356.27)	(5,592,000.00)	5,041,179.20
KRAFT HEINZ FOODS CO GTD SR NT 3.875% 05-15-2027	250,000.00	(256,250.00)	(250,000.00)	252,075.00
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2045	3,782,000.00	(3,935,882.44)	(1,830,000.00)	1,905,072.50
K'S HOLDINGS CORP NPV	150,900.00	(1,570,836.01)	(150,900.00)	1,540,142.33
KT CORPORATION KRW5000	17,904.00	(469,340.64)	(48,497.00)	1,469,430.97
KUALA LUMPUR KEPG MYR1	47,100.00	(294,554.52)	(6,800.00)	39,507.96
KUEHNE&NAGEL INTL CHF1 (REGD)	216.00	(59,745.13)	(1,374.00)	346,196.85
KUMBA IRON ORE LTD ZAR0.01	30,360.00	(1,081,157.78)	(3,618.00)	119,830.99
KURARAY CO NPV	80,900.00	(769,899.26)	(26,200.00)	208,131.78
L&T TECHNOLOGY SER INR2	5,800.00	(443,677.57)	(5,800.00)	280,544.41
LADDER CAP FIN 4.25% DUE 02-01-2027	1,960,000.00	(1,869,845.00)	(785,000.00)	708,462.50
LAND SECURITIES GP ORD GBP0.106666666	44,328.00	(460,562.68)	(21,423.00)	190,948.29
LANDMARK REAL ESTATE PARTNERS VIII, L.P	6,992,362.20	(6,992,362.20)	(8,273,601.09)	8,273,601.09
LANXESS AG NPV	268.00	(14,713.09)	(3,860.00)	165,050.11
LARSEN & TOUBRO INR2	18,537.00	(486,411.81)	(7,910.00)	184,042.61
LASERTEC CORP NPV	1,200.00	(255,953.21)	(44,900.00)	7,538,614.04

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1	4,800,000.00	0.00	(4,800,000.00)	0.00
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZC	17,400,000.00	(1,035,412.71)	(17,400,000.00)	0.00
LCH_IRS MSNYUS33 21/09/2052 EUR P 0.5% / R 6MEURIB SWU01CD0E	4,000,000.00	(221,874.64)	(4,000,000.00)	0.00
LCH_OIS MSNYUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6C€	82,300,000.00	(2,189,849.03)	(82,300,000.00)	0.00
LCH_OIS MSNYUS33 21/09/2032 GBP P 0.75% / R 1DSONIA SWU01CD3C	21,200,000.00	(921,790.21)	(21,200,000.00)	0.00
LCH_OIS MSNYUS33 21/09/2052 GBP P 0.75% / R 1DSONIA SWU01CD4€	2,200,000.00	(232,196.45)	(2,200,000.00)	0.00
LEGAL & GENERAL GP ORD GBPO.025	425.00	(1,535.82)	(324.00)	1,114.88
LEGRAND SA EUR4	3.00	(246.47)	(29,331.00)	2,626,130.26
LENOVO GROUP LIMITED HKD0.025	2,578,000.00	(2,424,092.41)	(152,000.00)	146,042.85
LFS TOPCO LLC SR NT 144A 5.875% 10-15-202€	1,560,000.00	(1,454,778.00)	(450,000.00)	461,250.00
LG CHEMICAL KRW5000	2,698.00	(1,368,065.73)	(2,653.00)	1,517,149.65
LG ELECTRONICS INC KRW5000	11,400.00	(1,289,054.60)	(1,619.00)	122,525.24
LG ENERGY SOLUTION LTD KRW500 37322C	1,918.00	(499,567.57)	(1,918.00)	735,708.74
LG INNOTEK CO KRW5000	507.00	(134,574.13)	(5,474.00)	1,637,153.46
LG UPLUS CORP KRW5000	125,700.00	(1,377,444.50)	(12,513.00)	139,433.40
LIFEPOINT HLTH INC 4.375% DUE 02-15-2027	1,775,000.00	(1,716,500.00)	(575,000.00)	534,750.00
LIGHTSPEED COMMERC COM NPV SUB VTG SHS	11.00	(228.47)	(2,616.00)	58,808.94
LINDBLAD 6.75% DUE 02-15-2027	1,909,000.00	(1,929,075.95)	(1,909,000.00)	1,900,747.50
LINDT & SPRUENGLI CHF10 (PTG CERT)	1.00	(11,272.64)	(37.00)	380,513.49
LINK REAL ESTATE INVESTMENT	369,151.00	(3,236,502.23)	(309,170.00)	2,739,153.37
LITE-ON TECHNOLOGY TWD10	164,000.00	(373,862.93)	(137,000.00)	315,303.69
LIVE NATION ENTMT 6.5% DUE 05-15-2027	174,000.00	(174,000.00)	(1,110,000.00)	1,169,605.00
LLOYDS BANKING GP ORD GBPO.1	5,177.00	(3,285.25)	(1,723,785.00)	988,633.25
LOBLAWS COS LTD COM NPV	4,988.00	(421,319.30)	(11,716.00)	1,067,986.85
LOCALIZA RENT A CA COM NPV 144A/REG	76,000.00	(830,975.59)	(112,800.00)	1,385,413.61
LONDON STOCK EXCHANGE GROUP ORD GBPO.06918604	49,637.00	(4,933,177.36)	(60,237.00)	5,885,358.92
LONGI GREEN ENERGY TECHNOLOGY CO LT 'A'CNY1 (STOCK CONNECT	69,120.00	0.00	(183,419.00)	1,848,664.55
LONGSHINE TECHNOLO A CNY1	190,800.00	(733,580.33)	(144,100.00)	645,513.92
LONZA GROUP AG CHF1 (REGD)	1,816.00	(952,942.98)	(21,898.00)	14,269,949.64
LOOMIS AK	9,424.00	(265,999.94)	(59,443.00)	1,495,976.23
L'OREAL EURO.20	19.00	(6,355.50)	(408.00)	156,990.57
LOWES COS INC 3% DUE 10-15-205C	3,230,000.00	(2,891,076.10)	(3,230,000.00)	2,363,552.50
LOWES COS INC 4.25% 04-01-2052	5,015,000.00	(4,955,365.80)	(2,310,000.00)	1,335,531.90
LOWES COS INC 4.45% 04-01-2062	14,242,000.00	(14,272,339.68)	(1,632,000.00)	1,658,594.20
LUNDIN ENERGY MERGERCO AB PUBL NPV	7,679.00	328,249.63	(7,679.00)	0.00
LUNDIN MINING CORP COM NPV	63,700.00	(559,613.51)	(139,500.00)	1,258,897.39
LUXSHARE PRECISION INDUSTRY CO LTD 'A'CNY1 (STOCK CONNECT LINE	11,800.00	(90,521.76)	(290,000.00)	2,159,640.67
LVMH MOET HENNESSY LOUIS VUITTON SE EURO.3C	18,198.00	(12,544,306.70)	(21,017.00)	14,153,799.96
LXI REIT PLC RTS 31/12/2049	40.00	2.16	(40.00)	0.00
LXP INDUSTRIAL TRUST COM USD0.0001	108,745.00	(1,662,900.41)	(129,464.00)	1,537,182.41
LYB INTL FIN B V 5.25% DUE 07-15-2043	2,095,000.00	(2,619,671.80)	(2,095,000.00)	0.00
M&G PLC ORD GBPO.05	200.00	(566.46)	(208.00)	523.05
M3 INC NPV	7,500.00	(223,469.95)	(37,200.00)	1,279,889.29
MACQUARIE GP LTD NPV	471.00	(71,398.38)	(1,852.00)	234,097.50
MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00024 2.871% 01-14-203€	1,050,000.00	(1,021,209.00)	(750,000.00)	0.00
MADISON REALTY CAPITAL DEBT FUND V LP	10,814,613.50	(10,814,613.50)	(20,524,160.36)	20,524,160.36
MAGNA INTL INC COM NPV	6,317.00	(458,219.69)	(13,320.83)	854,945.91
MAHINDRA & MAHINDRA LTD COMSTK	81,711.00	(1,127,336.91)	(7,034.00)	103,597.17
MANULIFE FINL CORP COM NPV	400.00	(7,853.28)	(409.00)	7,730.12
MARFRIG GBL FOODS COM NPV	183,100.00	(830,109.25)	(183,100.00)	603,015.54
MARKET VALUE ADJUSTMENT TO LP AND HF ASSETS PER CLIENT DIRECTION	1.00	(1.00)	(1.00)	0.00
MARKETECH INTERNATIONAL CORP	172,000.00	(1,020,100.71)	(107,000.00)	434,042.35
MARSHALLS NEW ORD GBPO.25 (SUB SHS CLAIMS PURPS) 31/12/204€	7.00	3.86	(7.00)	0.00
MARUBENI CORP NPV	59,100.00	(603,574.26)	(92,500.00)	990,222.51
MASON WELLS BUYOUT FUND IV LP	105,798.00	(105,798.00)	(13,514,419.38)	0.00
MASON WELLS BUYOUT FUND V LP	5,366,483.00	(5,366,483.00)	(7,158,109.00)	0.00
MATADOR RES CO FIXED 5.875% 09-15-202€	29,000.00	(28,637.50)	(310,000.00)	313,431.70
MAZDA MOTOR CORP NPV	6,400.00	(46,807.70)	(124,800.00)	1,054,691.04
MCKISSOCK INVESTMENT HOLDINGS LLC INITIAL TERM 03-12-202€	489,758.79	(484,866.20)	(489,758.79)	477,495.82
MEDIATEK INC TWD10	111,500.00	(2,756,472.39)	(330,558.00)	10,179,580.04
MEDICAL PPTYS TR INC COM REIT	13.00	(208.59)	(183,683.00)	3,341,910.15
MEDIOBANCA SPA EURO.5	1,451.00	(13,314.99)	(1,391.00)	11,230.89
MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC TERM LN 09-30-2€	0.00	(0.00)	(840,000.00)	836,850.00
MEDLINE INDS INC BRIDGE FACILITY DUE 08-04-2022 BEC	(2,110,000.00)	2.11	2,110,000.00	(2.11)
MEDLINE INDUSTRIES INC UNSECURED BRIDGE FACILITY DUE 08-04-2022 BEC	(2,395,000.00)	2.40	2,395,000.00	(2.40)
MEGGITT ORD GBPO.05	31.00	(311.42)	(29.00)	276.63
MEIJI HOLDINGS CO NPV	7,500.00	(446,594.43)	(2,800.00)	140,319.13

1/1/2022 - 8/31/2022

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MEITUAN-CLASS B 144A	129,600.00	(2,743,442.08)	(248,900.00)	5,160,115.39
MELEXIS NPV	1,749.00	(182,832.60)	(9,451.00)	822,114.17
MELIA HOTELS INTL EURO.2	1,042.00	(8,131.33)	(1,571.00)	10,900.78
MELROSE IND PLC ORD GBPO.076190476	327.00	(612.72)	(1,119,424.00)	1,962,099.43
MERCEDES-BENZ GROUP AG	51,233.00	(3,352,942.85)	(3,094.00)	204,269.02
MERCK KGAA NPV	24,546.00	(4,807,551.49)	(28,137.00)	5,406,302.88
MERDEKA COPPER GLD IDR20	629,500.00	(212,050.63)	(1,114,700.00)	308,231.10
METHANEX CORP 5.125% 10-15-2027	1,840,000.00	(1,858,400.00)	(730,000.00)	702,698.00
METHANEX CORP COM NPV	13,366.00	(635,486.85)	(101,743.00)	5,231,809.52
METLIFE INC 5.0% 07-15-2052	7,725,000.00	(7,796,033.26)	(685,000.00)	730,182.60
METRO INC COM NPV	3,537.00	(184,765.96)	(11,104.00)	610,044.53
METSO OYJ	34.00	(288.39)	(122,854.00)	1,138,431.31
MGM RESORTS INTL 4.75% DUE 10-15-2028	1,340,000.00	(1,289,750.00)	(1,340,000.00)	1,211,643.75
MICHELIN (CGDE) EUR2	6,500.00	(962,653.02)	(75,588.00)	5,906,557.56
MICROSOFT CORP 2.525% DUE 06-01-2050 BEC	8,440,000.00	(6,468,500.00)	(104,000.00)	79,150.24
MICROSOFT CORP 2.921% 03-17-2052 USD	555,000.00	(457,869.45)	(22,805,000.00)	20,173,165.36
MICRO-STAR INTL TWD10	27,000.00	(118,537.03)	(8,000.00)	36,951.13
MID-AMER APT CMNTYS INC COM	6,711.00	(1,331,176.44)	(46,135.00)	8,100,882.94
MINDTREE LTD INR10	2,320.00	(108,113.44)	(46,954.00)	2,167,623.70
MIRVAC GROUP STAPLED SECURITIES	759,500.00	(1,351,534.09)	(524,600.00)	835,935.63
MITSUBISHI CORP NPV	41,000.00	(1,430,996.89)	(41,000.00)	1,551,697.11
MITSUBISHI ESTAT.L REIT	22.00	(83,386.26)	(261.00)	903,778.08
MITSUBISHI HVY IND NPV	24,900.00	(874,091.33)	(98,100.00)	3,588,836.09
MITSUBISHI MOTOR C NPV	31,400.00	(81,665.82)	(526,400.00)	1,710,136.22
MITSUBISHI UFJ FIN NPV	11,500.00	(62,756.48)	(479,700.00)	2,888,443.28
MIITSUI HIGH TEC NPV	6,100.00	(582,007.91)	(6,100.00)	524,718.64
MIITSUI O.S.K.LINES NPV	14,000.00	0.00	(38,000.00)	1,991,610.91
MMG LTD NPV	444,000.00	(127,412.30)	(1,809,470.00)	550,984.56
MOLINA HEALTHCARE 4.375% DUE 06-15-2028	695,000.00	(708,387.50)	(695,000.00)	682,837.50
MOMO COM INC TWD10 8454	400.00	0.00	(42,900.00)	1,390,333.79
MONCLER SPA NPV	34,366.00	(1,762,082.37)	(29,483.00)	1,547,815.44
MONDI PLC GBP	35.00	(784.15)	(21,020.00)	410,682.87
MONOGATARI CORPORA NPV	2,200.00	(128,141.31)	(19,500.00)	844,387.10
MONOTARO CO.LTD NPV	6,620.00	(101,076.66)	(128,820.00)	2,363,236.47
MOOG INC 4.25% DUE 12-15-2027	1,910,000.00	(1,852,700.00)	(1,241,000.00)	1,176,170.50
MORGAN STANLEY 2.239% 07-21-2032	1,157,000.00	(1,083,827.34)	(5,015,000.00)	4,180,009.05
MORGAN STANLEY 2.511% 10-20-2032	5,338,000.00	(5,145,432.94)	(9,767,000.00)	8,877,853.44
MORGAN STANLEY 2.943% DUE 01-21-2033	10,436,000.00	(9,849,089.80)	(5,846,000.00)	3,316,215.68
MORGAN STANLEY 5.297% 04-20-2037	9,066,000.00	(9,084,825.16)	(41,000.00)	41,074.62
MOTHERSON SUMI LIMITED DEMAT EQUITY	619,062.00	399,010.83	(619,062.00)	473,540.69
MOWI ASA	23,233.00	(626,094.61)	(271,924.00)	7,332,256.53
MPLX LP SR NT 4.95% 03-14-2052	13,554,000.00	(13,006,391.88)	(126,000.00)	115,660.44
MTN GROUP LTD ZAR0.0001	81,331.00	(854,930.97)	(179,507.00)	1,935,951.57
MTR CORP HKD1	78,017.00	(427,304.29)	(15,000.00)	80,812.79
MUENCHENER RUECKVE NPV(REGD)	2,402.00	(692,487.37)	(3,200.00)	787,421.98
MURATA MANUFACTURING CO. NPV	23,600.00	(1,491,441.86)	(95,900.00)	6,191,975.12
MURPHY OIL CORP 6.375% DUE 07-15-2028 REG	1,795,000.00	(1,875,846.80)	(1,725,000.00)	1,749,382.50
MURPHY OIL USA INC 4.75% DUE 09-15-2029	1,325,000.00	(1,315,062.50)	(435,000.00)	424,212.00
MUYUAN FOODS CO LTD 'A' CNY1 (STOCK CONNECT)	124,519.00	(1,132,235.48)	(9,100.00)	81,297.96
NABORS INDS INC NEW SR PRIORITY GTD NT 144A 7.375% 05-15-2027	1,060,000.00	(1,108,750.00)	(570,000.00)	577,125.00
NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT)	432.00	(261,825.79)	(1,841.00)	875,127.80
NAN YA PRINTED CIR TWD10	32,000.00	(501,582.84)	(32,000.00)	362,803.96
NARI TECH CO LTD 'A' CNY1 (STOCK CONNECT)	494,840.00	(2,177,987.06)	(156,600.00)	793,162.41
NASDAQ INC SR NT 3.95% 03-07-2052	2,075,000.00	(2,062,363.25)	(250,000.00)	0.00
NASPERS N ZAR0.02	920.00	(138,067.42)	(12,319.00)	1,451,649.45
NATIONAL GRID ORD GBPO.12431289	5,457.00	(72,047.88)	(158,298.00)	2,283,726.85
NATIONAL HEALTH INVS INC COM	2.00	(130.63)	(3,416.00)	201,563.47
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	2.00	(113.07)	(6,044.00)	379,295.32
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	895,000.00	(895,000.00)	(895,000.00)	916,202.55
NATL AUSTRALIA BK NPV	345.00	(6,345.13)	(376.00)	8,404.65
NATL BK OF CANADA COM NPV	36.00	(2,610.10)	(4.00)	319.02
NATWEST GROUP PLC ORD GBP1	958.00	(3,003.54)	(409.00)	1,267.24
NAVER CORPORATION KRW500	1,512.00	(409,461.82)	(38,783.00)	9,041,427.75
NAVIENT CORP 6.75% DUE 06-25-2025	359,000.00	(369,820.00)	(359,000.00)	362,676.16
NCH AGRIBUSINESS PARTNERS, LP	802,528.44	(802,528.44)	(802,528.44)	802,528.44
NCL CORP LTD 5.875% DUE 03-15-2026	1,350,000.00	(1,285,875.00)	(1,000,000.00)	883,750.00
NCL CORP LTD SR NT 144A 7.75% 02-15-2025	564,000.00	(564,000.00)	(564,000.00)	503,602.45

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
NCL CORP LTD SR SECD NT 144A 5.875% 02-15-2027	1,635,000.00	(1,633,437.50)	(1,000,000.00)	930,000.00
NCSOFT CORP KRW500	275.00	(93,519.78)	(758.00)	308,758.86
NEC CORP NPV	15,100.00	(592,540.73)	(9,400.00)	388,834.20
NEDBANK GROUP LTD ZAR1	76,172.00	(1,033,040.47)	(7,921.00)	111,236.15
NESTLE OYJ NPV	3.00	(153.56)	(3,427.00)	155,651.44
NESTLE SA CHF0.10(REGD)	31,235.00	(3,840,541.68)	(112,418.00)	13,956,987.82
NETCOMPANY GROUP DKK1	19,540.00	(1,126,595.92)	(14,836.00)	902,439.96
NEW WORLD DEVEL CO NPV POST CON	50,000.00	(212,021.81)	(13,000.00)	48,138.22
NEWCREST MINING LTD NPV	91.00	(1,444.81)	(47.00)	785.04
NEXI SPA NPV	1,991.00	(31,694.78)	(18,372.00)	197,397.47
NEXON CO LTD NPV	4,500.00	(105,306.60)	(42,300.00)	898,629.30
NEXT ORD GBP0.10	9,348.00	(871,583.18)	(14,831.00)	1,222,065.99
NEXTAGE CO LTD NPV	4,300.00	(96,946.24)	(74,800.00)	1,331,992.07
NEXTEER AUTOMOTIVE GROUP LIMITED HKD0.1	468,000.00	(523,864.37)	(114,000.00)	94,628.16
NGL ENERGY FIXED 6.125% DUE 03-01-2025	1,295,000.00	(1,133,125.00)	(485,000.00)	388,000.00
NIBE INDUSTRIER AB SER'B'NPV	176.00	(1,588.94)	(25,121.00)	210,140.27
NIDEC CORPORATION NPV	200.00	(13,179.60)	(14,800.00)	1,124,761.71
NIELSEN FIN LLC / 5.875% DUE 10-01-203C	597,000.00	(582,821.25)	(1,920,000.00)	1,914,487.20
NINE DRAGONS PAPER HKD0.1	207,000.00	(220,788.80)	(88,000.00)	76,838.30
NINETY ONE LIMITED NPV	19,567.95	29,771.08	(19,567.95)	47,892.90
NINETY ONE PLC ORD GBP0.0001	45.10	60.20	(0.10)	0.28
NINTENDO CO LTD NPV	200.00	(89,233.87)	(7,100.00)	3,302,797.25
NIPPON BUILDING FD REIT	303.00	(1,708,727.59)	(288.00)	1,540,567.57
NIPPON PROLOGIS RE REIT	260.00	(735,721.04)	(229.00)	609,544.83
NIPPON SANSO HOLDINGS CORP	24,600.00	(517,069.22)	(5,500.00)	104,897.75
NIPPON STEEL CORP	2,200.00	(31,100.39)	(117,500.00)	1,964,627.66
NIPPON TELEGRAPH & TELEPHONE CORP NPV	35,300.00	(1,072,169.36)	(155,280.00)	4,576,041.12
NISSAN MOTOR CO LTD	33,400.00	(137,844.77)	(127,300.00)	508,817.51
NISSHIN SEIFUN GRP NPV	16,300.00	(198,514.17)	(3,300.00)	38,929.81
NISSIN FOODS HOLDINGS CO LTD NPV	2,300.00	(170,909.84)	(1,400.00)	93,157.40
NITORI HOLDINGS NPV	10,200.00	(936,842.58)	(10,500.00)	1,065,459.95
NNN REIT INC	10,000.00	(484,022.00)	(51,860.00)	2,398,238.03
NOK CORP NPV	9,900.00	(94,170.08)	(34,200.00)	313,474.53
NOKIAN RENKAAT OYJ NPV	13,048.00	(496,758.65)	(13,048.00)	417,715.08
NOMURA HOLDINGS NPV	144,700.00	(575,132.56)	(162,300.00)	647,921.98
NOMURA REAL ESTATE MASTER FU	600.00	(826,144.10)	(450.00)	579,678.12
NORDEA BANK ABP NPV	21,488.00	(245,285.43)	(246.00)	2,568.92
NORFOLK SOUTHN CORP 3.7% 03-15-2025	3,435,000.00	(3,417,229.08)	(71,000.00)	61,835.32
NORSK HYDRO ASA NOK1.098	391,528.00	(3,567,211.32)	(84,147.00)	662,589.13
NORTH HAVEN PRIVATE EQUITY ASIA III TE LP	83,132.00	(83,132.00)	(485,130.00)	485,130.00
NORTHAM PLATINUM HLDGS LTD NPV	9,129.00	(138,137.40)	(9,129.00)	99,252.22
NOTREDAME INTERMEDICA PAR SA	42,000.00	(529,828.84)	(101,000.00)	54,353.71
NOVARTIS AG CHF0.50 (REGD)	68,435.00	(6,023,043.83)	(222,633.00)	20,047,788.33
NOVO-NORDISK AS DKK0.2 SERIES'B'	182,272.00	(19,070,325.14)	(233,998.00)	25,368,416.71
NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	12.00	(790.36)	(7,514.00)	456,826.79
NRG ENERGY INC SR NT 144A 3.875% 02-15-2032	465,000.00	(401,062.50)	(590,000.00)	520,675.00
NUCOR CORP 3.125% DUE 04-01-2032 BEC	948,000.00	(916,659.12)	(948,000.00)	854,539.53
NUCOR CORP NT 3.85% 04-01-2052	1,498,000.00	(1,483,993.70)	(1,498,000.00)	1,469,418.16
NUSTAR LOGISTICS L P 5.75% DUE 10-01-2025 BEC	1,103,000.00	(1,101,621.25)	(1,103,000.00)	1,113,842.49
NUSTAR LOGISTICS L P 6.375% DUE 10-01-2030 BEC	1,310,000.00	(1,326,375.00)	(195,000.00)	189,596.55
NUTRIEN LTD COM NPV	16,981.00	(1,737,973.62)	(15,472.00)	1,360,175.86
NVIDIA CORP 2.0% DUE 06-15-2031 BEC	25,000.00	(23,635.50)	(50,000.00)	42,692.00
NYFOSA AB NPV	85,657.00	(1,245,914.36)	(85,657.00)	1,007,993.01
OBIC CO LTD NPV	900.00	(143,950.13)	(14,975.00)	2,318,166.01
OCADO GROUP PLC ORD GBP0.02	56.00	(789.06)	(20,552.00)	263,419.80
OCCIDENTAL PETE 6.125% DUE 01-01-2031	1,880,000.00	(2,148,910.00)	(1,796,000.00)	1,930,369.80
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	335,000.00	(413,725.00)	(568,000.00)	652,842.43
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031	1,800,000.00	(2,255,650.00)	(1,800,000.00)	2,214,000.00
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REC	1,175,000.00	(1,104,500.00)	(2,489,000.00)	2,448,222.50
OCI N.V. EURO.02	20,433.00	(573,605.73)	(125,135.00)	4,545,613.77
OIL & NATURAL GAS	354,591.00	(734,964.24)	(115,671.00)	221,066.40
OLYMPUS CORP NPV	181,599.00	(3,851,636.30)	(208,041.00)	4,324,394.99
OMEGA HEALTHCARE INVS INC REIT	5.00	(166.48)	(9,360.00)	273,774.56
ONEMAIN FIN CORP SR NT 3.5% 01-15-2027	320,000.00	(296,400.00)	(1,685,000.00)	1,545,987.50
OPEN TEXT CO COM NPV	120,400.00	(5,175,976.25)	(10,000.00)	469,159.02
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,145,000.00	(1,924,853.15)	(2,110,000.00)	1,642,414.40
ORACLE CORP 3.95% DUE 03-25-2051	1,450,000.00	(1,137,090.00)	(2,045,000.00)	1,949,613.45

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
ORACLE CORP JAPAN NPV	3,200.00	(197,776.78)	(600.00)	36,753.73
ORANGE EUR4	168.00	(1,771.32)	(137,313.00)	1,563,722.86
ORIENT O/SEAS INTL USDO.10	69,343.00	(1,998,456.75)	(174,771.00)	5,058,182.99
ORIENTAL LAND CO LTD NPV	12,910.00	(1,916,202.38)	(7,850.00)	1,258,889.63
ORIGIN ENERGY LTD NPV	84,525.00	(412,133.96)	(33.00)	134.80
ORION CORPORATION SER'B'NPV	1,295.00	(50,081.56)	(4,064.00)	176,048.52
ORKLA ASA NOK1.25	54,606.00	(443,043.10)	(54,593.00)	469,986.51
ORRON ENERGY AB	421,151.00	(1,083,432.54)	(6,122.00)	188,389.24
ORSTED A/S	19,155.00	(2,079,478.31)	(28,578.00)	3,298,306.60
OSAKA GAS CO LTD NPV	18,317.00	(345,068.75)	(2,700.00)	50,886.52
OTC DER CASH COLL PAY TO BARCLAYS	60,000.00	(60,000.00)	(60,000.00)	60,000.00
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	700,000.00	(700,000.00)	(820,000.00)	820,000.00
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	2,170,000.00	(2,170,000.00)	(2,830,000.00)	2,830,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	140,000.00	(140,000.00)	(3,290,000.00)	3,290,000.00
OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	1,850,000.00	(1,850,000.00)	(1,840,000.00)	1,840,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.	580,000.00	(580,000.00)	(580,000.00)	580,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	2,730,000.00	(2,730,000.00)	(2,730,000.00)	2,730,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	570,000.00	(570,000.00)	(990,000.00)	990,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	230,000.00	(230,000.00)	(60,000.00)	60,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA/	1,310,000.00	(1,310,000.00)	(1,270,000.00)	1,270,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTEREC	860,000.00	(860,000.00)	(920,000.00)	920,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	1,610,000.00	(1,610,000.00)	(2,540,000.00)	2,540,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTEREC	1,890,000.00	(1,890,000.00)	(1,890,000.00)	1,890,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED BANK	5,700,000.00	(5,700,000.00)	(8,750,000.00)	8,750,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	21,918,849.00	(21,918,849.00)	(27,801,307.28)	27,801,307.28
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S	2,930,000.00	(2,930,000.00)	(2,590,000.00)	2,590,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDC	36,672,828.00	(36,672,828.00)	(36,772,828.00)	36,772,828.00
OTC PAYABLE TO TORONTO DOMINION BANK NEWYORK 31 DEC 205C	430,000.00	(430,000.00)	(460,000.00)	460,000.00
OTE(HELLENIC TLCM) EUR2.83(CR)	5,526.00	(106,169.35)	(103,603.00)	1,951,155.80
OTP BANK NYRT HUF100	53,645.00	(1,805,045.38)	(32,124.00)	999,598.62
OTSUKA CORP NPV	4,300.00	(125,103.26)	(1,200.00)	38,398.72
OUTFRONT MEDIA INC COM	14,127.00	(345,100.43)	(109,579.00)	2,299,684.41
OUTOKUMPU OYJ SER'A'NPV	17,025.00	(122,495.48)	(17,025.00)	93,758.89
OVERSEA-CHINESE BANKING CORPORATION SGDO.5	926.00	(8,296.16)	(400.00)	3,471.39
P2 BRASIL PRIVATE INFRASTRUCTURE FUND IILP	187,964.02	(187,964.02)	(3,649.29)	3,649.29
PACIFIC BASIN SHIP USDO.01	3,499,239.00	(1,413,036.98)	(290,000.00)	157,258.57
PAN JIT INTERNATIO TWD10	18,000.00	(68,366.74)	(308,600.00)	902,023.78
PANASONIC HOLDINGS CORP NPV	193,000.00	(1,730,881.45)	(151,100.00)	1,456,980.29
PANDORA A/S DKK0.01	3.00	(321.38)	(17,653.00)	1,724,231.05
PARADE TECHNOLOGIE TWD10	4,000.00	(230,740.37)	(19,000.00)	1,038,295.96
PARK HOTELS & RESORTS INC COM	92,322.00	(1,724,538.02)	(141,742.00)	2,672,870.49
PARKLAND CORP. COM NPV	4,275.00	(106,049.44)	(4,275.00)	111,082.11
PARTNERS GROUP HLG CHF0.01 (REGD)	2,396.00	(2,930,401.91)	(1,871.00)	2,218,479.14
PASON SYSTEM INCOR COM NPV	80,500.00	(809,706.50)	(80,500.00)	1,023,954.86
PAYSAFE FIN PLC / PAYSAFE HLDGS US 4% 06-15-2025	2,195,000.00	(1,873,981.25)	(1,105,000.00)	888,910.00
PBF HLDG CO LLC 6.0% DUE 02-15-2028 REC	1,870,000.00	(1,589,500.00)	(2,405,000.00)	2,110,387.50
PEARLABYSS CORP KRW100	2,482.00	(112,362.30)	(3,603.00)	266,400.52
PEBBLEBROOK HOTEL TR COM STK	4,178.00	(93,326.07)	(72,729.00)	1,626,433.49
PEMBINA PIPELINE CORPORATION COMMON STOCK	13,451.00	(421,444.69)	(13,454.00)	434,214.86
PEPCO GROUP NV COMSTK	5,898.00	(60,440.05)	(8,550.00)	92,103.07
PEPSICO INC 3.9% DUE 07-18-2032	956,000.00	(954,508.64)	(956,000.00)	970,292.20
PEPSICO INC 4.2% DUE 07-18-2052	2,144,000.00	(2,141,448.64)	(1,729,000.00)	1,760,519.67
PERNOD RICARD NPV EUR 1.55	16,760.00	(3,074,558.15)	(40,482.00)	8,242,761.66
PETROL BRASILEIROS PRF NPV	52,300.00	(345,214.45)	(778,000.00)	4,843,893.80
PETRONAS CHEMICALS GROUP BHD	1,327,900.00	(3,054,345.49)	(671,400.00)	1,322,749.70
PFIZER INC 4.2% 09-15-2048	2,411,000.00	(2,856,818.01)	(2,411,000.00)	2,338,285.15
PHARMARON BEIJING A CNY1 (STOCK CONNECT)	81,000.00	(1,193,025.75)	(80,800.00)	1,284,351.29
PHARMARON BEIJING CO LTD 144A	143,681.00	(863,867.91)	(37,100.00)	462,537.31
PHYSICIANS RLTY TR COM	8.00	(143.72)	(16,131.00)	282,871.77
PIGEON CORP NPV	7,800.00	(122,513.38)	(6,700.00)	103,503.25
PILGRIMS PRIDE CORP NEW SUSTAINABILITY LKD SR NT 4.25% 04-15-2031	347,000.00	(323,880.00)	(1,567,000.00)	1,416,276.25
PING AN BANKPING AN BANK CO LTD 'A'CNY1 (STOCK CONNECT)	285,034.00	(661,767.14)	(968,879.00)	1,923,158.02
PING AN INSURANCE GROUP H CNY1	544,000.00	(4,260,228.27)	(343,000.00)	2,179,208.18
PIRAMAL ENTERPRISES INR2	52,915.00	(1,728,945.01)	(26,637.00)	651,947.71
PLUS500 LTD ORD ILS0.01 (DI)	5.00	(107.79)	(77,032.00)	1,535,101.64
POLY PROPERTY GROUP CO LTD HKD0.5C	49,112.00	(10,886.32)	(468,000.00)	111,798.64
POLYMETAL INTL PLC SHS	13,030.00	(221,326.93)	(73,100.00)	1,007,416.30

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
PORSCHE AUTO HL SE NON VTG PRF NPV	5.00	(355.57)	(5,972.00)	556,685.97
POSCO HOLDINGS INC	11,945.00	(2,812,188.27)	(8,162.00)	1,565,066.63
POSTE ITALIANE SPA NPV	90,973.00	(1,053,292.38)	(469,087.00)	4,553,482.12
POTLATCHDELTA CORPORATION	1,759.00	(93,363.32)	(35,606.00)	1,899,387.16
POWER CORP CANADA SUB-VTG NPV	100.00	(3,201.02)	(100.00)	3,107.35
POWER GRID CORP INR10	356,717.00	(982,833.85)	(69,028.00)	204,159.26
POWSZECHNA KASA OS PLN1.00	15,019.00	(135,793.05)	(15,019.00)	112,949.12
POWSZECHNY ZAKLAD UBEZPIECZE	130,883.00	(950,309.92)	(131,834.00)	862,176.03
PRAIRIE ECI ACQUIROR LP TERM LOAN 03-06-2026	620,000.00	(600,350.00)	(620,000.00)	601,400.00
PREFERRED HAPVIDCO SHARES	96,500.00	92,061.98	(96,500.00)	103,707.68
PRIMAVERA CAPITAL FUND II LP	647,461.71	(647,461.71)	(24,058,195.29)	0.00
PRIMAVERA CAPITAL FUND III LP	412,073.53	(412,073.53)	(45,853,372.68)	0.00
PRIO S.A	245,400.00	(1,267,247.16)	(245,400.00)	1,395,978.02
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEC	3,450,000.00	(3,288,386.50)	(2,325,000.00)	2,075,041.50
PROLOGIS INC COM	34,049.00	(4,361,773.64)	(208,546.00)	27,699,144.26
PROSUS N.V. EURO.05 (N SHARES)	27,033.00	(1,797,509.82)	(91,791.00)	6,411,519.20
PRUDENTIAL GBPO.05	1,007,698.00	(14,381,503.95)	(1,217,277.00)	16,840,110.33
PSP SWISS PROPERTY CHF0.10 (REGD)	12,523.00	(1,645,901.95)	(12,523.00)	1,493,060.08
PTT EXPLORTN & PRD THB1(NVDR)	245,546.00	(1,122,286.71)	(617,246.00)	2,731,827.81
PUB STORAGE COM	20,349.00	(7,319,096.62)	(54,742.00)	18,027,049.60
PUBLIC BK BHD NPV	1,193,200.00	(1,269,455.90)	(56,500.00)	62,301.47
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	1,140,000.00	(1,127,562.60)	(1,140,000.00)	1,165,422.00
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	1,175,000.00	(1,118,376.75)	(78,000.00)	74,303.58
PUBLICIS GROUPE SA EURO.40	23,093.00	(1,553,711.84)	(204,347.00)	12,277,228.43
PUT IXO CITIUS33 07/15/2022 STANDARD AND POOR' 3100 SPX2200715P03100(100,000.00	0.00	(100,000.00)	1,730,000.00
PUT SWO EUR BNPFRPP P 0.7% / R 6MEURIB 317U77011 07/04/2022	2,200,000.00	0.00	(2,200,000.00)	11,328.57
PUT SWO EUR CHASUS33 P 0.65% / R 6MEURIB 317U77219 08/04/2022	7,300,000.00	0.00	(7,300,000.00)	41,776.08
PUT SWO EUR CITIUS33 P 1% / R 6MEURIB 317U91210 16/05/2022	2,400,000.00	0.00	(2,400,000.00)	9,812.02
PUT SWO USD BNPFRPP P 2.845% / R 1DSOFR 317U02ZA5 09/16/2022	2,000,000.00	(8,400.00)	(2,000,000.00)	8,400.00
PUT SWO USD CHASUS33 P 2.715% / R 1DSOFR 317U10VA5 09/19/2022	1,100,000.00	(9,515.00)	(1,100,000.00)	9,515.00
PUT SWO USD CITIUS33 P 1.78% / R 1DSOFR 317U61015 02/22/2022	1,050,000.00	0.00	(2,100,000.00)	18,270.00
PUT SWO USD CITIUS33 P 1.788% / R 1DSOFR 317U50315 02/14/2022	2,100,000.00	0.00	(2,100,000.00)	16,275.00
PUT SWO USD CITIUS33 P 3% / R 1DSOFR 317U0L7A7 07/07/2022	2,000,000.00	0.00	(2,000,000.00)	7,610.00
PUT SWO USD MSCSUS33 P 1.617% / R 1DSOFR 317U41819 02/07/2022	2,100,000.00	0.00	(2,100,000.00)	5,013.75
PUT SWO USD MSCSUS33 P 1.65% / R 1DSOFR 317U37015 02/04/2022	1,800,000.00	0.00	(1,800,000.00)	6,750.00
PUT SWO USD MSCSUS33 P 1.716% / R 1DSOFR 317U69612 03/01/2022	2,500,000.00	0.00	(2,500,000.00)	4,937.50
PUT SWO USD MSCSUS33 P 1.785% / R 1DSOFR 317U35712 02/04/2022	1,200,000.00	0.00	(1,200,000.00)	11,040.00
PUT SWO USD MSCSUS33 P 1.845% / R 1DSOFR 317U46016 02/11/2022	3,100,000.00	0.00	(3,100,000.00)	26,892.50
PUT SWO USD MSCSUS33 P 2.85% / R 1DSOFR 317U0V5A7 08/25/2022	2,200,000.00	0.00	(2,200,000.00)	10,450.00
PUT SWO USD MSCSUS33 P 2.93% / R 1DSOFR 317U0RTA0 08/05/2022	2,000,000.00	0.00	(2,000,000.00)	11,030.00
PUT SWO USD MSCSUS33 P 2.97% / R 1DSOFR 317U0KOA0 07/05/2022	2,000,000.00	0.00	(2,000,000.00)	7,050.00
PUT SWO_CD X GSILGB2X 08/17/2022 CDX.NA.IG.38 317565EF2	1,400,000.00	0.00	(1,400,000.00)	1,540.00
PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031	641,000.00	(594,745.00)	(1,090,000.00)	956,528.00
PVPTL IRON MTN INC NEW 4.875% 09-15-2027	216,000.00	(215,505.00)	(1,435,000.00)	1,418,813.20
PVPTL &&& CED NV VA FING HOLDINGS LLC LOCKHEED MARTIN ONLY 3.77 DUE 12-31-2046	0.00	0.00	(22,065.06)	22,065.06
PVPTL &&& HA MUNI RECEIVABLES I TR NT SER D LOCKHEED ONLY 11-11-2046	2,729,443.54	(2,729,443.54)	(46,311.02)	6,855.66
PVPTL &&& HA MUNI RECEIVABLES-BKD NT SER B LOCKHEED MARTIN ONLY 3.22% 03-11-2046	140.26	0.00	(9,154.71)	9,154.71
PVPTL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE 10-15-2030	395,000.00	(360,773.24)	(1,651,000.00)	1,481,170.59
PVPTL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEC	869,477.00	(865,121.54)	(2,055,000.00)	2,034,782.50
PVPTL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE 04-20-2029 BEC	70,332.00	(71,299.07)	(599,000.00)	576,061.14
PVPTL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEC	456,000.00	(456,000.00)	(456,000.00)	463,982.50
PVPTL AERCAP GLOBAL AVIATION TR 6.5% DUE 06-15-2045	2,840,000.00	(2,799,350.00)	(1,240,000.00)	1,202,800.00
PVPTL AHEAD DB HOLDINGS LLC 6.625% DUE 05-01-2028 BEC	1,725,000.00	(1,548,187.50)	(1,165,000.00)	1,036,275.00
PVPTL AHERN RENTALS INC 7.375% DUE 05-15-2023 BEC	1,175,000.00	(1,104,500.00)	(1,175,000.00)	893,000.00
PVPTL AIR CDA 3.875% DUE 08-15-2026 BEC	1,205,000.00	(1,140,231.25)	(958,000.00)	892,997.55
PVPTL ALBERTSONS COS INC/SAFEWAY INC/ A 4.625% DUE 01-15-2027 BEC	2,905,000.00	(2,833,566.05)	(1,811,000.00)	1,729,790.27
PVPTL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEC	643,000.00	(591,986.25)	(1,120,000.00)	1,055,521.60
PVPTL ALLIANT HLDGS INTER LLC/ALLIANT HLDGS SR NT 5.875% 11-01-2029/11-03-2021	72,000.00	(67,860.00)	(560,000.00)	537,454.40
PVPTL ALTICE FING S A SR SECD NT 5.0% DUE 01-15-2028	3,535,000.00	(3,190,337.50)	(2,170,000.00)	1,931,300.00
PVPTL ALTICE FRANCE S A/TS/SFRFPSRFP 5.5% 01-15-2028	2,200,000.00	(2,040,500.00)	(981,000.00)	875,113.41
PVPTL AMC ENTMT HLDGS INC 12.0% DUE 06-15-2026	3,050,000.00	(2,737,375.00)	(2,105,000.00)	1,635,168.75
PVPTL AMERICAN AIRLINES INC 4.5% DUE 02-24-2025 BEC	2,060,000.00	(1,895,200.00)	(2,670,000.00)	2,391,212.00
PVPTL ANTERO MIDSTREAM PARTNERS 7.875% 05-15-2026	390,000.00	(420,606.25)	(1,700,000.00)	1,815,345.20
PVPTL ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEC	1,060,000.00	(1,083,850.00)	(790,000.00)	795,648.50
PVPTL APOLLO COML REAL ESTATE FIN INC SR SECD 4.625% 06-15-2029	2,379,000.00	(2,179,587.50)	(857,000.00)	726,307.50
PVPTL ARCHES BUYER INC 144A 4.25% DUE 06-01-2028 BEC	684,000.00	(610,470.00)	(533,000.00)	487,252.61
PVPTL ARCHROCK PARTNERS L P/ARCHROCK PARTNER 6.25% DUE 04-01-2028	1,910,000.00	(1,907,899.00)	(1,036,000.00)	1,011,063.56

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 4% DUE 09-01-2029 BEC	2,060,000.00	(1,867,410.60)	(1,630,000.00)	1,414,000.50
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	620,000.00	(600,187.50)	(980,000.00)	930,353.60
PVTPL ARDAGH PACKAGING FIN PLC 5.25% 04-30-2025 BEC	112,000.00	(112,000.00)	(341,000.00)	340,075.89
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 12-31-2028/12-17-2020 BEC	325,000.00	(343,431.25)	(580,000.00)	611,592.60
PVTPL ASCENT RESOURCES 5.875% 06-30-2029	215,000.00	(212,587.50)	(905,000.00)	895,470.35
PVTPL ASCENT RESOURCES/ARU FIN 7.0% 11-01-2026	280,000.00	(281,800.00)	(1,315,000.00)	1,344,587.50
PVTPL ASSURED PARTNERS INC 5.625% DUE 01-15-2029/12-10-2020 BEC	214,000.00	(205,730.00)	(1,355,000.00)	1,238,533.95
PVTPL AVIENT CORP SR NT 144A 7.125% DUE 08-01-2030/08-10-2022 BEC	741,000.00	(744,826.25)	(302,000.00)	311,815.00
PVTPL BANIJAY ENTMT S A S SR SECD NT 5.375% 03-01-2025	1,910,000.00	(1,888,042.50)	(850,000.00)	828,750.00
PVTPL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025	115,000.00	(112,987.50)	(170,000.00)	150,150.00
PVTPL BAUSCH HEALTH COS INC 6.125% 02-10-2027	905,000.00	(905,000.00)	(391,000.00)	372,586.18
PVTPL BAUSCH HEALTH COS INC 5.25% DUE 02-15-2031 BEC	475,000.00	(401,375.00)	(475,000.00)	365,750.00
PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	5,520,000.00	(5,592,256.80)	(5,520,000.00)	0.00
PVTPL BONANZA CREEK ENERGY INC 5.0% 10-15-2026	1,310,000.00	(1,303,450.00)	(420,000.00)	405,384.00
PVTPL BRINKER INTL INC SR NT 144A 5% DUE 10-01-2024/09-23-2016 BEC	1,167,000.00	(1,173,553.50)	(380,000.00)	367,498.00
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEC	2,230,000.00	(2,131,010.30)	(136,000.00)	107,860.24
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	1,145,000.00	(900,347.85)	(750,000.00)	0.00
PVTPL BURFORD CAPITAL FINANCE LLC 6.25% 04-15-2028	1,985,000.00	(2,027,598.10)	(650,000.00)	609,375.00
PVTPL C&S GROUP ENTERPRISES LLC 5.0% 12-15-2028	3,243,000.00	(2,762,162.50)	(2,154,000.00)	1,798,590.00
PVTPL CALLON PETE CO DEL 8.0% DUE 08-01-2028 BEC	390,000.00	(411,075.00)	(545,000.00)	568,800.80
PVTPL CALPINE CORP 5.0% DUE 02-01-2031	1,623,000.00	(1,420,955.00)	(2,616,000.00)	2,386,419.84
PVTPL CARNIVAL CORP GTD SR SECD NT 144A 5.75% DUE 03-01-2027/02-16-2021 BEC	1,935,000.00	(1,835,831.25)	(3,292,000.00)	2,917,137.00
PVTPL CARROLS RESTAURANT GROUP INC 5.875% DUE 07-01-2029 BEC	2,265,000.00	(1,867,469.85)	(2,265,000.00)	1,656,913.44
PVTPL CARVANA CO 4.875% DUE 09-01-2029 BEC	535,000.00	(498,862.50)	(1,735,000.00)	1,414,025.00
PVTPL CARVANA CO 5.5% DUE 04-15-2027 BEC	125,000.00	(117,812.50)	(830,000.00)	601,750.00
PVTPL CARVANA CO 5.875% DUE 10-01-2028	435,000.00	(414,881.25)	(600,000.00)	522,925.00
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030	242,000.00	(210,280.00)	(1,427,000.00)	1,289,066.18
PVTPL CHS/CMNTY HEALTH SYS INC FIXED 8% 03-15-2026	359,000.00	(359,000.00)	(1,297,000.00)	1,270,133.13
PVTPL CHS/COMMUNITY HEALTH 5.25% 05-15-2030	2,549,000.00	(2,549,000.00)	(1,623,000.00)	1,464,694.72
PVTPL CIENA CORP SR NT 4.0% 01-31-2030	625,000.00	(625,000.00)	(625,000.00)	597,637.50
PVTPL CLARIOS GLOBAL LP 144A 6.75% 05-15-2025	910,000.00	(937,851.25)	(525,000.00)	536,812.50
PVTPL CLARIOS GLOBAL LP 8.5% 05-15-2027	63,000.00	(64,575.00)	(424,000.00)	423,071.44
PVTPL CLARIVATE SCIENCE HLDGS CORP 3.875% DUE 07-01-2028 BEC	361,000.00	(332,447.50)	(486,000.00)	455,581.26
PVTPL CLARIVATE SCIENCE HLDGS CORP SR \NT 4.875% 07-01-2025	91,000.00	(81,787.50)	(1,112,000.00)	1,001,725.16
PVTPL CLEVELAND-CLIFFS INC NEW 4.625% DUE 03-01-2029/02-17-2021 BEC	765,000.00	(755,437.50)	(310,000.00)	287,211.90
PVTPL CLYDESDALE ACQUISITION HLDGS INC 6.625% DUE 04-15-2025	1,992,000.00	(2,021,816.25)	(892,000.00)	883,767.60
PVTPL CMO && CTL 2022-06 TR (ABBVIE) TRLOCKHEED MARTIN ONLY 5.41% 01-15-2047	10,000,000.00	(10,000,000.00)	(2,174.86)	2,174.86
PVTPL COBRA ACQUISITION CO LLC 6.375% 11-01-2025	1,853,000.00	(1,586,419.55)	(1,250,000.00)	975,000.00
PVTPL COGENT COMMUNICATIONS GROUP INC 3.5% DUE 05-01-2026 BEC	1,355,000.00	(1,303,279.65)	(1,355,000.00)	1,263,511.50
PVTPL COLT MERGER SUB INC 5.75% DUE 07-01-2025	240,000.00	(240,472.50)	(890,000.00)	908,244.00
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	9,485,000.00	(8,351,732.20)	(1,000,000.00)	877,260.00
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2030 BEC	380,000.00	(392,825.00)	(1,884,000.00)	1,855,009.79
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-2028	2,132,000.00	(1,970,498.75)	(805,000.00)	728,525.00
PVTPL CONSTELLUM SE 5.625% DUE 06-15-2028/06-30-2020 BEC	1,855,000.00	(1,873,345.95)	(1,855,000.00)	1,701,059.10
PVTPL COTY INC 5% DUE 04-15-2026/04-21-2021 BEC	1,042,000.00	(987,273.75)	(1,500,000.00)	1,451,250.00
PVTPL COVERT MERGECO INC 4.875% 12-01-2025	2,652,000.00	(2,582,308.65)	(1,697,000.00)	1,491,135.50
PVTPL CREDIT SUISSE GROUP 9.75% DUE 12-31-2049 BEC	408,000.00	(410,142.00)	(408,000.00)	421,770.00
PVTPL CRESTWOOD MIDSTREAM PARTNERS 5.625% 05-01-2027	110,000.00	(110,275.00)	(110,000.00)	109,116.70
PVTPL CROWNROCK L P/CROWNROCK FIN INC 5.625% 10-15-2025	463,000.00	(458,770.50)	(533,000.00)	538,505.89
PVTPL CROWNROCK L P/CROWNROCK FIN INC 5.0% DUE 05-01-2029 BEC	194,000.00	(187,695.00)	(129,000.00)	127,400.40
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/02-01-2023 BEC	2,550,000.00	(2,486,250.00)	(1,642,000.00)	1,558,507.50
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEC	1,079,000.00	(1,075,914.06)	(40,000.00)	39,658.40
PVTPL CUSHMAN & WAKEFIELD U S BORROWER LLC GTD SR SECD NT 144A 6.75% 05-15-2028	1,756,000.00	(1,789,436.89)	(390,000.00)	392,293.20
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041	942,000.00	(709,194.12)	(66,000.00)	49,908.54
PVTPL DELUXE CORP 8% DUE 06-01-2029 BEC	2,052,000.00	(2,070,855.50)	(1,675,000.00)	1,484,468.75
PVTPL DT MIDSTREAM 10YR 144A NEW ISSUE 4.3% 04-15-2032	2,467,000.00	(2,463,595.54)	(2,467,000.00)	2,359,719.77
PVTPL DT MIDSTREAM INC 4.375% DUE 06-15-2031 BEC	1,370,000.00	(1,315,200.00)	(772,000.00)	718,487.31
PVTPL EARTHSTONE ENERGY HLDGS LLC 8% DUE 04-15-2027/04-12-2022 BEC	2,985,000.00	(2,999,512.75)	(600,000.00)	603,000.00
PVTPL EDGEWELL PERS CARE CO 4.125% DUE 04-01-2029 BEC	2,060,000.00	(1,906,550.60)	(860,000.00)	757,918.00
PVTPL EG GLOBAL FIN PLC 6.75% DUE 02-07-2025 BEC	2,785,000.00	(2,782,724.38)	(1,475,000.00)	1,449,150.00
PVTPL EMBECTA CORP SR SECD NT 5.0% 02-15-2030	3,800,000.00	(3,700,750.00)	(1,885,000.00)	1,739,881.25
PVTPL ENDEAVOR ENERGY RES L P/EER FIN 5.75% DUE 01-30-2028	339,000.00	(345,780.00)	(285,000.00)	291,258.60
PVTPL ENERGIZER HLDGS INC NEW SR NT 144A 4.75% DUE 06-15-2028/07-01-2020 BEC	1,405,000.00	(1,284,928.70)	(855,000.00)	758,812.50
PVTPL ENERSYS 4.375% DUE 12-15-2027	2,451,000.00	(2,286,340.00)	(465,000.00)	423,150.00
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 144A 6% DUE 07-01-2025/06-18-2020 BEC	225,000.00	(223,521.50)	(1,039,000.00)	1,055,869.01
PVTPL EQT CORP SR NT 3.625% 05-15-2031	1,140,000.00	(1,083,000.00)	(962,000.00)	870,167.11
PVTPL FERRELLGAS ESCROW LLC/FG 5.375% DUE 04-01-2026 BEC	2,005,000.00	(1,911,406.60)	(830,000.00)	753,225.00

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
PVTPL FIRSTCASH INC 4.625% DUE 09-01-2028/08-26-2020 BEC	2,015,000.00	(1,873,950.00)	(505,000.00)	461,923.50
PVTPL FRONTIER COMMUNICATIONS CORP 5.0% DUE 05-01-2028 BEC	126,000.00	(119,700.00)	(560,000.00)	538,384.00
PVTPL GAP INC 3.625% DUE 10-01-2029 BEC	845,000.00	(772,531.25)	(1,660,000.00)	1,225,470.00
PVTPL GARDA WORLD SECURITY CORP 6% DUE 06-01-2029 BEC	170,000.00	(152,362.50)	(833,000.00)	733,373.20
PVTPL GARDEN SPINCO CORP SR NT 8.625% 07-20-203C	190,000.00	(190,000.00)	(190,000.00)	192,137.50
PVTPL GATES GLOBAL LLC 6.25% DUE 01-15-2026 BEC	253,000.00	(246,042.50)	(1,256,000.00)	1,261,657.12
PVTPL GC TREAS CTR CO LTD 5.2% 03-30-2052	732,000.00	(727,812.96)	(732,000.00)	728,581.56
PVTPL GENWORTH MTG HLDGS INC SR NT 6.5% 08-15-2025	2,355,000.00	(2,440,368.75)	(500,000.00)	501,875.00
PVTPL GFL ENVIRONMENTAL INC 5.125% 12-15-202E	1,840,000.00	(1,842,300.00)	(2,557,000.00)	2,529,718.40
PVTPL GLATFELTER CORP 4.75%11-15-2029	1,648,000.00	(1,397,496.25)	(625,000.00)	447,062.50
PVTPL GRUBHUB HLDGS INC SR NT 5.5% DUE 07-01-2027/06-10-2019 BEC	1,295,000.00	(1,121,793.75)	(545,000.00)	442,812.50
PVTPL GSK CONSUMER HEALTHCARE 4.0% DUE 03-24-2052 BEC	7,310,000.00	(7,176,213.40)	(1,790,000.00)	1,554,353.20
PVTPL GTCR AP FIN INC 8% DUE 05-15-2027	328,000.00	(338,495.00)	(945,000.00)	960,110.55
PVTPL HARSCO CORP 5.75% 07-31-2027	405,000.00	(394,004.25)	(680,000.00)	561,000.00
PVTPL HARVEST MIDSTREAM I L P 7.5% DUE 09-01-2028/09-01-2023 BEC	1,235,000.00	(1,261,330.20)	(1,060,000.00)	1,065,300.00
PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 3.375% 06-15-202E	2,325,000.00	(2,203,327.50)	(825,000.00)	757,185.00
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	20,141,000.00	(19,632,564.64)	(1,095,000.00)	1,108,664.85
PVTPL HEALTHEQUITY INC 4.5% 09-30-202E	75,000.00	(69,375.00)	(1,870,000.00)	1,782,657.40
PVTPL HELIOS SOFTWARE HLDGS INC/ION CORPORAT SECD NT 4.625% 05-01-202E	200,000.00	(160,120.00)	(268,000.00)	232,524.84
PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031	2,000,000.00	(1,855,000.00)	(535,000.00)	465,615.85
PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY 5.0% DUE 02-01-202E	2,370,000.00	(2,263,350.00)	(1,333,000.00)	1,248,405.84
PVTPL HOWARD MIDSTREAM ENERGY 6.75% 01-15-2027	940,000.00	(929,415.60)	(825,000.00)	792,272.25
PVTPL HUB INTL LTD 5.625% DUE 12-01-202E	72,000.00	(67,860.00)	(740,000.00)	737,377.45
PVTPL HUDBAY MINERALS INC 4.5% DUE 04-01-2026 BEC	3,248,000.00	(3,014,689.60)	(405,000.00)	356,566.05
PVTPL IAA SPINCO INC 5.5% 06-15-2027	479,000.00	(464,715.00)	(765,000.00)	768,496.05
PVTPL ILIAD HLDG S A S 7.0% DUE 10-15-2028 BEC	2,162,000.00	(2,179,276.25)	(1,527,000.00)	1,463,614.86
PVTPL ILIAD HLDG S A S SR SECD NT 10-15-202E	185,000.00	(184,768.75)	(586,000.00)	572,525.00
PVTPL INDEPENDENCE ENERGY FIN LLC 7.25% DUE 05-01-2026 BEC	1,825,000.00	(1,834,125.00)	(720,000.00)	687,600.00
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEC	800,000.00	(784,432.00)	(241,000.00)	185,866.43
PVTPL ITT HLDGS LLC 6.5% DUE 08-01-2029/07-08-2021 BEC	1,410,000.00	(1,305,237.00)	(2,031,000.00)	1,714,009.74
PVTPL JACOBS ENTMT INC SR NT 6.75% 02-15-202E	165,000.00	(165,000.00)	(165,000.00)	168,712.50
PVTPL KEN GARFF AUTOMOTIVE LLC 4.875% 09-15-202E	950,000.00	(833,432.88)	(470,000.00)	407,725.00
PVTPL KORN FERRY 4.625% DUE 12-15-2027	495,000.00	(483,897.15)	(815,000.00)	761,478.95
PVTPL L BRANDS INC SR NT 6.625% 10-01-203C	285,000.00	(306,941.25)	(1,190,000.00)	1,224,060.25
PVTPL LADDER CAP FIN HLDGS LLLP/LADDER CAP F 4.75% DUE 06-15-2029 BEC	371,000.00	(358,472.50)	(896,000.00)	807,520.00
PVTPL LOGAN MERGER SUB INC 5.5% DUE 09-01-2027 BEC	652,000.00	(634,080.00)	(620,000.00)	500,147.80
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEC	11,214,000.00	(11,214,000.00)	(8,704,000.00)	8,843,786.24
PVTPL MAGALLANES INC 4.279% 03-15-2032 BEC	2,491,000.00	(2,490,911.50)	(2,466,000.00)	2,329,816.00
PVTPL MAGALLANES INC 5.141% 03-15-2052	17,417,000.00	(17,310,699.40)	(5,702,000.00)	5,762,890.64
PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEC	27,673,000.00	(27,216,804.08)	(564,000.00)	470,329.00
PVTPL MATTAMY GROUP CORP 5.25% DUE 12-15-2027 BEC	1,885,000.00	(1,882,643.75)	(1,264,000.00)	1,185,521.00
PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/12-15-2022 BEC	109,000.00	(112,324.50)	(910,000.00)	951,951.00
PVTPL MCAFEE CORP SR NT 144A 7.375% DUE 02-15-2030/02-17-2022 BEC	4,197,000.00	(4,156,312.50)	(1,551,000.00)	1,363,176.19
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEC	1,740,000.00	(1,463,295.00)	(605,000.00)	447,700.00
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	500,000.00	(533,050.00)	(1,259,000.00)	1,279,232.13
PVTPL MINERAL RES LTD FIXED 8.125%05-01-2027 BEC	1,325,000.00	(1,378,000.00)	(1,325,000.00)	1,371,375.00
PVTPL MINERAL RES LTD 8% DUE 11-01-2027 BEC	1,198,000.00	(1,198,000.00)	(435,000.00)	441,594.60
PVTPL MINERAL RES LTD 8.5% DUE 05-01-2030 BEC	1,397,000.00	(1,397,000.00)	(507,000.00)	513,504.81
PVTPL MINERALS TECHNOLOGIES INC SR NT 144A 5% DUE 07-01-2028/06-30-2020 BEC	2,045,000.00	(1,953,567.30)	(840,000.00)	781,200.00
PVTPL MINERVA MERGER SUB INC 6.50% DUE 02-15-203C	3,554,000.00	(3,551,402.50)	(2,540,000.00)	2,245,580.95
PVTPL MIWD HOLDCO II LLC/MIWD FIN CORP 5.5% DUE 02-01-2030/01-19-2022 BEC	600,000.00	(600,000.00)	(600,000.00)	559,800.00
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029 BEC	2,248,000.00	(1,972,587.40)	(1,850,000.00)	1,704,362.45
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029 BEC	63,000.00	(55,361.25)	(635,000.00)	601,662.50
PVTPL NABORS INDS LTD 7.25% DUE 01-15-202E	1,505,000.00	(1,500,075.00)	(861,000.00)	825,921.71
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO	2,210,000.00	(2,113,800.00)	(2,527,000.00)	2,374,394.13
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-205C	1,635,000.00	(1,679,455.65)	(3,364,000.00)	2,874,437.61
PVTPL NFP CORP 6.875% DUE 08-15-2028	720,000.00	(694,037.50)	(836,000.00)	726,885.28
PVTPL NGL ENERGY OPER LLC/NGL ENERGY FINCOR 7.5% DUE 02-01-202E	2,280,000.00	(2,251,500.00)	(1,860,000.00)	1,725,150.00
PVTPL NORTHERN OIL & GAS INC 8.125% DUE 03-01-2028/02-18-2021 BEC	375,000.00	(397,925.00)	(890,000.00)	921,150.00
PVTPL NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027	182,000.00	(185,185.00)	(2,964,000.00)	2,929,678.35
PVTPL NOVELIS CORP NT 3.25% 11-15-202E	78,000.00	(66,105.00)	(267,000.00)	246,342.21
PVTPL NRG ENERGY INC FIXED 5.25% 06-15-2029 BEC	800,000.00	(829,000.00)	(305,000.00)	298,750.55
PVTPL OASIS PETE INC NEW SR NT 6.375% 06-01-202E	1,795,000.00	(1,835,600.00)	(765,000.00)	767,073.15
PVTPL ON SEMICONDUCTOR CORP 3.875% DUE 09-01-202E	816,000.00	(730,320.00)	(625,000.00)	593,750.00
PVTPL ORGANON FIN 1 LLC 4.125% DUE 04-30-2028 BEC	2,260,000.00	(2,155,975.00)	(2,056,000.00)	1,978,174.69
PVTPL ORGANON FIN 1 LLC 5.125% 04-30-2031	125,000.00	(114,925.00)	(1,918,000.00)	1,840,655.67
PVTPL OWENS & MINOR INC NEW SR NT 4.5% 03-31-202E	210,000.00	(180,337.50)	(210,000.00)	189,787.50

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
PVTPL OWENS & MINOR INC NEW SR NT 6.625%04-01-203C	713,000.00	(716,663.75)	(111,000.00)	109,269.51
PVTPL PARK INTER HLDGS LLC/PK DOMESTIC PPTY 7.5% DUE 06-01-2025/06-01-2022 BEC	176,000.00	(182,600.00)	(425,000.00)	442,000.00
PVTPL PATTERN ENERGY OPERATIONS LP/PATTERN E 4.5% 08-15-202E	1,910,000.00	(1,882,935.30)	(785,000.00)	738,700.70
PVTPL PBF HLDG CO LLC 9.25% 05-15-202E	500,000.00	(491,562.50)	(500,000.00)	521,120.00
PVTPL PETSMAST INC/PETSMAST FIN CORP 7.75% DUE 02-15-2029 BEC	563,000.00	(565,788.75)	(304,000.00)	285,155.04
PVTPL PGT INNOVATIONS INC 4.375% DUE 10-01-2029 BEC	1,975,000.00	(1,844,156.25)	(785,000.00)	706,500.00
PVTPL PILGRIMS PRIDE CORP NEW 3.5% 03-01-2032	159,000.00	(144,690.00)	(1,671,000.00)	1,453,478.45
PVTPL PMHC II INC SR NT 9.0% 02-15-203C	955,000.00	(955,000.00)	(955,000.00)	832,731.35
PVTPL POINDEXER J B INC SR NT 7.125% DUE 04-15-2026/04-15-2023 BEC	1,571,000.00	(1,543,262.50)	(1,571,000.00)	1,541,850.00
PVTPL POST HLDGS INC SR 5.75% DUE 03-01-2027 BC	115,000.00	(114,568.75)	(291,000.00)	297,148.83
PVTPL PREMIER ENTMT SUB LLC/PREMIER ENTMT FI SR NT 5.625% 09-01-202E	2,175,000.00	(1,862,343.75)	(2,600,000.00)	2,008,342.50
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026	384,000.00	(366,720.00)	(1,039,000.00)	1,028,050.56
PVTPL PROG HLDGS INC SR NT 6.0% 11-15-202E	1,985,000.00	(1,862,108.65)	(1,431,000.00)	1,266,845.00
PVTPL RENT A CTR INC NEW SR NT 6.375% 02-15-202E	3,150,000.00	(2,911,375.00)	(1,935,000.00)	1,697,962.50
PVTPL RITCHIE BROS HLDGS INC 15/12/2031 4.75% DUE 12-15-2031/12-21-2021 BEC	380,000.00	(384,006.25)	(420,000.00)	410,978.40
PVTPL ROBLOX CORP 3.875% DUE 05-01-2030/10-29-2021 BEC	110,000.00	(103,125.00)	(549,000.00)	490,707.18
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	2,785,000.00	(2,533,123.20)	(6,852,000.00)	5,823,771.08
PVTPL ROCKCLIFF ENERGY II LLC SR NT 144A5.5% DUE 10-15-2029/10-04-2021 BEC	810,000.00	(814,706.10)	(490,000.00)	463,050.00
PVTPL ROYAL CARIBBEAN CRUISES LIMITED 5.5% 08-31-2026	335,000.00	(315,737.50)	(381,000.00)	336,087.72
PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEC	230,000.00	(216,287.50)	(1,004,000.00)	853,100.69
PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEC	848,000.00	(834,415.04)	(848,000.00)	843,598.88
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEC	2,045,000.00	(2,008,414.95)	(250,000.00)	0.00
PVTPL SCIENTIFIC GAMES HOLDIN 6.625% DUE 03-01-2030 BEC	3,397,000.00	(3,382,692.40)	(1,600,000.00)	1,507,491.70
PVTPL SEALED AIR CORP NEW 4.0% DUE 12-01-2027	1,150,000.00	(1,129,875.00)	(265,000.00)	250,425.00
PVTPL SEALED AIR CORP NEW ISSUE 144A 7NC3 APRIL 2029 5.0% 04-15-202E	115,000.00	(115,000.00)	(115,000.00)	112,435.50
PVTPL SELECT MEDICAL CORP 6.25% DUE 08-15-2026 BEC	2,432,000.00	(2,439,779.65)	(1,057,000.00)	1,047,181.98
PVTPL SIMMONS FOOD INC 4.625% DUE 03-01-2029 BEC	1,400,000.00	(1,316,000.00)	(435,000.00)	376,057.50
PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEC	130,000.00	(123,825.00)	(130,000.00)	123,305.00
PVTPL SIRIUS XM RADIO INC 5.5% DUE 07-01-202E	394,000.00	(409,682.50)	(1,981,000.00)	1,995,317.80
PVTPL SOTHEBYS/BIDFAIR HLDGS INC 5.875% DUE 06-01-2029 BEC	1,910,000.00	(1,857,475.00)	(755,000.00)	664,400.00
PVTPL SPIRIT AEROSYSTEMS INC 7.5% DUE 04-15-2025/04-17-2020 BEC	1,325,000.00	(1,361,933.80)	(775,000.00)	776,046.25
PVTPL STAPLES INC 7.5% 04-15-202E	339,000.00	(337,780.80)	(720,000.00)	629,676.00
PVTPL STD INDS INC DEL 4.75% 01-15-2028	1,250,000.00	(1,203,125.00)	(400,000.00)	342,080.00
PVTPL SUNNOVA ENERGY CORP GTD NT 5.875% 09-01-202E	280,000.00	(281,400.00)	(1,015,000.00)	961,712.50
PVTPL SWITCH LTD 3.75% DUE 09-15-2028/09-17-2020 BEC	643,000.00	(605,160.00)	(843,000.00)	833,758.08
PVTPL SWITCH LTD 4.125% DUE 06-15-2029 BEC	70,000.00	(66,500.00)	(339,000.00)	341,810.31
PVTPL TELECOM ITALIA S P A NEW 144A 5.303% DUE 05-30-2024 BEC	400,000.00	(420,500.00)	(400,000.00)	404,000.00
PVTPL TELENET FINANCE LUXEMBOURG 5.5% 03-01-2028 BEC	1,000,000.00	990,000.00	(1,000,000.00)	952,500.00
PVTPL TELESAT CANADA/TELESAT LLC 4.875% DUE 06-01-2027	2,830,000.00	(2,076,290.00)	(1,280,000.00)	864,000.00
PVTPL TRANSDIGM INC 6.25% 03-15-202E	113,000.00	(114,073.50)	(3,022,000.00)	3,087,843.55
PVTPL TRINET GROUP INC 3.5% DUE 03-01-2029/02-26-2021 BEC	2,035,000.00	(1,891,674.95)	(850,000.00)	763,980.00
PVTPL TRINSEO OP/TRINSEO FIN 5.125% DUE 04-01-2029 BEC	490,000.00	(455,700.00)	(490,000.00)	416,500.00
PVTPL TRITON WTR HLDGS INC 6.25% DUE 04-01-2029/03-31-2021 BEC	171,000.00	(162,022.50)	(767,000.00)	598,444.08
PVTPL TRIVIUM PACKAGING FIN B V SR SECD NT 144A 5.5% DUE 08-15-2026/08-02-201E	175,000.00	(169,598.75)	(398,000.00)	396,065.72
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEC	953,000.00	(919,040.00)	(772,000.00)	746,014.48
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEC	2,325,000.00	(2,218,222.50)	(590,000.00)	553,243.00
PVTPL UNIVISION COMMUNICATIONS INC SR SECD NT 144A 6.625% 06-01-202E	1,770,000.00	(1,858,500.00)	(740,000.00)	752,876.00
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-202E	325,000.00	(316,062.50)	(393,000.00)	372,556.14
PVTPL VERTICAL U S NEWCO INC 5.25% DUE 07-15-2027	262,000.00	(255,777.50)	(1,252,000.00)	1,230,929.76
PVTPL W R GRACE HLDGS LLC 4.875% 06-15-2027	186,000.00	(178,453.75)	(686,000.00)	642,082.28
PVTPL W R GRACE HLDGS LLC SR NT 5.625% 08-15-202E	135,000.00	(128,250.00)	(1,817,000.00)	1,643,818.95
PVTPL WEATHERFORD INTL LTD 6.5% 09-15-202E	1,280,000.00	(1,316,410.00)	(630,000.00)	615,938.40
PVTPL WYNDHAM HOTELS & RESORTS INC 4.375% DUE 08-15-2028/08-13-2020 BEC	385,000.00	(382,087.50)	(2,705,000.00)	2,581,305.50
PVTPL WYNN MACAU LTD 5.125% DUE 12-15-2029 BEC	2,650,000.00	(2,252,500.00)	(965,000.00)	704,450.00
PVTPL ZAYO GROUP HLDGS INC SR NT 144A 6.125% DUE 03-01-2028/03-09-202E	830,000.00	(744,925.00)	(2,005,000.00)	1,642,974.16
PVTPL ZIPRECRUITER INC 5.0% 01-15-203C	590,000.00	(590,000.00)	(590,000.00)	576,412.30
PVTPLNOVA CHEMICALS CORP BNDS 144A 4.875% 06-01-2024	240,000.00	(235,767.44)	(700,000.00)	705,250.00
PVTPLPOLYMPUS WTR US HLDG CORP SR NT 6.25% 10-01-202E	85,000.00	(67,575.00)	(752,000.00)	651,326.83
QATAR NATIONAL BANK QAR 1.000C	198,321.00	(1,123,595.89)	(200,654.00)	1,186,341.21
QBE INS GROUP NPV	109.00	(792.40)	(16,447.00)	136,768.00
QIAGEN NV EURO.01	22,131.00	(1,047,136.71)	(35,642.00)	1,659,883.28
QUEBECOR INC CLASS'B'SUB-VTG NPV	9,390.00	(205,027.98)	(1,799.00)	40,782.91
QUILTER PLC PENDING CASH	803.00	40.38	(803.00)	201.10
RAIFFEISEN BK INTL NPV (REGD)	4,836.00	(146,864.23)	(33,636.00)	445,804.60
RAIZEN SA PRF NPV	200,200.00	(241,435.93)	(98,700.00)	147,934.29
RAMSAY HEALTH CARE NPV	6.00	(337.72)	(7.00)	349.71
RAYONIER INC REIT	4.00	(152.22)	(10,531.00)	432,990.39

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
REALTEK SEMICONDR TWD10	3,000.00	(58,624.13)	(82,600.00)	1,266,866.74
REALTY INCOME CORP COM	27,504.00	(1,947,721.49)	(123,862.00)	8,583,752.84
RECKITT ORD GBPO.10 COM	152,639.00	(12,509,381.71)	(168,164.00)	13,177,870.77
RECRUIT HLDGS CO L NPV	6,260.00	(325,746.16)	(92,750.00)	3,985,102.96
REDEIA CORPORACION SA	4,362.00	(83,546.14)	(14,638.00)	302,056.42
RELIA INC NPV	187,200.00	(1,723,933.08)	(37,800.00)	321,855.07
RELIANCE INDS INR10(100%DEMAT)	132,716.00	(4,653,147.88)	(180,762.00)	6,033,680.59
RELX PLC	64,638.00	(1,966,341.27)	(351,247.00)	10,158,750.37
RELX PLC ORD GBPO.1444	6,528.00	(207,030.45)	(196,392.00)	5,697,621.01
RENAULT SA EUR3.81	659.00	(22,657.31)	(3,778.00)	115,526.03
RENTOKIL INITIAL ORD GBPO.01	171,061.00	(972,292.48)	(91.00)	605.71
REORG/ANNALY REVERSE SPLIT ANNALY 0002D1EAP4 09-26-2022	106.00	(714.97)	(52,000.00)	333,990.38
REORG/DUKE STOCK MERGER PROLOGIS 0002C1ZAE1 10-03-2022	48,753.00	(2,569,616.40)	(146,225.00)	7,783,568.93
REORG/LIFE STORAGE INC STOCK MERGER EXTRA SPACE STORAGE 2009205 07-20-2022	7,263.00	(975,098.39)	(58,081.00)	7,022,720.58
REORG/STORE CASH MERGER STORE 02-03-2023	6.00	(170.37)	(9,690.00)	272,700.41
REORG/TENET MANDATORY EXCHANGE TENET 000491FANR 01-20-2023	63,000.00	(63,000.00)	(2,420,000.00)	2,430,966.60
REORG/TENET MANDATORY EXCHANGE TENET 000491HAKR 01-20-2023	138,000.00	(134,205.00)	(138,000.00)	129,845.58
REORG/TENET MANDATORY EXCHANGE TENET 000491NAQR 01-20-2023	114,000.00	(113,430.00)	(885,000.00)	885,212.40
REORG/VICI STOCK MERGER VICI TNT#0002J14AJ204-29-2022	22,640.00	(871,869.25)	(8,080.00)	322,855.36
REPLY SPA	1.00	(131.10)	(6,959.00)	996,087.30
REPSOL SA EUR1	261,201.00	(4,141,398.90)	(32,367.00)	522,980.25
REXEL EUR5	284,957.00	(6,538,493.34)	(155,609.00)	2,861,059.07
REXFORD INDL RLTY INC COM	21,716.00	(1,567,978.93)	(56,696.00)	3,617,620.04
RHEINMETALL AG NPV	5,462.00	(951,174.97)	(15,821.00)	3,385,008.94
RICHEMONT(CIE FIN) CHF1 (REGD)	30,506.00	(3,483,295.44)	(111,696.00)	14,908,879.14
RICHTER GEDEON CHE HUF100	16,367.00	(427,766.34)	(48,990.00)	976,911.22
RICOH CO LTD NPV	111,000.00	(885,315.45)	(192,600.00)	1,609,735.82
RIGHTMOVE COM STCK	33.00	(289.14)	(115,341.00)	891,350.94
RINGKJOBING LNDOBK DKK1	5,556.00	(721,014.19)	(5,556.00)	649,196.71
RIO TINTO LIMITED NPV	22,385.00	(1,864,215.11)	(23.00)	1,779.27
RIO TINTO ORD GBPO.10	40,135.00	(2,522,970.58)	(69,992.00)	5,090,981.57
RIOCAN REAL ESTATE UNIT	16,252.00	(292,110.37)	(110,499.00)	1,995,594.26
RIYUE HEAVY INDUSTRY CO LTD A CNY1	36,966.00	(151,906.97)	(15,800.00)	51,387.66
ROCHE HLDGS AG CHF1 (BR)	2.00	(800.04)	(4.00)	1,593.71
ROCHE HLDGS AG GENUSSSCHEINE NPV	32,240.00	(12,064,586.06)	(60,033.00)	20,933,927.05
ROCKPOINT REAL ESTATE FUND IV	25,216.00	(25,216.00)	(1,714,022.45)	1,714,022.45
ROCKPOINT REAL ESTATE FUND V LP	342,294.00	(342,294.00)	(5,586,890.57)	5,586,890.57
ROCKPOINT REAL ESTATE PARALLEL FUND VI FR, LP	14,714,002.00	(14,714,002.00)	(5,239,841.56)	5,239,841.56
ROGERS COMMS INC CLASS'B'COM CAD1.62478	14,562.00	(759,213.37)	(25,079.00)	1,273,253.08
ROLLS ROYCE HLDGS ORD GBPO.20	4,133,215.00	(5,294,440.83)	(11,384,185.00)	12,720,291.46
RORZE CORP NPV	8,510.00	(880,338.52)	(8,510.00)	755,240.72
ROUND ONE CORP NPV	30,000.00	(336,750.08)	(30,000.00)	356,803.24
ROYAL BK OF CANADA COM NPV	546.00	(56,441.12)	(316.00)	32,205.93
ROYAL CARIBBEAN CRUISES 3.7% 03-15-2028	156,000.00	(116,220.00)	(1,540,000.00)	1,208,900.00
RPM INTERNATIONAL INC 2.95% 01-15-2032	1,623,000.00	(1,619,396.94)	(60,000.00)	51,972.60
RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST	70,178.00	(984,232.41)	(185,464.00)	2,092,723.31
RS GROUP PLC ORD GBPO.10	6,911.00	(104,815.05)	(119,981.00)	1,483,659.33
RTX CORPORATION 3.125% 07-01-205C	940,000.00	(881,917.40)	(940,000.00)	841,028.60
RTX CORPORATION 3.75% 11-01-2046	4,562,000.00	(4,004,751.70)	(2,355,000.00)	0.00
RUENTEX DEVELOPMEN TWD10	84,000.00	(204,453.91)	(18,000.00)	47,482.21
RURAL ELECTR.CORP DEMAT EQUITY-DONOTSELL	159,618.00	213,501.41	(159,618.00)	0.00
RWE AG NPV	35.00	(1,509.20)	(29,400.00)	1,210,265.84
RYMAN HEALTHCARE NPV	17,745.00	(113,412.24)	(17,725.00)	98,862.17
RYMAN HOSPITALITY PPTYS INC COM	8,294.00	(739,272.58)	(8,294.00)	763,571.94
S4 CAPITAL PLC PLC	258,790.00	(1,211,692.47)	(673,929.00)	2,335,074.09
SABESP CIA SANEAME COM NPV	87,100.00	(925,109.62)	(87,100.00)	840,874.01
SABIC AGRI-NUTRIEN SAR10	23,140.00	(1,059,589.00)	(18,158.00)	891,392.50
SABRA HEALTH CARE REIT INC COM	36,900.00	(475,863.33)	(105,078.00)	1,478,943.59
SACYR SA EUR1 RFD	4.00	0.00	(4.00)	0.00
SACYR SA EUR1 SCRIP DIV	5.00	0.00	(5.00)	0.00
SAFRAN SA EURO.20	10,076.00	(1,047,223.24)	(27,615.00)	3,097,380.22
SAGE GROUP GBPO.01051948	75.00	(680.97)	(67.00)	597.79
SAINSBURY(J) ORD GBPO.28571428	68.00	(266.55)	(35,793.00)	103,347.38
SAIPEM SPA NPV (POST SPLIT)	555.00	(430.55)	(0.50)	24.21
SAMPO PLC SER'A'NPV	16,570.00	(819,946.35)	(41,820.00)	1,933,311.30
SAMSUNG BIOLOGICS KRW2500 SUBS RTS 08/04/22	321.00	42,146.55	(321.00)	55,468.33
SAMSUNG ELECTRONICS CO KRW100 00593C	124,538.00	(6,999,861.99)	(703,320.00)	38,386,972.18

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
SAMSUNG ELECTRONICS CO N/VTG PFD KRW100 005935	7,288.00	(425,618.00)	(55,215.00)	2,898,455.58
SAMSUNG ENGINEER KRW5000	45,258.00	(949,819.71)	(48,115.00)	959,260.93
SAMSUNG SDI KRW5000	4,630.00	(2,091,627.61)	(300.00)	155,943.26
SAMVARDHANA MOTHERSON INTERNAIONAL LTD	331,373.00	(529,393.61)	(403,785.00)	771,647.53
SANDS CHINA LTD USDO.01	901,225.00	(2,159,319.28)	(2,420,082.00)	6,538,164.04
SANDVIK AB NPV	76,160.00	(1,623,430.70)	(76,149.00)	1,744,203.75
SANOFI EUR2	89,889.00	(9,621,922.39)	(207,236.00)	21,651,728.35
SANTE HEALTH VENTURES II	931,637.08	(931,637.08)	(864,172.58)	398,353.54
SANTOS LIMITED NPV	259.00	(1,406.87)	(186.00)	1,013.32
SANY HEAVY IND CO 'A'CNY1 (STOCK CONNECT	621,600.00	(1,739,952.81)	(621,600.00)	1,813,672.45
SAP SE	109,365.00	(12,732,760.42)	(172,507.00)	17,644,834.19
SAPPORO HOLDINGS LTD JPY50	6,500.00	(127,219.74)	(6,500.00)	127,849.64
SARKUYSAN ELEKTROL TRY1 (B SHARES)	384,140.00	(369,300.77)	(203,163.00)	182,227.30
SARTORIUS AG NON VGT PRF NPV	1,000.00	(409,861.14)	(1.00)	459.10
SARTORIUS STEDIM B EURO.20	14,652.00	(5,150,277.70)	(3,722.00)	1,348,674.06
SAUDI ARABIAN MINI SAR10	35,634.00	0.00	(91,533.00)	1,724,644.88
SAUDI RESEARCH AND MEDIA GROUP SAR1C	15,957.00	(1,023,575.30)	(2,956.00)	209,555.59
SAUDI TELECOM SAR10	139,327.50	(2,273,370.37)	(33,550.00)	898,218.22
SBA COMMUNICATIONS CORP COM USDO.01 CL #	2,212.00	(708,879.48)	(11,437.00)	3,910,600.59
SBI SHINSEI BANK LTD NPV	1,100.00	(16,683.78)	(56,100.00)	1,011,831.63
SCB X PCL THB10 (ALIEN	69,300.00	(218,558.73)	(14,900.00)	48,962.97
SCENTRE GROUP	1,021,017.00	(2,254,580.36)	(705,288.00)	1,430,610.28
SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	1.00	(187.03)	(1,809.00)	390,468.25
SCHNEIDER ELECTRIC EUR4.00	87,969.00	(14,160,972.94)	(32,722.00)	4,760,544.32
SCOUT24 SE NPV	8,452.00	(547,490.76)	(90,575.00)	5,294,486.16
SCSK CORP NPV	4,100.00	(72,559.71)	(71,900.00)	1,170,174.40
SEAGATE HDD CAYMAN 4.091% DUE 06-01-2025	1,355,000.00	(1,257,510.00)	(550,000.00)	517,715.00
SEAWORLD PKS & 5.25% DUE 08-15-2029	890,000.00	(848,837.50)	(1,545,000.00)	1,400,250.00
SECOM CO NPV	3,400.00	(225,187.70)	(600.00)	39,935.60
SECUNET SECURITY COMSTK	1,103.00	(516,373.04)	(1,103.00)	393,553.31
SECURE ENERGY SERV COM NPV	500.00	(2,642.27)	(506.00)	2,406.34
SEGRE PLC ORD GBP0.10	75,885.00	(1,350,177.73)	(36,751.00)	525,108.09
SEIKO EPSON CORP NPV	14,400.00	(217,046.64)	(3,800.00)	64,206.22
SEMEN INDONESIA PERSERO TBK PT	291,300.00	(136,072.28)	(124,300.00)	57,806.99
SENDAS DISTRIBUIDORA S.A.	661,200.00	(2,249,420.42)	(83,400.00)	289,990.37
SEVEN & I HOLDINGS NPV	14.00	(580.86)	(59,300.00)	2,688,242.89
SEVERN TRENT ORD GBP0.9789	29.00	(1,075.51)	(9.00)	322.31
SHANDONG WEIGAO GP 'H'CNY0.1	645,808.00	(854,367.10)	(732,608.00)	799,895.76
SHANGHAI INTERNATIONAL AIRPORT CO (STOCK CONNECT)	134,389.00	(1,120,835.82)	(16,500.00)	127,600.56
SHANXI XINGHUACUN FENWINE FACTORY 'A'CNY 1 (STOCK CONNECT LINE			(23,240.00)	1,057,276.96
SHELL INTL FIN B V 3% DUE 11-26-2051	1,055,000.00	(1,004,855.85)	(1,665,000.00)	1,336,095.90
SHELL PLC	79,896.00	(1,881,627.71)	(406,226.00)	0.00
SHELL PLC ORD EURO.07	1,040,306.00	528,903.08	(527,433.00)	15,602,683.19
SHENZHEN JINJIA GROUP CO., LTD. (STOCK CONNECT)	209,700.00	(514,466.75)	(209,700.00)	299,715.95
SHENZHEN MINDRAY A CNY1(STOCK CONNECT)	4,200.00	(192,085.88)	(12,400.00)	608,163.98
SHIKUN & BINUI LTD RIGHT	0.60	0.37	(0.60)	4.97
SHIMANO INC NPV	600.00	(104,311.97)	(14,100.00)	2,784,851.04
SHIN-ETSU CHEMICAL NPV	6,190.00	(1,003,185.68)	(17,990.00)	2,652,939.69
SHINHAN FINANCIAL GROUP CO LTD KRW5000 05555C	56,313.00	(1,835,054.08)	(67,033.00)	1,953,818.94
SHIONOGI & CO LTD NPV	200.00	(12,719.76)	(900.00)	52,007.81
SHISEIDO CO LTD NPV	25,108.00	(1,027,388.94)	(162,480.00)	6,977,744.75
SHIZUOKA BANK NPV	36,644.00	(251,035.44)	(6,800.00)	40,002.97
SHOEI CO LTD NPV	11,900.00	(440,190.72)	(11,900.00)	448,511.38
SHOPIFY INC COM NPV CL A	498.00	(110.88)	(1.00)	690.68
SHOPRITE HLDGS LTD ZAR0.01134	45,219.00	(661,587.32)	(11,753.00)	163,359.39
SHOREVIEW CAPITAL PARTNERS III LP	63,866.00	(63,866.00)	(18,002,501.50)	5,358,057.00
SHOREVIEW CAPITAL PARTNERS IV, LP	7,063,876.00	(7,063,876.00)	(7,086,937.50)	316,254.00
SIAM GLOBAL HOUSE THB1(NVDR)	471,700.00	(293,632.24)	(2,030,095.00)	1,244,967.10
SIEMENS AG NPV(REGD)	70,096.00	(9,025,989.16)	(101,831.00)	15,606,210.85
SIEMENS HEALTHINEE NPV	3,890.00	(237,033.38)	(1,053.00)	64,218.85
SIGNIFY NV EURO.01	4.00	(126.33)	(49,044.00)	2,452,539.68
SIKA AG CHF0.01 (REG)	3,614.00	(1,338,737.11)	(53,334.00)	16,246,763.84
SILERGY CORP TWD2.5	22,500.00	0.00	(21,800.00)	1,849,511.03
SILGAN HLDGS INC CORP 4.125% 02-01-2028	2,206,000.00	(2,119,662.50)	(860,000.00)	813,775.00
SIM CORP	93,397.00	(6,632,407.99)	(34,065.00)	2,754,595.37
SIME DARBY PLANTAT MYR0.5	172,800.00	(206,784.22)	(35,500.00)	40,589.19
SIMON PROPERTY GROUP INC COM	24,916.00	(3,438,891.40)	(100,459.00)	11,892,189.23

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
SINCH AB NPV	23,061.00	(189,641.79)	(28,940.00)	182,614.46
SINGAPORE AIRLINES NPV	300.00	(1,182.18)	(300.00)	1,178.24
SINGAPORE TECHNOLOGIES ENGINEERING	300.00	(881.47)	(300.00)	855.51
SINGAPORE TELECOMMUNICATIONS NEW COM STK	414,600.00	(796,244.31)	(807,800.00)	1,516,465.35
SINO-OCEAN GROUP H NPV	704,500.00	(174,654.95)	(704,500.00)	120,109.77
SINOPEC OILFIELD SERVICE CORPORATIO(STOCK CONNECT) COMMON STOCK	699,900.00	(235,649.85)	(699,900.00)	223,910.30
SINOPEC S/PETROCHE 'H' CNY1	354,000.00	(56,535.71)	(240,000.00)	44,618.45
SINOSTEEL ENGINEERING & TEC CO 'A' CNY1 (STOCK CONNECT	42,500.00	(61,679.20)	(42,500.00)	51,274.36
SITE CENTERS CORP	14,905.00	(249,564.53)	(165,815.00)	2,435,169.52
SK HYNIX INC 000660	59,821.00	(5,230,681.63)	(159,951.00)	14,532,789.68
SK SQUARE CO LTD KRW100			0.00	0.00
SK TELECOM KRW100	2,264.00	(103,703.59)	(2,264.00)	103,236.34
SKAN GROUP AG CHF0.01 (REGD)	2,211.00	(205,445.60)	(13,366.00)	775,418.89
SKAND ENSKILDA BKN SER'A'NPV	739.00	(8,001.42)	(2,504.00)	28,792.84
SKANSKA AB SER'B'NPV	16.00	(383.77)	(11.00)	251.23
SKC CO LTD KRW5000	989.00	(124,553.61)	(17,927.00)	2,269,958.85
SKF AB SER'B'NPV	169,336.00	(3,128,834.44)	(66,821.00)	1,191,072.99
SMARTCENTRES REIT VARIABLE VTG UNITS	2,674.00	(66,690.50)	(2,674.00)	66,253.79
SMITH & NEPHEW ORD USD0.20	69,366.00	(1,249,119.73)	(199,909.00)	3,217,300.76
SMITH(DS) ORD GBP0.10	55.00	(278.85)	(39.00)	134.59
SMITHS GROUP ORD GBP0.375	20,045.00	(385,611.69)	(69,824.00)	1,371,476.75
SMURFIT KAPPA GROUP PLC ORD EURO.001	85,926.00	(3,375,780.80)	(44,980.00)	1,785,182.86
SMURFIT KAPPA GRP ORD EURO.001 (CDI)	1,024.00	(55,679.72)	(23,869.00)	1,086,818.16
SNOW PEAK INC NPV	5,800.00	(146,090.57)	(38,400.00)	766,731.82
SOCIETE GENERALE EUR1.25	80.00	(1,870.67)	(2,877.00)	84,539.49
SODEXHO EUR4	14,203.00	(1,074,261.29)	(11,588.00)	884,200.75
SOFTBANK CORP NPV	69,642.00	(799,277.16)	(231,140.00)	2,723,298.45
SOFTBANK GROUP CORP	34,501.00	(1,433,766.23)	(114,460.00)	4,936,654.63
S-OIL CORP KRW2500	42,914.00	(3,612,819.06)	(466.00)	43,135.85
SOITEC S.A. EUR2	9,519.00	(1,951,635.76)	(3,313.00)	612,539.09
SOLVAY SA NPV	6,800.00	(831,179.60)	(8,200.00)	804,328.99
SONIC HEALTHCARE NPV	3,292.00	(81,975.99)	(3,283.00)	81,167.08
SONOVA HOLDING AG COMMON STOCK	4.00	(1,345.79)	(3.00)	1,030.80
SONY GROUP CORPORA NPV	24,930.00	(2,446,251.80)	(79,990.00)	7,840,225.94
SOUTH32 LTD NPV	376.00	(1,219.65)	(361.00)	1,124.67
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	10,005,000.00	(9,971,383.20)	(276,000.00)	218,986.68
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	1,866,000.00	(1,898,370.00)	(2,108,000.00)	2,058,069.46
SOUTHWESTN ENERGY STEP CPN 5.95% DUE 01-23-2025	978,000.00	(1,005,852.50)	(221,000.00)	228,704.06
SPECTRIS ORD GBP0.05	5,698.00	(273,929.08)	(37,677.00)	1,307,791.88
SPIRAX-SARCO ENGINEERING ORD GBP0.269230765	47.00	(7,704.73)	(1,226.00)	172,314.08
SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT	4.00	(172.54)	(8,834.00)	406,503.26
S-POOL INC NPV	59,500.00	(642,070.31)	(59,500.00)	564,326.24
SPRINT CAP CORP 8.75% DUE 03-15-2032	285,000.00	(391,875.00)	(1,812,000.00)	2,423,177.50
SPRINT CORP FIXED 7.625% DUE 02-15-2025	110,000.00	(121,275.00)	(110,000.00)	119,955.00
SQUARE ENIX HOLDINGS CO LTD NPV	8,500.00	(409,605.50)	(4,400.00)	210,912.21
SRF LIMITED INR10(DEMAT)	33,890.00	(1,165,041.95)	(2,897.00)	93,698.89
SRS DISTR INC SR NT 144A 6.125% 07-01-2025	420,000.00	(412,650.00)	(420,000.00)	391,125.00
SSAB AB SER'A'NPV	285,991.00	(1,694,931.60)	(614,423.00)	3,568,831.55
SSAB AB SER'B'NPV	26,421.00	(152,310.61)	(26,386.00)	138,600.87
SSE PLC ORD GBP0.50	136.00	(2,995.12)	(52,757.00)	1,165,180.03
ST JAMES'S PLACE ORD GBP0.15	251,962.00	(3,858,120.88)	(125,624.00)	2,119,847.38
STAG INDL INC COM	9.00	(307.13)	(6,930.00)	253,099.16
STANDARD CHARTERED PLC SHS	446.00	(3,271.94)	(144.00)	1,026.61
STANLEY BLACK & DECKER INC 3.0% 05-15-2032	3,131,000.00	(3,125,051.10)	(3,131,000.00)	2,895,656.65
STANLEY ELECTRIC NPV	83,779.00	(1,484,200.03)	(6,079.00)	110,864.24
STARWOOD PROPERTY TRUST INC COM REIT	6.00	(143.55)	(10,400.00)	237,772.40
STD INDS INC DEL 4.375% DUE 07-15-203C	430,000.00	(417,100.00)	(720,000.00)	642,477.60
STELLA JONES INC COM NPV	2,331.00	(72,366.92)	(2,335.00)	69,186.01
STELLANTIS N.V COM EURO.01	6,196.00	(127,713.50)	(10,566.00)	153,380.65
STMICROELECTRONICS EUR1.04	56,207.00	(2,279,057.59)	(90,191.00)	3,419,390.84
STOCKLAND NPV (STAPLED)	487,539.00	(1,501,792.17)	(336,700.00)	949,785.16
STORA ENSO OYJ SER'R'NPV	8,967.00	(174,352.04)	(8,979.00)	154,577.17
STRATHCONA RES LTD SR NT 144A 6.875% 08-01-2025	2,260,000.00	(2,271,037.50)	(1,925,000.00)	1,862,437.50
STRAUMANN HLDG	38,355.00	(1,958,105.57)	(2,693.00)	341,844.09
STRAUMANN HLDG CHF0.10 (REGD)	978.00	(1,513,715.88)	(1,342.00)	700,034.93
SUMITOMO CHEMICAL CO. LTD NPV	49,800.00	(205,320.59)	(134,600.00)	573,382.44
SUMITOMO ELECTRIC NPV	5,060.00	(67,670.26)	(5,060.00)	57,833.26

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
SUMITOMO HEAVY IND NPV	19,400.00	(434,964.56)	(25,300.00)	601,054.22
SUMITOMO MITSUI FINANCIAL GROUP NPV	99,428.00	(3,533,805.22)	(41,400.00)	1,294,067.88
SUMITOMO MITSUI TRUST HOLDINGS INC	33.00	(1,051.76)	(157,200.00)	5,274,207.00
SUMITOMO RUBBER NPV	35,100.00	(318,607.36)	(27,500.00)	252,032.79
SUN COMMUNITIES INC COM	2,203.00	(370,746.99)	(76,283.00)	12,467,387.41
SUN LIFE FINL INC COM NPV	4.00	(192.97)	(6.00)	313.83
SUNCOR ENERGY INC COM NPV 'NEW'	3,980.00	(157,092.23)	(3,984.00)	145,286.57
SUNCORP GROUP LTD NPV	28,994.00	(235,765.15)	(29,003.00)	235,397.03
SUNGROW PWR SUP CO., LTD.	234,900.00	(3,122,406.45)	(242,000.00)	3,568,297.02
SUNNY OPTICAL TECH HKD0.10	10,300.00	(252,039.72)	(7,700.00)	121,268.10
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	1,025,000.00	(1,050,594.25)	(750,000.00)	0.00
SUNTEC REAL ESTATE INVESTMENT TRUST REIT	1,461,200.00	(1,859,562.47)	(1,460,900.00)	1,784,338.60
SUOFEIYA HOME COLLECTION CO LTD A'CNV1 STOCK CONNECT	163,556.00	(490,785.44)	(125,222.00)	448,117.30
SUZUKI MOTOR CORP NPV	200.00	(6,233.08)	(1,600.00)	51,963.66
SVENSKA CELLULOSA SER'B'NPV	16,277.00	(289,894.68)	(16,261.00)	259,870.05
SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	127,781.00	(1,280,892.45)	(850,861.00)	7,967,552.58
SWATCH GROUP CHF2.25(BR)	13,134.00	(3,846,221.14)	(27,249.00)	7,116,717.75
SWEDBANK AB SER'A'NPV	10,032.00	(187,655.37)	(54.00)	816.15
SWEDISH MATCH NPV	135,937.00	(1,387,027.67)	(91.00)	788.93
SWEDISH ORPHAN BIOVITRUM AB NPV	5,873.00	(125,505.11)	(5,792.00)	126,124.39
SWIRE PROPERTIES LTD HKD1	68,800.00	(189,345.61)	(16,800.00)	41,034.12
SWISS LIFE HOLDINGS AG	2,853.00	(1,633,089.05)	(3,742.00)	1,989,680.36
SWISS RE AG CHF0.10	18,098.00	(1,673,032.90)	(12,917.00)	1,088,943.52
SWISSCOM AG CHF1(REGD)	3.00	(1,643.21)	(1,669.00)	951,310.50
SYCAMORE PARTNERS II, LP	216,750.00	(216,750.00)	(13,088,304.50)	128,367.00
SYCAMORE PARTNERS III LP	16,485,494.00	(16,485,494.00)	(26,813,802.00)	674,081.00
SYMRISE AG NPV (BR)	11,219.00	(1,327,880.49)	(6,783.00)	770,781.71
SYNLAB AG NPV	32.00	(537.51)	(153,655.00)	2,663,152.78
SYNNEX TECH INTL TWD10	61,000.00	(154,368.23)	(61,000.00)	113,355.34
T&D HOLDINGS INC NPV	21,200.00	(269,233.41)	(271,800.00)	3,423,354.66
TAG IMMOBILIEN AG RIGHTS 25/07/2022	71.00	93.82	(71.00)	26.95
TAILWATER ENERGY FUND III	1,281,673.00	(1,281,673.00)	(8,987,977.00)	8,987,977.00
TAILWATER ENERGY FUND IV, LP	5,279,951.00	(5,279,951.00)	(913,314.00)	913,314.00
TAIWAN MOBILE CO TWD10	74,000.00	(275,793.68)	(20,000.00)	73,902.25
TAIWAN SEMICONDUCTOR MANUFACTURING TWD10 233C	414,659.00	(8,150,602.19)	(1,119,441.00)	22,114,022.17
TAKEDA PHARMACEUTICAL CO NPV	72,116.00	(2,060,211.16)	(414,600.00)	12,025,380.30
TARGA RES CORP 4.2% 02-01-2032	1,128,000.00	(1,125,913.20)	(1,128,000.00)	1,060,489.38
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEC	449,000.00	449,000.00	(449,000.00)	444,102.50
TATA MOTORS LTD EQUITY	45,279.00	(300,532.67)	(303,315.00)	1,610,248.89
TATA STEEL LTD INR1.00(POST SUBDIVISION)	772,870.00	1,179,390.98	(46,251.00)	64,429.31
TAYLOR WIMPEY ORD GBP0.01	244,142.00	(522,822.60)	(539,900.00)	896,112.25
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	281,000.00	(281,000.00)	(281,000.00)	281,000.00
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	376,000.00	(376,000.00)	(376,000.00)	376,000.00
TC ENERGY CORPORAT COM NPV	7,768.00	(404,634.20)	(10,613.00)	605,584.52
TCV IX LP	2,836,191.38	(2,836,191.38)	(1,404,568.85)	1,404,568.85
TCV VIII LP	541,878.94	(541,878.94)	(3,975,746.76)	9,424,569.43
TEAM HEALTH HOLDINGS INC. EXTENDED TERM LOAN SENIOR SECURED 03-02-2027	965,998.03	882,556.45	(965,998.03)	912,868.14
TECHNOPRO HLDGS IN NPV	24,100.00	(713,303.83)	(102,100.00)	2,543,869.55
TECHTRONIC INDUSTR NPV	76,500.00	(1,184,307.28)	(332,500.00)	4,922,120.65
TECK RESOURCES LTD 6% DUE 08-15-2040	1,060,000.00	(1,304,934.20)	(2,060,000.00)	2,023,948.97
TEIJIN LTD NPV	124,400.00	(1,432,778.02)	(51,800.00)	552,165.81
TELE2 AB SER'B'NPV	12,096.00	(148,523.56)	(40,209.00)	529,547.36
TELECOM ITALIA CAP 7.2% DUE 07-18-2036	460,000.00	(516,925.00)	(460,000.00)	453,100.00
TELECOM ITALIA SPA DI RISP NPV	851,438.00	(243,736.55)	(851,438.00)	238,813.85
TELECOM ITALIA SPA NPV	920,651.00	(298,092.33)	(920,651.00)	352,071.19
TELEFONICA SA EUR1	250,557.00	(1,186,513.34)	(423,307.00)	2,039,439.82
TELEFONICA SA EUR1 RFD JUNE 2022	13,284.00	0.00	(13,284.00)	0.00
TELEKOM MALAYSIA NPV	92,000.00	(101,944.50)	(95,600.00)	119,361.42
TELENET FIN LUX 5.5% SNR SEC 01/03/2028 USD	1,800,000.00	(1,782,000.00)	(1,800,000.00)	718,000.00
TELENOR ASA ORD NOK6	125,019.00	(1,670,682.12)	(87.00)	1,121.98
TELEPERFORMANCE SOCIETE EUROPEENNE	15,732.00	(5,666,665.97)	(24,921.00)	8,566,659.90
TELIA COMPANY AB NPV	401,824.00	(1,562,965.04)	(189.00)	698.81
TELKOM INDONESIA (PERSERO) TBK IDR5C	5,448,900.00	(1,692,347.93)	(6,334,800.00)	1,859,640.78
TELSTRA GROUP LTD NPV	107,715.00	(310,551.74)	(107,341.00)	295,080.52
TELUS CORPORATION COM NPV	23,495.00	(298,366.59)	(23,457.00)	147,328.04
TELUS CORPORATION COM NPV(NON CANADIAN)	17,669.00	442,393.20	(5,788.00)	0.00
TENCENT HLDGS LIMITED COMMON STOCK	218,463.00	(11,068,673.27)	(506,877.00)	23,797,440.02

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
TESCO ORD GBP0.0633333	1,276,136.00	(4,042,362.45)	(421.00)	1,467.19
THALES SA EUR3	18,570.00	(2,174,538.21)	(51,933.00)	6,368,487.84
THE ENERGY & MINERALS GROUP FUND III, LP	1,898,681.00	(1,898,681.00)	(38,943.00)	38,943.00
THE PEOPLE S INS A CNY1 (STOCK CONNECT)	738,300.00	(514,034.74)	(738,300.00)	499,237.20
THG PLC GBPO.005	357.00	(276.10)	(244,044.00)	466,541.12
THULE GROUP AB NPV	21,419.00	(1,078,264.78)	(58,356.00)	2,008,695.21
TIME WARNER CABLE 6.55% DUE 05-01-2037	2,150,000.00	(2,659,894.00)	(158,000.00)	165,843.12
TIMKEN CO 4.125% 04-01-2032	862,000.00	(847,975.26)	(862,000.00)	800,474.16
TINGYI(CAYMAN ISL) USD 0.005	574,000.00	(1,142,072.24)	(618,000.00)	1,059,183.59
TITAN COMPANY LTD	46,275.00	(1,546,654.56)	(45,115.00)	1,484,832.78
TKH GROUP NV CVA EURO.25	5,521.00	(300,839.08)	(64,838.00)	2,974,354.09
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEC	2,334,000.00	(1,743,554.58)	(6,896,000.00)	6,345,708.05
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEC	6,925,000.00	(6,966,500.00)	(6,925,000.00)	6,723,396.70
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052	3,140,000.00	(2,763,091.00)	(4,555,000.00)	3,758,613.30
T-MOBILE USA INC SR SECD NT 144A 3.6% 11-15-206C	5,600,000.00	(4,736,374.42)	(62,000.00)	46,441.10
TMX GROUP LIMITED COM NPV	62.00	(6,167.91)	(19,666.00)	2,121,420.08
TOBU RAILWAY CO Y50	4,500.00	(109,103.25)	(2,700.00)	61,059.59
TOKIO MARINE HOLDINGS INC NPV	96,290.00	(5,259,200.53)	(25,980.00)	1,499,674.80
TOKYO ELEC POWER H NPV	346,568.00	(1,294,920.01)	(19,900.00)	74,979.32
TOKYO GAS CO LTD NPV	4,018.00	(74,708.47)	(8,400.00)	166,282.79
TOKYO OHKA KOGYO NPV	1,600.00	(92,520.34)	(27,890.00)	1,614,873.12
TOKYO TATEMONO CO NPV	21,800.00	(315,121.89)	(119,400.00)	1,690,963.01
TOKYU CORP NPV	11,200.00	(155,244.74)	(4,700.00)	53,825.57
TOMRA SYSTEMS ASA NOK1	6.00	(295.31)	(5,250.00)	264,205.49
TOPCON CORPORATION NPV	11,000.00	(155,260.19)	(81,100.00)	1,146,929.58
TOPPAN INC NPV	30,200.00	(553,127.36)	(70,800.00)	1,360,122.21
TORONTO DOMINION BK 4.456% 06-08-2032	2,237,000.00	(2,237,000.00)	(2,237,000.00)	2,222,325.28
TORONTO-DOMINION COM NPV	6,778.00	(534,346.31)	(16,004.79)	1,206,876.48
TOTALENERGIES SE	93,008.00	(4,798,475.10)	(291,830.00)	17,024,817.17
TOWERBROOK INVESTORS V (ONSHORE) LP	11,041,958.00	(11,041,958.00)	(34,465,697.00)	610,347.00
TOWERBROOK STRUCTUED OPPORTUNITIES FUND II (ONSHORE), LF	2,179,266.00	(2,179,266.00)	(32,851.00)	32,851.00
TOYOTA INDUSTRIES NPV	5,200.00	(387,507.91)	(7,600.00)	509,265.20
TRANSCOSMOS INC NPV	5,100.00	(140,733.36)	(47,900.00)	1,269,163.04
TRANSURBAN GROUP STAPLED UNITS NPV	280.00	(2,674.60)	(227.00)	2,285.09
TREASURY WINE ESTA NPV	75,068.00	(626,755.60)	(215,160.00)	1,818,584.35
TRELLEBORG AB SER'B'NPV	11,187.00	(273,373.08)	(80,598.00)	1,882,387.74
TRICAN WELL SERVIC COM NPV	153,900.00	(513,850.85)	(153,900.00)	559,443.35
TRIDENT IV, LP	11,353.26	(11,353.26)	(9,890,513.86)	2,550,628.40
TRIDENT V, LP	263,396.73	(263,396.73)	(19,189,277.28)	1,561,667.77
TRIDENT VI, LP	111,449.84	(111,449.84)	(21,374,420.14)	507,364.94
TRIDENT VII	3,034,878.27	(3,034,878.27)	(27,137,719.94)	3,389,864.09
TRIDENT VIII, L.P	566,832.15	(566,832.15)	(35,567,984.89)	2,251,583.89
TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032	1,641,000.00	(1,634,436.00)	(1,641,000.00)	1,387,295.39
TRYG A/S DKK5	22.00	(515.84)	(557,705.00)	13,137,766.14
TSMC ARIZONA CORP 4.5% 04-22-2052	775,000.00	(773,225.25)	(500,000.00)	476,700.00
TTM TECHNOLOGIES 4% DUE 03-01-2029	2,015,000.00	(1,876,468.75)	(825,000.00)	726,684.75
TYCO ELECTRONICS GROUP S 2.5% 02-04-2032	1,918,000.00	(1,880,272.94)	(1,918,000.00)	1,760,296.06
U S BANCORP 2.491% 11-03-2032	3,941,000.00	(3,691,258.83)	(147,000.00)	124,583.97
UBS GROUP AG USD0.10 (REGD)	335,598.00	(6,170,174.86)	(776,187.00)	14,468,143.59
UCB NPV	6,150.00	(572,106.11)	(18,582.00)	1,785,880.86
UDR INC COM STK	13.00	(642.53)	(112,520.00)	5,344,831.72
UIE PLC	6,883.00	1,370,626.20	(6,883.00)	363,297.27
UK(GOVT OF) 0.375% SNR 22/10/30 GBP100C	10,000.00	(10,796.51)	(20,000.00)	23,536.52
ULTRATECH CEMENT LTD INR10	2,173.00	(210,371.20)	(18,308.00)	1,562,205.25
ULVAC INC NPV	2,600.00	(140,337.69)	(44,500.00)	1,910,902.05
UMICORE NPV	9.00	(317.90)	(8,287.00)	337,396.04
UNIBAIL-RODAMCO-WESTFIELD	9,800.00	(742,712.60)	(5,680.00)	372,904.15
UNICREDIT SPA NPV	1,013,876.00	(10,983,698.84)	(2,122,523.00)	24,444,056.74
UNIFRAX ESCR 5.25% DUE 09-30-2028	312,000.00	(275,735.00)	(421,000.00)	366,929.67
UNILEVER PLC ORD GBP 0.031111	39,950.00	(2,045,496.35)	(91,169.00)	4,489,563.61
UNILEVER PLC ORD GBPO.031111	65,862.00	(3,178,247.97)	(193,340.00)	9,207,534.51
UNIMICRON TECHNOLO TWD10	289,000.00	(1,964,349.44)	(199,000.00)	1,604,383.34
UNION ELECTRIC CO 3.9% DUE 04-01-2052	1,244,000.00	(1,240,939.76)	(46,000.00)	42,157.16
UNION PAC CORP 3.5% 02-14-2053	5,500,000.00	(5,487,570.00)	(897,000.00)	125,595.33
UNION PAC CORP 3.85% 02-14-2072	8,967,000.00	(8,959,839.91)	(8,967,000.00)	8,257,135.12
UNITED SPIRITS LTD	33,193.00	(372,647.79)	(33,193.00)	331,357.41
UNITED UTILITIES GROUP ORD GBPO.05	80.00	(1,110.26)	(36.00)	496.20

1/1/2022 - 8/31/2022

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	Share/Par	Net Amount	Share/Par	Net Amount
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	9,272,000.00	(9,244,384.25)	(890,000.00)	0.00
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	5,287,000.00	(5,254,100.74)	(890,000.00)	949,621.10
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REC	2,505,000.00	(2,505,000.00)	(2,505,000.00)	2,160,988.35
UNO MINDA LIMITED	55,130.00	(892,084.98)	(55,130.00)	676,264.87
UNVL MUSIC GROUP EUR10.00	232,000.00	(18,073,730.65)	(351,445.00)	7,944,193.70
UPL LIMITED INR2	102,558.00	(943,635.96)	(102,558.00)	882,830.60
URBAN EDGE PPTYS COM	36,713.00	(704,617.92)	(146,277.00)	2,589,553.66
US FOODS INC 6.25% DUE 04-15-2025	182,000.00	(186,777.50)	(990,000.00)	1,017,225.00
USA COMPRESSION FIXED 6.875% DUE 04-01-2026	1,840,000.00	(1,850,375.00)	(660,000.00)	643,368.00
USHIO INC NPV	6,700.00	(110,149.15)	(64,900.00)	911,309.16
USIMINAS USI SD MG PRF'A'NPV	218,500.00	(639,340.66)	(1,325,800.00)	3,050,985.34
UTD MICRO ELECT TWD10	1,708,699.00	(2,596,867.40)	(475,000.00)	909,933.93
UTD O/S BANK NPV	17,415.00	(409,353.54)	(200.00)	3,941.43
UTI ASSET MANAG.CO INR10	10,102.00	(150,278.99)	(19,768.00)	225,182.60
VALE SA COM NPV	127,661.00	(2,434,248.44)	(313,145.00)	5,207,765.09
VALEO EUR1	2,705.00	(64,651.64)	(2,946.00)	55,458.35
VALMET OYJ NPV	15.73	724.81	(35,646.73)	1,123,124.06
VANGUARD INTL SEMI TWD10	67,000.00	(307,761.98)	(67,000.00)	236,662.86
VARDHMAN TEXTILES INR10	12,244.00	(413,904.24)	(12,244.00)	0.00
VAT GROUP AG CHF0.10 (REGD)	2,490.00	(866,095.65)	(1,263.00)	410,774.65
VENTAS INC REIT	41,887.00	(2,234,577.56)	(101,790.00)	5,570,410.65
VENTURE GLOBAL 4.125% DUE 08-15-2031	914,000.00	(918,182.25)	(1,568,000.00)	1,469,935.30
VEOLIA ENVIRONNEME EUR5	45.00	(1,113.41)	(30,300.00)	879,187.05
VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025	0.00	(18.33)	(1,000,000.00)	840,805.74
VERIS RESIDENTIAL INC COM STK USD0.01	46,760.00	(791,534.22)	(46,760.00)	735,066.77
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEC	4,295,000.00	(3,871,193.20)	(18,558,000.00)	15,169,146.94
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEC	5,485,000.00	(4,546,900.45)	(785,000.00)	766,004.00
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEC	510,000.00	(519,506.40)	(14,577,000.00)	9,169,947.99
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	2,439,000.00	(2,696,436.45)	(9,957,000.00)	10,184,636.35
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	914,000.00	(685,509.14)	(1,482,000.00)	1,389,974.50
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REC	3,700,000.00	(2,455,172.00)	(6,252,000.00)	4,576,329.87
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	1,697,000.00	(1,716,142.16)	(740,000.00)	625,617.97
VESTAS WIND SYSTEM DKK0.20	282,678.00	(7,942,596.88)	(87,362.00)	2,296,594.95
VIATRIS INC 4.0% 06-22-2050	2,350,000.00	(1,625,076.70)	(71,000.00)	52,794.89
VICI PPTYS INC COM	54.00	(1,895.13)	(135,663.78)	4,215,018.65
VICI PPTYS LP SR NT 5.625% 05-15-2052	2,780,000.00	(2,763,565.55)	(250,000.00)	225,125.00
VIFOR PHARMA AG CHF0.01	784.00	(138,434.55)	(804.00)	3,585.84
VINCI EUR2.50	22,963.00	(2,385,814.82)	(109,707.00)	10,584,328.92
VIVENDI SE EUR5.50	163,651.00	(2,115,947.55)	(220,475.00)	2,278,535.90
VM CONS INC 5.5% DUE 04-15-2029	700,000.00	(656,600.00)	(780,000.00)	692,250.00
VODACOM GROUP LIM1 ZAR0.01	17,500.00	(165,891.62)	(58,500.00)	533,548.35
VODAFONE GROUP ORD USD0.2095238	1,959.00	(3,351.34)	(1,593,686.00)	2,538,338.17
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	3,095,000.00	(3,273,897.80)	(1,564,000.00)	986,226.78
VOLKSWAGEN AG NON VTG PRF NPV	59,784.00	(12,391,025.34)	(54,502.00)	9,107,487.64
VOLVO AB SER'B'NPV	22,879.00	(504,767.96)	(36,441.00)	781,884.63
VOLVO CAR AB SER'B'NPV	115,309.00	(813,030.04)	(115,018.00)	957,184.55
VORNADO RLTY TR COM	21,430.00	(969,228.67)	(27,090.00)	1,141,232.86
W P CAREY INC COM	4.00	(351.22)	(7,780.00)	645,481.35
W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028 BEC	0.00	0.00	(3,265.00)	3,265.00
WACKER CHEMIE AG NPV(BR)	772.00	(121,072.05)	(13,453.00)	2,401,522.72
WAL-MART DE MEX COM NPV	99,700.00	(388,579.09)	(878,365.00)	3,221,782.69
WALSIN LIHWA CORP TWD10	190,000.00	(238,340.57)	(63,000.00)	101,523.20
WAN HAI LINES TWD10	20,000.00	(67,136.00)	(19,000.00)	96,414.93
WANT WANT CHINA HO USD0.02	724,000.00	(686,455.26)	(1,250,000.00)	1,074,437.08
WARBURG PINCUS ENERGY (CAYMAN) LP	1,580,000.00	(1,580,000.00)	(3,680,000.00)	648,000.00
WARBURG PINCUS ENERGY (E&P)-A LP	940,000.00	(940,000.00)	(15,555,087.40)	9,122,001.00
WAREHOUSES DE PAUW NPV	9,109.00	(394,467.53)	(4,400.00)	155,669.70
WARRIOR MET COAL INC 7.875% 12-01-2028	1,176,000.00	(1,234,800.00)	(1,000,000.00)	1,000,000.00
WATCHES OF SWITZER ORD GBP0.0125	21,385.00	(380,578.46)	(54,297.00)	665,811.36
WEG SA COM NPV	77,900.00	(469,922.32)	(55,100.00)	361,131.68
WEICHAI POWER CO H CNY1	1,295,000.00	(2,430,249.58)	(1,100,000.00)	1,654,139.96
WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041	6,575,000.00	(6,235,384.03)	(27,504,000.00)	23,170,982.99
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	550,000.00	(563,711.50)	(2,525,000.00)	2,015,743.75
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	21,658,000.00	(20,742,782.45)	(21,558,000.00)	19,787,441.46
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	16,098,000.00	(16,077,202.75)	(661,000.00)	640,453.54
WELLTOWER INC COM REIT	14,133.00	(1,248,129.12)	(117,270.00)	10,162,829.53
WESFARMERS LTD NPV	23,771.00	(785,096.70)	(63,728.00)	2,392,704.87

1/1/2022 - 8/31/2022

(a) Identity of issue, borrower, lessor or similar party & (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(c) Cost of Acquisitions		(d) Proceeds of Dispositions	
	Share/Par	Net Amount	Share/Par	Net Amount
WESTBROOK RE FUND IX	96,506.00	(96,506.00)	(1,818,547.00)	1,818,547.00
WESTBROOK REAL ESTATE FUND VII LP	19,899.00	(19,899.00)	(289,889.00)	289,889.00
Westbrook Real Estate Fund X LP	220,436.00	(220,436.00)	(2,524,136.00)	2,524,136.00
WESTN GAS PARTNERS 4.5% 03-01-2028	211,000.00	(202,560.00)	(532,000.00)	525,084.00
WESTN GAS PARTNERS 5.3% 03-01-2048	483,000.00	(417,795.00)	(337,000.00)	334,337.70
WESTPAC BKG CORP NPV	14,691.00	(246,898.43)	(14,725.00)	249,811.33
WEYERHAEUSER CO COM	6.00	(220.29)	(31,650.00)	1,215,589.27
WEYERHAEUSER CO SR NT 4% 03-09-2052	3,341,000.00	(3,283,067.06)	(292,000.00)	239,337.66
WH GROUP LIMITED COMSTK	555,500.00	(408,715.38)	(1,400.00)	943.81
WH SMITH PLC ORD GBP0.220895	78,442.00	(1,694,099.58)	(78,442.00)	1,531,201.53
WHEATON PRECIOUS M COM NPV	4,412.00	(183,101.74)	(14,795.00)	659,709.68
WHITBREAD ORD GBP0.76797385	973.00	(36,658.43)	(1,462.00)	45,403.41
WHITE CAP BUYER 6.875% DUE 10-15-2028	135,000.00	(122,675.00)	(287,000.00)	256,009.74
WHITECAP RESOURCES INC COMMON STOCK	100.00	(704.25)	(100.00)	829.35
WILL SEMICONDUCTOR CO LTD SHANGHAI A CNY1 (STOCK CONNECT)	5,780.00	(131,624.04)		
WILLIAMS COMPANIES INC 3.5% 10-15-2051	1,845,000.00	(1,395,594.90)	(1,790,000.00)	1,338,544.26
WILMAR INTERNATIONAL LTD NPV	260,700.00	(917,715.35)	(200.00)	610.29
WIN SEMICONDUCTORS TWD10	17,000.00	(188,907.34)	(312,754.00)	2,447,074.25
WIZZ AIR HLDGS PLC ORD GBP0.0001	30,923.00	(1,024,164.68)	(75,088.00)	3,469,100.96
WOODSIDE ENERGY GR ORD NPV (DI)	166.61	2,576.61	(166.00)	3,760.72
WOODSIDE ENERGY NPV	52,880.00	(506,957.79)	(45.00)	1,002.06
WOODSIDE PETROLEUM NPV	13,808.00	(297,507.20)	(14,278.00)	675.92
WOOLWORTHS GRP LTD NPV	68,063.00	(1,653,909.11)	(136.00)	3,685.17
WORLDLINE EURO.68	29,074.00	(1,495,715.20)	(50,542.00)	2,097,840.00
WPG HOLDINGS TWD10	79,000.00	(158,093.46)	(79,000.00)	143,869.55
WPP PLC ORD GBP0.10	9,698.00	(96,731.67)	(9,687.00)	89,765.73
WULIANGYE YIBIN CO. LTD. 'A'CNY1 (STOCK CONNECT)	59,000.00	(1,908,956.40)	(21,800.00)	511,685.26
WUXI APTEC CO LTD CNY1 H	84,926.00	(1,101,249.69)	(111,638.00)	1,562,743.24
WUXI BIOLOGICS (CA USD0.0000083	49,500.00	(381,669.77)	(870,068.00)	6,310,601.79
WUXI LEAD INTELLIG A CNY1 STOCK CONNECT	41,500.00	(407,491.13)	(33,700.00)	348,696.45
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REC	1,825,000.00	(1,893,437.50)	(760,000.00)	754,300.00
WYNN MACAU LTD HKD0.001	46,400.00	(30,898.39)	(27,200.00)	17,796.20
WYNNCHURCH CAPITAL PARTNERS V, LP	7,692,030.11	(7,692,030.11)	(10,436,053.11)	273,697.11
XENIA HOTELS & RESORTS INC COM	75,391.00	(1,373,889.07)	(155,960.00)	2,862,802.95
XERO LIMITED NPV	1,802.00	(130,065.15)	(1,802.00)	125,563.82
XINYI SOLAR HLDGS HKD0.10	440,000.00	(795,507.33)	(122,000.00)	216,410.48
XTEP INTERNATIONAL HKD0.01	486,000.00	(854,667.22)	(1,955,000.00)	2,702,844.86
YADEA GROUP HOLDIN USD0.00001	244,000.00	(492,086.81)	(158,000.00)	275,867.56
YAGEO CORP TWD10	77,000.00	(1,105,739.47)	(354,043.00)	4,385,400.87
YAMATO HOLDINGS NPV	15,200.00	(279,162.73)	(2,300.00)	40,104.80
YANGMING MARINE TWD10	105,000.00	(312,054.26)	(55,000.00)	236,352.08
YANKUANG ENERGY GROUP COMPANY LTD 'H'CNY1	48,000.00	(143,539.00)	(650,000.00)	1,620,734.58
YARA INTERNATIONAL NOK1.7	15,225.00	(711,201.57)	(16,023.00)	816,318.19
YDUQS PARTICIPAC COM NPV	13,100.00	(47,898.29)	(228,000.00)	808,352.99
YES BANK INR2	3,388,750.00	(690,404.88)	(233,485.00)	39,509.82
YUM BRANDS INC 4.625% DUE 01-31-2032	293,000.00	(287,140.00)	(293,000.00)	273,653.21
YUM BRANDS INC 5.375% DUE 04-01-2032/04-01-2022 REC	864,000.00	(864,000.00)	(391,000.00)	383,590.55
YUNNAN ALUMINIUM CO., LTD.(STOCK CONNECT)	1,368,500.00	(3,108,340.39)	(1,368,500.00)	2,051,743.33
YUNNAN ENERGY NEW A CNY1	33,700.00	(1,209,374.27)	(85,500.00)	3,314,079.05
ZALANDO SE NPV	9.00	(247.89)	(20,850.00)	970,398.66
ZHONGSHENG GROUP H HKD0.0001	44,000.00	(337,686.36)	(136,500.00)	957,173.37
ZIJIN MINING GROUP CO.LTD 'A'CNY0.1 (STOCK CONNECT)	1,255,400.00	(2,076,228.95)	(1,610,700.00)	2,231,727.30
ZIJIN MINING GROUP LTD 'H'CNY0.1	516,000.00	(690,319.60)	(2,834,000.00)	4,240,298.99
ZURICH INSURANCE GROUP AG CHF0.1C	10,180.00	(4,627,887.77)	(7,680.00)	3,709,503.37

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
037833EG1	APPLE INC 2.800% 02/08/2061 DD 02/08/21	637,000.000	-422,541.21	409,336.20
36267VAJ2	GE HEALTHCARE HOLDING LLC 144A 5.905% 11/22/2032 DD 11/22/22	3,093,000.000	-3,093,000.00	3,165,066.90
6488139WB	S & P 500 INDEX (OTC) PUT NOV 22 3525.000 ED 111822	4,000.000	-20,460,000.00	42,145,000.00
6488139WD	S & P 500 INDEX (OTC) PUT NOV 22 3325.000 ED 111822	4,000.000	11,400,000.00	-20,625,000.00
6488159KE	S & P 500 INDEX (SPX) CALL NOV 22 4400.000 ED 111822	1,200.000	0.00	-120,000.00
6488159LD	S & P 500 INDEX OTC CALL DEC 22 4200.00 ED 121622	1,250.000	-2,130,000.00	3,235,000.00
6488159VN	S & P 500 INDEX (SPX) PUT OCT 22 3400.000 ED 103122	2,400.000	5,688,000.00	-8,028,000.00
6488159VO	S & P 500 INDEX (SPX) PUT OCT 22 3600.000 ED 103122	2,400.000	-11,784,000.00	21,384,000.00
6488159WK	S & P 500 INDEX (SPX) PUT NOV 22 3650.000 ED 111822	1,200.000	0.00	15,240,000.00
6488159WW	S & P 500 INDEX (SPX) PUT NOV 22 3800.000 ED 111822	1,250.000	0.00	24,906,250.00
6488159WY	S & P 500 INDEX (SPX) PUT NOV 22 3600.000 ED 111822	1,250.000	0.00	-14,000,000.00
6488159XF	S & P 500 INDEX (OTC) PUT DEC 22 3250.000 ED 121622	500.000	2,180,000.00	-185,000.00
6488169UA	S & P 500 INDEX (SPX) PUT SEP 22 3600.000 ED 091622	2,450.000	0.00	-1,837,500.00
6488169UB	S & P 500 INDEX (SPX) PUT SEP 22 3800.000 ED 091622	2,450.000	0.00	6,909,000.00
6488169WB	S & P 500 INDEX (SPX) PUT NOV 22 3950.000 ED 111822	1,000.000	0.00	14,350,000.00
6488169WV	S & P 500 INDEX (SPX) PUT NOV 22 3675.000 ED 111822	2,000.000	0.00	-4,620,000.00
6488169WW	S & P 500 INDEX (SPX) PUT NOV 22 3350.000 ED 111822	2,500.000	0.00	-16,600,000.00
6488169WX	S & P 500 INDEX (SPX) PUT NOV 22 3550.000 ED 111822	2,500.000	0.00	34,750,000.00
683715AF3	OPEN TEXT CORP 144A 6.900% 12/01/2027 DD 12/01/22	176,000.000	-176,000.00	177,430.01
718172CX5	PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22	4,089,000.000	-4,085,319.90	4,316,184.84
78573NAH5	SABRE GLBL INC 144A 11.250% 12/15/2027 DD 12/06/22	81,000.000	-79,488.54	81,303.75
99F106L2A	US 10YR ULTRA FUTURE (CBT) EXP DEC 22	158.000	0.00	-270,068.59
99F133L2A	US LONG BOND FUTURE (CBT) EXP DEC 22	1,894.000	0.00	-15,005,998.48
99F139L2A	US 10YR NOTE FUTURE (CBT) EXP DEC 22	1,391.000	0.00	5,099,789.54
99F167L2C	90DAY EURO\$ FUTURE (CME) EXP DEC 22	11.000	0.00	-7,150.00
99F169L2H	COPPER FUTURE (CMX) EXP DEC 22	3.000	0.00	1,746.72
99F183L2A	US 5YR NOTE FUTURE (CBT) EXP DEC 22	402.000	0.00	-110,122.71
99F217L2A	US 2YR NOTE FUTURE (CBT) EXP DEC 22	340.000	0.00	1,485,100.24
99F295I2C	S&P 500 EMINI INDEX FUT (CME) EXP SEP 22	2,987.000	0.00	17,468,857.45
99F700L2A	US ULTRA BOND (CBT) EXP DEC 22	212.000	0.00	3,192,353.19
99F740I2D	MSCI EMGMKT FUTURE (NYF) EXP SEP 22	67.000	0.00	-55,020.79
99F740L2D	MSCI EMGMKT FUTURE (NYF) EXP DEC 22	9,014.000	0.00	-45,116,235.77
99F784I2C	E-MINI RUSS 2000 FUTURE (CME) EXP SEP 22	2,608.000	0.00	-12,261,083.31
99F784L2C	E-MINI RUSS 2000 FUTURE (CME) EXP DEC 22	2,367.000	0.00	10,967,750.14
99QAD7N16	CCP CDX.SP UL CDX.NA.IG.31 R1% 2023 DEC 20 ICE	13,400,000.000	0.00	74,215.12
99QAD7N24	CCP_CDX.SP UL CDX.NA.IG.31 R1% 2023 DEC 20 ICE	13,400,000.000	146,844.41	-0.04
99QAG49CL	OIS_R SOFR-1D CALL MAR 23 001.800 ED 030923	15,000,000.000	282,750.00	-1,017,000.00
99QAG49DA	OIS_R SOFR-1D CALL APR 23 002.850 ED 042023	15,000,000.000	0.00	-484,500.00
99QAG49JL	OIS_R SOFR-1D CALL OCT 22 002.550 ED 102522	10,000,000.000	0.00	-690,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99QAG49OL	OIS P SOFR-1D PUT MAR 23 002.740 ED 032823	10,000,000.000	0.00	93,000.00
99QAG5U01	CCP_IFS R CPURNSA P 2.755% 2027 SEP 23	359,000.000	-5.07	0.04
99QAG5U19	CCP_IFS R CPURNSA P 2.755% 2027 SEP 23	359,000.000	0.01	-105.22
99QAG5U27	CCP_IFS R CPURNSA P 2.77% 2027 SEP 23	384,000.000	0.01	-312.09
99QAG5UX9	CCP_IFS R CPURNSA P 2.789% 2027 SEP 23	359,000.000	-5.07	0.05
99QAG5UY7	CCP_IFS R CPURNSA P 2.789% 2027 SEP 23	359,000.000	0.01	-1,607.47
99QAG5UZ4	CCP_IFS R CPURNSA P 2.77% 2027 SEP 23	384,000.000	-5.42	0.04
99QAG5V00	CCP_IFS R CPURNSA P 2.7795% 2027 SEP 23	359,000.000	-5.07	0.05
99QAG5V18	CCP_IFS R CPURNSA P 2.7795% 2027 SEP 23	359,000.000	0.01	-1,449.10
99QAG5V26	CCP_IFS R CPURNSA P 2.7725% 2002 SEP 23	215,000.000	-3.04	0.09
99QAG5V34	CCP_IFS R CPURNSA P 2.7725% 2027 SEP 23	215,000.000	0.01	-460.83
99QAG5VS9	CCP_IFS R CPURNSA P 2.791% 2027 SEP 23	359,000.000	-5.07	0.05
99QAG5VT7	CCP_IFS R CPURNSA P 2.791% 2027 SEP 23	359,000.000	0.01	-1,638.10
99QAG5VU4	CCP_IFS R CPURNSA P 2.771% 2027 SEP 23	359,000.000	-5.07	0.04
99QAG5VV2	CCP_IFS R CPURNSA P 2.771% 2027 SEP 23	359,000.000	0.01	-305.22
99QAG5VW0	CCP_IFS R CPURNSA P 2.771% 2027 SEP 23	359,000.000	-5.07	0.04
99QAG5VX8	CCP_IFS R CPURNSA P 2.771% 2027 SEP 23	359,000.000	0.01	-305.22
99QAG5VY6	CCP_IFS R CPURNSA P 2.7775% 2027 SEP 23	359,000.000	-5.07	0.05
99QAG5VZ3	CCP_IFS R CPURNSA P 2.7775% 2027 SEP 23	359,000.000	0.01	-1,416.10
99QAG6416	CCP_IFS R CPURNSA P 2.46875% 2032 OCT 06	253,800.000	-5.80	2,219.27
99QAG6424	CCP_IFS R CPURNSA P 2.46875% 2032 OCT 06	253,800.000	0.01	-0.01
99QAG6465	CCP_IFS R CPURNSA P 2.467% 2032 OCT 06	253,800.000	-5.80	2,115.27
99QAG6473	CCP_IFS R CPURNSA P 2.467% 2032 OCT 06	253,800.000	0.01	-0.01
99QAG99XD	CCP OIS R SOFR P 3.50% PUT DEC 22 003.500 ED 121222	2,900,000.000	17,327.50	-362.50
99ZBT0074	DEUTSCHE BK FINL TRI REPO 3.740% 11/21/2022 DD 11/18/22	160,951,582.000	-160,951,582.00	160,951,582.00
99ZBT04D7	BARCLAYS BANK PLC TRI REPO 3.750% 11/21/2022 DD 11/18/22	51,619,663.000	-51,619,663.00	51,619,663.00
99ZBT05J3	DEUTSCHE BK FINL TRI REPO 3.750% 11/21/2022 DD 11/18/22	12,647,372.000	-12,647,372.00	12,647,372.00
99ZBT0CT3	DEUTSCHE BK FINL TRI REPO 3.720% 11/18/2022 DD 11/17/22	14,480,970.000	-14,480,970.00	14,480,970.00
99ZBT0CW6	BARCLAYS BANK PLC TRI REPO 3.700% 11/18/2022 DD 11/17/22	16,631,163.000	-16,631,163.00	16,631,163.00
99ZBT0CX4	DEUTSCHE BK FINL TRI REPO 3.740% 11/18/2022 DD 11/17/22	208,605,141.000	-208,605,141.00	208,605,141.00
99ZBT0CY2	MERRILL LYNCH TRI REPO 3.760% 11/18/2022 DD 11/17/22	126,213,531.000	-126,213,531.00	126,213,531.00
99ZBT0DA3	BARCLAYS BANK PLC TRI REPO 3.750% 11/18/2022 DD 11/17/22	24,591,272.000	-24,591,272.00	24,591,272.00
99ZBT0XS2	MERRILL LYNCH TRI REPO 3.750% 11/21/2022 DD 11/18/22	93,295,488.000	-93,295,488.00	93,295,488.00
99ZBT1122	DEUTSCHE BK FINL TRI REPO 3.740% 11/22/2022 DD 11/21/22	105,088,397.000	-105,088,397.00	105,088,397.00
99ZBT1UV6	BARCLAYS BANK PLC TRI REPO 3.750% 11/22/2022 DD 11/21/22	51,107,902.000	-51,107,902.00	51,107,902.00
99ZBT1WV4	MERRILL LYNCH TRI REPO 3.750% 11/22/2022 DD 11/21/22	142,349,106.000	-142,349,106.00	142,349,106.00
99ZBT20B1	MIZUHO REPO A TRI REPO 3.770% 11/23/2022 DD 11/22/22	20,375,127.000	-20,375,127.00	20,375,127.00
99ZBT20J4	BARCLAYS BANK PLC TRI REPO 3.750% 11/23/2022 DD 11/22/22	6,869,465.000	-6,869,465.00	6,869,465.00
99ZBT20S4	DEUTSCHE BK FINL TRI REPO 3.730% 11/23/2022 DD 11/22/22	110,809,005.000	-110,809,005.00	110,809,005.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBT2UM4	MERRILL LYNCH TRI REPO 3.740% 11/23/2022 DD 11/22/22	99,859,475.000	-99,859,475.00	99,859,475.00
99ZBT2V01	BARCLAYS BANK PLC TRI REPO 3.750% 11/23/2022 DD 11/22/22	53,476,930.000	-53,476,930.00	53,476,930.00
99ZBT2Y08	DEUTSCHE BK FINL TRI REPO 3.730% 11/23/2022 DD 11/22/22	6,095,952.000	-6,095,952.00	6,095,952.00
99ZBT3M33	MIZUHO REPO A TRI REPO 3.770% 11/25/2022 DD 11/23/22	23,548,494.000	-23,548,494.00	23,548,494.00
99ZBT3PD8	MERRILL LYNCH TRI REPO 3.750% 11/25/2022 DD 11/23/22	48,565,809.000	-48,565,809.00	48,565,809.00
99ZBT3R04	DEUTSCHE BK FINL TRI REPO 3.730% 11/25/2022 DD 11/23/22	196,690,256.000	-196,690,256.00	196,690,256.00
99ZBT3SA1	BARCLAYS BANK PLC TRI REPO 3.700% 11/25/2022 DD 11/23/22	7,975,891.000	-7,975,891.00	7,975,891.00
99ZBT3TJ1	BARCLAYS BANK PLC TRI REPO 3.750% 11/25/2022 DD 11/23/22	56,035,412.000	-56,035,412.00	56,035,412.00
99ZBT4Q29	DEUTSCHE BK FINL TRI REPO 3.720% 11/28/2022 DD 11/25/22	2,922,801.000	-2,922,801.00	2,922,801.00
99ZBT4Q37	MERRILL LYNCH TRI REPO 3.750% 11/28/2022 DD 11/25/22	123,993,655.000	-123,993,655.00	123,993,655.00
99ZBT4Q45	BARCLAYS BANK PLC TRI REPO 3.750% 11/28/2022 DD 11/25/22	17,967,384.000	-17,967,384.00	17,967,384.00
99ZBT4Q52	BARCLAYS BANK PLC TRI REPO 3.750% 11/28/2022 DD 11/25/22	62,938,265.000	-62,938,265.00	62,938,265.00
99ZBT4Q60	DEUTSCHE BK FINL TRI REPO 3.730% 11/28/2022 DD 11/25/22	180,080,060.000	-180,080,060.00	180,080,060.00
99ZBT55A1	BARCLAYS BANK PLC TRI REPO 3.760% 11/30/2022 DD 11/29/22	67,388,186.000	-67,388,186.00	67,388,186.00
99ZBT5750	DEUTSCHE BK FINL TRI REPO 3.730% 11/30/2022 DD 11/29/22	135,133,752.000	-135,133,752.00	135,133,752.00
99ZBT5BN6	BARCLAYS BANK PLC TRI REPO 3.750% 11/29/2022 DD 11/28/22	53,171,069.000	-53,171,069.00	53,171,069.00
99ZBT5C96	DEUTSCHE BK FINL TRI REPO 3.730% 11/29/2022 DD 11/28/22	220,730,666.000	-220,730,666.00	220,730,666.00
99ZBT5DG9	MERRILL LYNCH TRI REPO 3.750% 11/29/2022 DD 11/28/22	68,416,762.000	-68,416,762.00	68,416,762.00
99ZBT5DP9	BARCLAYS BANK PLC TRI REPO 3.750% 11/29/2022 DD 11/28/22	12,483,780.000	-12,483,780.00	12,483,780.00
99ZBT6428	BARCLAYS BANK PLC TRI REPO 3.760% 12/01/2022 DD 11/30/22	53,434,156.000	-53,434,156.00	53,434,156.00
99ZBT6BQ7	BARCLAYS BANK PLC TRI REPO 3.700% 11/30/2022 DD 11/29/22	13,222,003.000	-13,222,003.00	13,222,003.00
99ZBT6CP8	MERRILL LYNCH TRI REPO 3.770% 11/30/2022 DD 11/29/22	178,526,242.000	-178,526,242.00	178,526,242.00
99ZBT6X83	MERRILL LYNCH TRI REPO 3.790% 12/01/2022 DD 11/30/22	192,059,589.000	-192,059,589.00	192,059,589.00
99ZBT6YR0	DEUTSCHE BK FINL TRI REPO 3.750% 12/01/2022 DD 11/30/22	95,259,694.000	-95,259,694.00	95,259,694.00
99ZBT7V26	MERRILL LYNCH TRI REPO 3.770% 12/02/2022 DD 12/01/22	24,241,645.000	-24,241,645.00	24,241,645.00
99ZBT7XK4	DEUTSCHE BK FINL TRI REPO 3.750% 12/02/2022 DD 12/01/22	80,640,571.000	-80,640,571.00	80,640,571.00
99ZBT7YD9	BARCLAYS BANK PLC TRI REPO 3.760% 12/02/2022 DD 12/01/22	53,849,407.000	-53,849,407.00	53,849,407.00
99ZBT8LK5	MERRILL LYNCH TRI REPO 3.770% 12/05/2022 DD 12/02/22	75,016,208.000	-75,016,208.00	75,016,208.00
99ZBT8PJ4	DEUTSCHE BK FINL TRI REPO 3.750% 12/05/2022 DD 12/02/22	114,903,664.000	-114,903,664.00	114,903,664.00
99ZBT8Q20	BARCLAYS BANK PLC TRI REPO 3.760% 12/05/2022 DD 12/02/22	57,942,446.000	-57,942,446.00	57,942,446.00
99ZBT9521	BARCLAYS BANK PLC TRI REPO 3.760% 12/07/2022 DD 12/06/22	51,358,212.000	-51,358,212.00	51,358,212.00
99ZBT9J26	BARCLAYS BANK PLC TRI REPO 3.760% 12/06/2022 DD 12/05/22	60,451,675.000	-60,451,675.00	60,451,675.00
99ZBT9K81	MERRILL LYNCH TRI REPO 3.760% 12/06/2022 DD 12/05/22	128,900,486.000	-128,900,486.00	128,900,486.00
99ZBT9LL1	BARCLAYS BANK PLC TRI REPO 3.700% 12/06/2022 DD 12/05/22	5,326,011.000	-5,326,011.00	5,326,011.00
99ZBT9LM9	DEUTSCHE BK FINL TRI REPO 3.750% 12/06/2022 DD 12/05/22	155,965,589.000	-155,965,589.00	155,965,589.00
99ZBTMM72	MERRILL LYNCH TRI REPO 2.980% 10/28/2022 DD 10/27/22	164,874,608.000	-164,874,608.00	164,874,608.00
99ZBTNLA4	MERRILL LYNCH TRI REPO 2.990% 10/31/2022 DD 10/28/22	282,056,262.000	-282,056,262.00	282,056,262.00
99ZBTPF81	MERRILL LYNCH TRI REPO 3.000% 11/01/2022 DD 10/31/22	150,000,000.000	-150,000,000.00	150,000,000.00
99ZBTPK69	BARCLAYS BANK PLC TRI REPO 2.980% 11/01/2022 DD 10/31/22	64,945,109.000	-64,945,109.00	64,945,109.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBTQ3V1	MERRILL LYNCH TRI REPO 3.000% 11/03/2022 DD 11/02/22	58,692,033.000	-58,692,033.00	58,692,033.00
99ZBTQDD0	BARCLAYS BANK PLC TRI REPO 2.980% 11/02/2022 DD 11/01/22	23,787,868.000	-23,787,868.00	23,787,868.00
99ZBTQFS5	MERRILL LYNCH TRI REPO 3.000% 11/02/2022 DD 11/01/22	50,000,000.000	-50,000,000.00	50,000,000.00
99ZBTQVU2	BARCLAYS BANK PLC TRI REPO 2.980% 11/03/2022 DD 11/02/22	7,637,614.000	-7,637,614.00	7,637,614.00
99ZBTR463	BARCLAYS BANK PLC TRI REPO 3.730% 11/04/2022 DD 11/03/22	10,132,294.000	-10,132,294.00	10,132,294.00
99ZBTR6S3	MERRILL LYNCH TRI REPO 3.750% 11/04/2022 DD 11/03/22	77,107,093.000	-77,107,093.00	77,107,093.00
99ZBTR8E2	BARCLAYS BANK PLC TRI REPO 3.600% 11/04/2022 DD 11/03/22	11,395,888.000	-11,395,888.00	11,395,888.00
99ZBTS1Z0	BARCLAYS BANK PLC TRI REPO 3.730% 11/07/2022 DD 11/04/22	5,341,818.000	-5,341,818.00	5,341,818.00
99ZBTS2S5	MERRILL LYNCH TRI REPO 3.750% 11/07/2022 DD 11/04/22	42,519,017.000	-42,519,017.00	42,519,017.00
99ZBTSUY1	BARCLAYS BANK PLC TRI REPO 3.680% 11/07/2022 DD 11/04/22	6,580,134.000	-6,580,134.00	6,580,134.00
99ZBTTXC4	BARCLAYS BANK PLC TRI REPO 3.730% 11/08/2022 DD 11/07/22	25,000,000.000	-25,000,000.00	25,000,000.00
99ZBTTXP5	MERRILL LYNCH TRI REPO 3.750% 11/08/2022 DD 11/07/22	61,228,315.000	-61,228,315.00	61,228,315.00
99ZBTUG06	MERRILL LYNCH TRI REPO 3.750% 11/09/2022 DD 11/08/22	14,240,732.000	-14,240,732.00	14,240,732.00
99ZBTUQ62	BARCLAYS BANK PLC TRI REPO 3.730% 11/09/2022 DD 11/08/22	6,134,176.000	-6,134,176.00	6,134,176.00
99ZBTUR46	DEUTSCHE BK FINL TRI REPO 3.700% 11/09/2022 DD 11/08/22	7,073,589.000	-7,073,589.00	7,073,589.00
99ZBTUS37	BARCLAYS BANK PLC TRI REPO 3.700% 11/09/2022 DD 11/08/22	8,856,706.000	-8,856,706.00	8,856,706.00
99ZBTUT36	DEUTSCHE BK FINL TRI REPO 3.720% 11/09/2022 DD 11/08/22	42,295,295.000	-42,295,295.00	42,295,295.00
99ZBTV0X9	DEUTSCHE BK FINL TRI REPO 3.720% 11/10/2022 DD 11/09/22	63,534,682.000	-63,534,682.00	63,534,682.00
99ZBTV2N9	BARCLAYS BANK PLC TRI REPO 3.700% 11/10/2022 DD 11/09/22	8,700,489.000	-8,700,489.00	8,700,489.00
99ZBTV3Y4	MERRILL LYNCH TRI REPO 3.750% 11/10/2022 DD 11/09/22	32,194,752.000	-32,194,752.00	32,194,752.00
99ZBTVZ52	BARCLAYS BANK PLC TRI REPO 3.730% 11/10/2022 DD 11/09/22	9,482,892.000	-9,482,892.00	9,482,892.00
99ZBTVZ78	DEUTSCHE BK FINL TRI REPO 3.730% 11/10/2022 DD 11/09/22	7,439,245.000	-7,439,245.00	7,439,245.00
99ZBTTW16	DEUTSCHE BK FINL TRI REPO 3.750% 11/14/2022 DD 11/10/22	9,931,566.000	-9,931,566.00	9,931,566.00
99ZBTTW62	DEUTSCHE BK FINL TRI REPO 3.720% 11/14/2022 DD 11/10/22	71,775,001.000	-71,775,001.00	71,775,001.00
99ZBTTWXX2	BARCLAYS BANK PLC TRI REPO 3.730% 11/14/2022 DD 11/10/22	2,616,895.000	-2,616,895.00	2,616,895.00
99ZBTTWY51	BARCLAYS BANK PLC TRI REPO 3.730% 11/14/2022 DD 11/10/22	12,965,958.000	-12,965,958.00	12,965,958.00
99ZBTTWZP6	MERRILL LYNCH TRI REPO 3.750% 11/14/2022 DD 11/10/22	41,532,603.000	-41,532,603.00	41,532,603.00
99ZBTTXRA6	BARCLAYS BANK PLC TRI REPO 3.730% 11/15/2022 DD 11/14/22	10,348,737.000	-10,348,737.00	10,348,737.00
99ZBTTXU61	DEUTSCHE BK FINL TRI REPO 3.720% 11/15/2022 DD 11/14/22	78,465,091.000	-78,465,091.00	78,465,091.00
99ZBTTXV78	MERRILL LYNCH TRI REPO 3.750% 11/15/2022 DD 11/14/22	43,966,811.000	-43,966,811.00	43,966,811.00
99ZBTTXWB8	BARCLAYS BANK PLC TRI REPO 3.730% 11/15/2022 DD 11/14/22	15,751,707.000	-15,751,707.00	15,751,707.00
99ZBTTXWK8	DEUTSCHE BK FINL TRI REPO 3.780% 11/15/2022 DD 11/14/22	11,436,871.000	-11,436,871.00	11,436,871.00
99ZBTTYHG2	DEUTSCHE BK FINL TRI REPO 3.750% 11/16/2022 DD 11/15/22	9,993,632.000	-9,993,632.00	9,993,632.00
99ZBTTYJQ8	DEUTSCHE BK FINL TRI REPO 3.740% 11/16/2022 DD 11/15/22	124,838,613.000	-124,838,613.00	124,838,613.00
99ZBTTYKH6	BARCLAYS BANK PLC TRI REPO 3.750% 11/16/2022 DD 11/15/22	14,527,156.000	-14,527,156.00	14,527,156.00
99ZBTTYQR8	BARCLAYS BANK PLC TRI REPO 3.730% 11/16/2022 DD 11/15/22	25,806,288.000	-25,806,288.00	25,806,288.00
99ZBTTYRV8	MERRILL LYNCH TRI REPO 3.750% 11/16/2022 DD 11/15/22	188,058,682.000	-188,058,682.00	188,058,682.00
99ZBTTZFS5	BARCLAYS BANK PLC TRI REPO 3.750% 11/17/2022 DD 11/16/22	16,509,064.000	-16,509,064.00	16,509,064.00
99ZBTTZG54	BARCLAYS BANK PLC TRI REPO 3.750% 11/17/2022 DD 11/16/22	17,110,417.000	-17,110,417.00	17,110,417.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBTZGY1	DEUTSCHE BK FINL TRI REPO 3.750% 11/17/2022 DD 11/16/22	5,986,543.000	-5,986,543.00	5,986,543.00
99ZBTZKN0	DEUTSCHE BK FINL TRI REPO 3.740% 11/17/2022 DD 11/16/22	195,587,000.000	-195,587,000.00	195,587,000.00
99ZBTZKZ3	MERRILL LYNCH TRI REPO 3.760% 11/17/2022 DD 11/16/22	86,880,173.000	-86,880,173.00	86,880,173.00
99ZBUA559	BARCLAYS BANK PLC TRI REPO 3.700% 12/08/2022 DD 12/07/22	7,170,768.000	-7,170,768.00	7,170,768.00
99ZBUA5D2	MERRILL LYNCH TRI REPO 3.750% 12/08/2022 DD 12/07/22	129,891,040.000	-129,891,040.00	129,891,040.00
99ZBUA5E0	BARCLAYS BANK PLC TRI REPO 3.750% 12/08/2022 DD 12/07/22	49,833,801.000	-49,833,801.00	49,833,801.00
99ZBUA7M0	DEUTSCHE BK FINL TRI REPO 3.740% 12/08/2022 DD 12/07/22	97,654,054.000	-97,654,054.00	97,654,054.00
99ZBUAB37	MERRILL LYNCH TRI REPO 3.760% 12/07/2022 DD 12/06/22	120,094,919.000	-120,094,919.00	120,094,919.00
99ZBUABB9	DEUTSCHE BK FINL TRI REPO 3.750% 12/07/2022 DD 12/06/22	99,741,326.000	-99,741,326.00	99,741,326.00
99ZBUB037	DEUTSCHE BK FINL TRI REPO 3.740% 12/09/2022 DD 12/08/22	215,000,000.000	-215,000,000.00	215,000,000.00
99ZBUB1S1	BARCLAYS BANK PLC TRI REPO 3.750% 12/09/2022 DD 12/08/22	55,843,428.000	-55,843,428.00	55,843,428.00
99ZBUBSS2	BARCLAYS BANK PLC TRI REPO 3.750% 12/09/2022 DD 12/08/22	9,161,788.000	-9,161,788.00	9,161,788.00
99ZBUBU26	MERRILL LYNCH TRI REPO 3.750% 12/09/2022 DD 12/08/22	79,405,619.000	-79,405,619.00	79,405,619.00
99ZBUCVJ6	DEUTSCHE BK FINL TRI REPO 3.740% 12/12/2022 DD 12/09/22	201,466,889.000	-201,466,889.00	201,466,889.00
99ZBUCVQ0	BARCLAYS BANK PLC TRI REPO 3.730% 12/12/2022 DD 12/09/22	5,004,135.000	-5,004,135.00	5,004,135.00
99ZBUCVY3	MERRILL LYNCH TRI REPO 3.750% 12/12/2022 DD 12/09/22	59,633,057.000	-59,633,057.00	59,633,057.00
99ZBUCWC0	BARCLAYS BANK PLC TRI REPO 3.750% 12/12/2022 DD 12/09/22	54,386,323.000	-54,386,323.00	54,386,323.00
99ZBUD9Y6	BARCLAYS BANK PLC TRI REPO 3.700% 12/14/2022 DD 12/13/22	4,769,326.000	-4,769,326.00	4,769,326.00
99ZBUDJA7	BARCLAYS BANK PLC TRI REPO 3.750% 12/13/2022 DD 12/12/22	51,342,309.000	-51,342,309.00	51,342,309.00
99ZBUDKR8	MERRILL LYNCH TRI REPO 3.750% 12/13/2022 DD 12/12/22	111,739,888.000	-111,739,888.00	111,739,888.00
99ZBUDKX5	DEUTSCHE BK FINL TRI REPO 3.740% 12/13/2022 DD 12/12/22	85,141,166.000	-85,141,166.00	85,141,166.00
99ZBUE304	DEUTSCHE BK FINL TRI REPO 3.740% 12/15/2022 DD 12/14/22	107,042,790.000	-107,042,790.00	107,042,790.00
99ZBUE346	MERRILL LYNCH TRI REPO 3.750% 12/15/2022 DD 12/14/22	170,026,367.000	-170,026,367.00	170,026,367.00
99ZBUEAH9	MERRILL LYNCH TRI REPO 3.750% 12/14/2022 DD 12/13/22	57,810,367.000	-57,810,367.00	57,810,367.00
99ZBUEB47	BARCLAYS BANK PLC TRI REPO 3.750% 12/14/2022 DD 12/13/22	54,911,281.000	-54,911,281.00	54,911,281.00
99ZBUEE51	DEUTSCHE BK FINL TRI REPO 3.740% 12/14/2022 DD 12/13/22	98,222,491.000	-98,222,491.00	98,222,491.00
99ZBUEZ74	BARCLAYS BANK PLC TRI REPO 3.750% 12/15/2022 DD 12/14/22	56,999,633.000	-56,999,633.00	56,999,633.00
99ZBUF1V5	BARCLAYS BANK PLC TRI REPO 4.250% 12/16/2022 DD 12/15/22	53,858,063.000	-53,858,063.00	53,858,063.00
99ZBUF541	DEUTSCHE BK FINL TRI REPO 4.240% 12/16/2022 DD 12/15/22	105,245,983.000	-105,245,983.00	105,245,983.00
99ZBUF5Y5	MERRILL LYNCH TRI REPO 4.250% 12/16/2022 DD 12/15/22	175,212,808.000	-175,212,808.00	175,212,808.00
99ZBUF6B4	BARCLAYS BANK PLC TRI REPO 4.250% 12/16/2022 DD 12/15/22	11,831,047.000	-11,831,047.00	11,831,047.00
99ZBUGS51	MERRILL LYNCH TRI REPO 4.280% 12/19/2022 DD 12/16/22	100,000,000.000	-100,000,000.00	100,000,000.00
99ZBUGTR2	BARCLAYS BANK PLC TRI REPO 4.250% 12/19/2022 DD 12/16/22	78,596,354.000	-78,596,354.00	78,596,354.00
99ZBUGUX7	DEUTSCHE BK FINL TRI REPO 4.240% 12/19/2022 DD 12/16/22	225,000,000.000	-225,000,000.00	225,000,000.00
99ZBUHNV7	MERRILL LYNCH TRI REPO 4.270% 12/20/2022 DD 12/19/22	144,046,273.000	-144,046,273.00	144,046,273.00
99ZBUHQA0	BARCLAYS BANK PLC TRI REPO 4.250% 12/20/2022 DD 12/19/22	58,884,442.000	-58,884,442.00	58,884,442.00
99ZBUHRT8	DEUTSCHE BK FINL TRI REPO 4.240% 12/20/2022 DD 12/19/22	119,651,575.000	-119,651,575.00	119,651,575.00
99ZBUJ6H3	DEUTSCHE BK FINL TRI REPO 4.240% 12/22/2022 DD 12/21/22	124,106,100.000	-124,106,100.00	124,106,100.00
99ZBUJEV3	DEUTSCHE BK FINL TRI REPO 4.240% 12/21/2022 DD 12/20/22	122,637,761.000	-122,637,761.00	122,637,761.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBUJFE0	MERRILL LYNCH TRI REPO 4.250% 12/21/2022 DD 12/20/22	78,167,577.000	-78,167,577.00	78,167,577.00
99ZBUJH40	BARCLAYS BANK PLC TRI REPO 4.250% 12/21/2022 DD 12/20/22	60,643,624.000	-60,643,624.00	60,643,624.00
99ZBUJJH9	BARCLAYS BANK PLC TRI REPO 4.250% 12/21/2022 DD 12/20/22	1,647,137.000	-1,647,137.00	1,647,137.00
99ZBUK474	BARCLAYS BANK PLC TRI REPO 4.250% 12/23/2022 DD 12/22/22	27,121,246.000	-27,121,246.00	27,121,246.00
99ZBUK5Q1	BARCLAYS BANK PLC TRI REPO 4.150% 12/23/2022 DD 12/22/22	6,212,304.000	-6,212,304.00	6,212,304.00
99ZBUK7Y2	DEUTSCHE BK FINL TRI REPO 4.240% 12/23/2022 DD 12/22/22	116,578,802.000	-116,578,802.00	116,578,802.00
99ZBUKAZ5	MERRILL LYNCH TRI REPO 4.250% 12/22/2022 DD 12/21/22	26,595,865.000	-26,595,865.00	26,595,865.00
99ZBUKB50	BARCLAYS BANK PLC TRI REPO 4.250% 12/22/2022 DD 12/21/22	62,662,011.000	-62,662,011.00	62,662,011.00
99ZBUKYW6	MERRILL LYNCH TRI REPO 4.250% 12/23/2022 DD 12/22/22	52,372,558.000	-52,372,558.00	52,372,558.00
99ZBUL0N1	BARCLAYS BANK PLC TRI REPO 4.100% 12/27/2022 DD 12/23/22	12,272,895.000	-12,272,895.00	12,272,895.00
99ZBUL1F7	MERRILL LYNCH TRI REPO 4.250% 12/27/2022 DD 12/23/22	165,600,050.000	-165,600,050.00	165,600,050.00
99ZBUL1N0	BARCLAYS BANK PLC TRI REPO 4.250% 12/27/2022 DD 12/23/22	20,213,976.000	-20,213,976.00	20,213,976.00
99ZBULXD7	DEUTSCHE BK FINL TRI REPO 4.240% 12/27/2022 DD 12/23/22	136,811,021.000	-136,811,021.00	136,811,021.00
99ZBUMLH9	BARCLAYS BANK PLC TRI REPO 4.250% 12/28/2022 DD 12/27/22	32,994,047.000	-32,994,047.00	32,994,047.00
99ZBUMQ68	DEUTSCHE BK FINL TRI REPO 4.150% 12/28/2022 DD 12/27/22	7,396,605.000	-7,396,605.00	7,396,605.00
99ZBUMQB7	DEUTSCHE BK FINL TRI REPO 4.230% 12/28/2022 DD 12/27/22	85,891,730.000	-85,891,730.00	85,891,730.00
99ZBUMU30	MERRILL LYNCH TRI REPO 4.250% 12/28/2022 DD 12/27/22	163,341,419.000	-163,341,419.00	163,341,419.00
99ZBUN2X3	DEUTSCHE BK FINL TRI REPO 4.240% 12/30/2022 DD 12/29/22	85,755,896.000	-85,755,896.00	85,755,896.00
99ZBUN6B7	BARCLAYS BANK PLC TRI REPO 4.250% 12/30/2022 DD 12/29/22	22,715,501.000	-22,715,501.00	22,715,501.00
99ZBUNKG0	BARCLAYS BANK PLC TRI REPO 4.250% 12/29/2022 DD 12/28/22	23,100,749.000	-23,100,749.00	23,100,749.00
99ZBUNL79	DEUTSCHE BK FINL TRI REPO 4.240% 12/29/2022 DD 12/28/22	85,789,855.000	-85,789,855.00	85,789,855.00
99ZBUNNA0	MERRILL LYNCH TRI REPO 4.250% 12/29/2022 DD 12/28/22	110,059,227.000	-110,059,227.00	110,059,227.00
99ZBUPDS7	MERRILL LYNCH TRI REPO 4.250% 12/30/2022 DD 12/29/22	112,059,636.000	-112,059,636.00	112,059,636.00
AAF212L2U	AUSTRALIAN 10YR BOND FUT (SFE) EXP DEC 22	30.000	0.00	64,848.48
EDF215L2S	EURO-BOBL FUTURE (EUX) EXP DEC 22	1.000	0.00	2,248.73
EDF306I2S	EURO-BUND FUTURE (EUX) EXP SEP 22	2.000	0.00	10,039.54
EDF306L2S	EURO-BUND FUTURE (EUX) EXP DEC 22	2.000	0.00	15,672.15
EDF316I2S	EURO STOXX 50 FUTURE (EUX) EXP SEP 22	3,671.000	0.00	5,948,207.23
EDF316L2S	EURO STOXX 50 FUTURE (EUX) EXP DEC 22	4,584.000	0.00	14,639,396.73
EDF990L2S	SHORT EURO-BTP FUTURE (EUX) EXP DEC 22	2.000	0.00	-282.78
EEBLBR634	FERROVIAL SA RTS	231.000	-93.32	98.53
EHBMGCYX6	GALAXY COSMOS MEZZ PLC	103,418.000	0.00	21,408.79
EI4620189	BE SHAPING THE FUTURE SPA	37.000	-136.44	135.55
ELBLB04T2	JPM STRUCT.PROD.BV LEPW 08-NOV-23(CHINA THREE GORGES	1,589,100.000	-1,217,615.14	1,239,908.59
ESBN99384	CREDIT SUISSE GROUP AG RTS	1,363.000	0.00	136.98
EX99WQBN1	RECEIVABLE FOR SECONDARY SALE GBP	30,696,313.470	-36,924,595.48	36,924,595.48
EX9QLECD3	CCP_IRS. R GBP-SONIA-COMPOUND PAY 0.75% 2032 SEP 21	8,200,000.000	0.00	2,383,539.30
EX9QLECE1	CCP_IRS._R GBP-SONIA-COMPOUND PAY 0.75% 2032 SEP 21	8,200,000.000	829,413.56	-0.05
EX9QLHE69	CCP_IRS. R GBP-SONIA-COMPOUND PAY 0.75% 2052 SEP 21	1,100,000.000	0.00	551,340.54

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EX9QLHE85	CCP_IRS._R GBP-SONIA-COMPOUND PAY 0.75% 2052 SEP 21	1,100,000.000	204,450.64	-0.05
EX9QM3XR2	CCP_OIS. R GBP-SONIA-COMPOUND VAR RT .0% 2052 SEP 21	1,115,000.000	0.00	304,261.07
EX9QM3XS0	CCP_OIS._R GBP-SONIA-COMPOUND PAY 2.0% 2052 SEP 21	1,115,000.000	0.00	-0.01
EXB7RN0G2	UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2044	71,528.000	-75,956.93	85,051.27
EXBLPK723	UNITED KINGDOM GILT REGS 0.500% 01/31/2029	50,000.000	-46,784.95	49,714.19
EXF211L2X	LONG GILT FUTURE (ICF) EXP DEC 22	1.000	0.00	870.62
FC6002925	TPV TECHNOLOGY CO LTD CN/000727	98,000.000	-28,928.19	27,994.53
FC6518722	CHINA MERCHANTS BANK CO LTD CN/600036	96,000.000	-373,282.41	459,847.06
FC6695223	NARI TECHNOLOGY CO LTD CN/600406	380,960.000	-1,481,261.43	1,391,224.37
FCB3WTV81	EVERBRIGHT SECURITIES CO LTD CN/601788	70,100.000	-140,436.92	160,513.81
FCBF2L427	SANGFOR TECHNOLOGIES INC CN/300454	7,500.000	-115,888.94	121,556.68
FCBHY32Z7	PORTON PHARMA SOLUTIONS LTD CN/300363	9,700.000	-66,942.41	58,566.40
FCBHZG5M3	FLAT GLASS GROUP CO LTD CN/601865	24,300.000	-125,192.65	123,490.90
FCBND8DX9	LEVIMA ADVANCED MATERIALS CORP CN/003022	9,500.000	-61,984.47	42,219.72
FCBNR4MQ8	YANGLING METRON NEW MATERIAL I	7,100.000	-60,264.29	56,629.95
FCBVV6QK9	SHENZHEN GONGJIN ELECTRONICS C CN/603118	436,800.000	-549,160.28	508,574.38
FCBYW6TZ6	THUNDER SOFTWARE TECHNOLOGY CO CN/300496	6,600.000	-104,440.70	106,890.73
FH6435579	WHARF HOLDINGS LTD/THE HK/00004	37,000.000	-132,798.69	101,614.94
FHB29SHS2	BYD ELECTRONIC INTERNATIONAL C HK/00285	41,000.000	-117,147.94	139,194.91
FHBP6FB33	XPENG INC HK/09868	256,200.000	-1,031,119.40	1,092,605.28
FHF300L2X	HSCEI FUTURE (HKG) EXP DEC 22	12.000	0.00	20,980.39
FI6114743	TATA COMMUNICATIONS LTD	4,869.000	-74,556.32	75,506.32
FJF224L2V	JPN 10Y BOND FUTURE (OSE) EXP DEC 22	1.000	0.00	-3,638.61
FJF231I2V	NIKKEI 225 INDEX FUTURE (OSE) EXP SEP 22	345.000	0.00	926,429.65
FJF231L2V	NIKKEI 225 FUTURE (OSE) EXP DEC 22	393.000	0.00	842,417.40
FJF232C3C	YEN DENOM NIKKEI 225 FUT (CME) EXP MAR 23	1.000	0.00	-6,042.41
FJF232I2C	YEN DENOM NIKKEI 225 FUT (CME) EXP SEP 22	2.000	0.00	-3,228.44
FJF232L2C	YEN DENOM NIKKEI 225 FUT (CME) EXP DEC 12	1.000	0.00	4,459.67
FJF242L2V	TOPIX INDEX FUTURE (OSE) EXP DEC 22	7.000	0.00	-897.65
FKBPLGW75	HLB INC RTS	356.000	0.00	1,904.29
FKF965I2X	KOREA 10YR BND FUTURE (KFE) EXP SEP 22	2.000	0.00	2,741.00
FKF965L2X	KOREA 10YR BND FUTURE (KFE) EXP DEC 22	2.000	0.00	3,147.82
FLBPLMRS0	SEMEN INDONESIA PERSERO TBK PT RTS	490,623.000	0.00	7,300.39
LM2242054	FOMENTO ECONOMICO MEXICANO SAB	66,500.000	-429,319.31	518,453.77
LM9QM3R12	CCP IRS P TIIE 1M R 6.14% 2023 JUL 03	15,504,000.000	0.00	0.00
LM9QM3R20	CCP_IRS P TIIE 1M R 6.14% 2023 JUL 03	15,504,000.000	0.00	-24,749.08
LM9QM3R79	CCP IRS P TIIE 1M R 6.125% 2023 JUL 05	15,504,000.000	0.00	0.00
LM9QM3R87	CCP_IRS P TIIE 1M R 6.125% 2023 JUL 05	15,504,000.000	0.00	-24,880.93
LM9QM3R95	CCP IRS P TIIE 1M R 7.3% 2023 DEC 26	16,752,450.000	0.00	0.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
LM9QM3RX2	CCP IRS P TIIE 1M R 6.14% 2023 JUL 03	15,504,000.000	0.00	0.00
LM9QM3RY0	CCP_IRS P TIIE 1M R 6.14% 2023 JUL 03	15,504,000.000	0.00	-24,749.08
LM9QM3SA1	CCP_IRS P TIIE 1M R 7.3% 2023 DEC 26	16,752,450.000	0.00	-31,919.62
LM9QM3SF0	CCP IRS P TIIE 1M R 7.305% 2023 DEC 26	17,006,275.000	0.00	0.00
LM9QM3SG8	CCP_IRS P TIIE 1M R 7.305% 2023 DEC 26	17,006,275.000	0.00	-32,355.39
LM9QM3SH6	CCP IRS P TIIE 1M R 7.295% 2023 DEC 27	17,006,275.000	0.00	0.00
LM9QM3SJ2	CCP_IRS P TIIE 1M R 7.295% 2023 DEC 27	17,006,275.000	0.00	-32,370.37
NA9QLDN01	CCP_CD_X._SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20	4,300,000.000	70,328.05	-0.03
NA9QLDNZ4	CCP_CD_X. SP UL CDX.NA.IG.37 CM REC 100BPS 2026 DEC 20	4,300,000.000	0.00	29,079.25
NA9QLL0T5	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15	100,000.000	0.00	11,749.99
NA9QLL0U2	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15	100,000.000	438.63	-0.01
NA9QM6497	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.85% 2032 SEP 20	2,000,000.000	-0.01	0.01
NA9QM65A3	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.85% 2032 SEP 20	2,000,000.000	0.01	-106,070.49
NA9QM7A80	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.72% 2052 SEP 21	1,100,000.000	-0.01	0.01
NA9QM7BA4	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.72% 2052 SEP 21	1,100,000.000	0.01	-17,033.44
NA9QN8DG6	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.05% 2052 DEC 14	2,900,000.000	-0.01	0.01
NA9QN8DH4	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.05% 2052 DEC 14	2,900,000.000	0.01	-129,151.88
NA9QNA9V3	CCP_IFS. R CPURNSA US CPI URBA PAY 2.47% 2032 OCT 06	253,800.000	-5.80	2,132.27
NA9QNA9W1	CCP_IFS. R CPURNSA US CPI URBA PAY 2.47% 2032 OCT 06	253,800.000	-5.80	2,151.27
NA9QNA9X9	CCP_IFS._R CPURNSA US CPI URBA PAY 2.47% 2032 OCT 06	253,800.000	0.01	-0.01
NA9QNA9Y7	CCP_IFS._R CPURNSA US CPI URBA PAY 2.47% 2032 OCT 06	253,800.000	0.01	-0.01
NC9QKYHG4	CCP_IRS. P CAD-BA-CDOR 3M CME REC 1.96% 2031 APR 22	1,600,000.000	-9.07	0.01
NC9QKYHH2	CCP_IRS._P CAD-BA-CDOR 3M CME REC 1.96% 2031 APR 22	1,600,000.000	0.00	-139,179.01
NCF218I2R	S&P/TSE 60 INDEX FUTURES (MSE) EXP SEP 22	56.000	0.00	-304,833.38
NCF218L2R	S&P/TSX 60 INDEX FUTURE (MSE) EXP DEC 22	56.000	0.00	103,623.11
SSBPG3XP8	BETSSON AB	52.000	-9.65	6.53
SSBPMP5Y9	SECTRA AB	67.000	-5.92	4.28
SSBPX4GJ0	SECURITAS AB RTS	604.000	-408.73	274.89
XX9QLDKP8	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.5% 2052 SEP 21	2,000,000.000	0.00	787,411.70
XX9QLDKQ6	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 0.5% 2052 SEP 21	2,000,000.000	200,852.89	-0.02
XX9QLEFT4	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.25% 2032 SEP 21	8,700,000.000	0.00	2,174,619.41
XX9QLEFU1	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 0.25% 2032 SEP 21	8,700,000.000	943,010.77	-0.04

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	1&1 AG	CORPORATE STOCK - COMMON	21.00	337.86	259.98
	1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	495,000.00	440,010.45	442,800.01
	1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19	CORPORATE DEBT INSTRUMENTS	364,000.00	325,402.57	325,927.77
	1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20	CORPORATE DEBT INSTRUMENTS	395,000.00	396,975.00	391,918.35
	10X GENOMICS INC	CORPORATE STOCK - COMMON	27.00	890.73	983.88
	1-800-FLOWERS.COM INC	CORPORATE STOCK - COMMON	9.00	78.12	86.04
	1LIFE HEALTHCARE INC	CORPORATE STOCK - COMMON	47.00	808.87	785.37
	1ST SOURCE CORP	CORPORATE STOCK - COMMON	7.00	336.47	371.63
	23ANDME HOLDING CO	CORPORATE STOCK - COMMON	89.00	267.43	192.24
	29METALS LTD	CORPORATE STOCK - COMMON	125.00	172.24	161.91
	2SEVENTY BIO INC	CORPORATE STOCK - COMMON	13.00	167.87	121.81
	2U INC	CORPORATE STOCK - COMMON	25.00	178.00	156.75
	3 MONTH SOFR FUT (CME) EXP DEC 23	OTHER INVESTMENTS	79.00	0.00	36,726.32
	3 MONTH SOFR FUT (CME) EXP MAR 23	OTHER INVESTMENTS	80.00	0.00	(777.92)
	37 INTERACTIVE ENTERTAINMENT N	CORPORATE STOCK - COMMON	205,600.00	607,534.87	535,316.54
	3D SYSTEMS CORP	CORPORATE STOCK - COMMON	48.00	467.31	355.20
	3I GROUP PLC	CORPORATE STOCK - COMMON	473.00	6,705.47	7,632.76
	3M CO	CORPORATE STOCK - COMMON	2,441.00	303,538.35	292,724.72
	3PEAK INC CN/688536	CORPORATE STOCK - COMMON	2,167.00	82,015.22	85,851.44
	5E ADVANCED MATERIALS INC	CORPORATE STOCK - COMMON	125.00	183.38	100.03
	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	CORPORATE DEBT INSTRUMENTS	600,000.00	392,135.57	370,223.51
	888 HOLDINGS PLC	CORPORATE STOCK - COMMON	196.00	281.43	205.00
	8TH AVENUE FOOD 9/18 TL	CORPORATE DEBT INSTRUMENTS	638,710.52	560,468.49	529,331.34
	8X8 INC	CORPORATE STOCK - COMMON	34.00	177.14	146.88
	908 DEVICES INC	CORPORATE STOCK - COMMON	2.00	40.30	15.24
	9ODAY EURO\$ FUTURE (CME) EXP MAR 23	OTHER INVESTMENTS	(11.00)	0.00	(1,912.49)
	A O SMITH CORP	CORPORATE STOCK - COMMON	46.00	2,596.49	2,633.04
	A&D HOLON HOLDINGS CO LTD	CORPORATE STOCK - COMMON	7,200.00	49,913.07	55,495.85
	A10 NETWORKS INC	CORPORATE STOCK - COMMON	23.00	333.20	382.49
	A2 MILK CO LTD/THE	CORPORATE STOCK - COMMON	383.00	1,462.91	1,787.65
	A2A SPA	CORPORATE STOCK - COMMON	750.00	844.29	996.54
	AAK AB	CORPORATE STOCK - COMMON	90.00	1,390.79	1,536.21
	AALBERTS NV	CORPORATE STOCK - COMMON	4,264.00	156,757.05	164,873.82
	AAON INC	CORPORATE STOCK - COMMON	15.00	880.14	1,129.80
	AAR CORP	CORPORATE STOCK - COMMON	13.00	557.44	583.70
	AAREAL BANK AG	CORPORATE STOCK - COMMON	28.00	895.34	956.26
	AARON'S CO INC/THE	CORPORATE STOCK - COMMON	11.00	130.90	131.45
	AB SCIENCE SA	CORPORATE STOCK - COMMON	14.00	127.40	105.94
	ABACUS PROPERTY GROUP	CORPORATE STOCK - COMMON	182.00	339.37	324.60
	ABB INDIA LTD	CORPORATE STOCK - COMMON	3,391.00	133,611.91	109,972.84
	ABB LTD	CORPORATE STOCK - COMMON	84,994.00	2,279,541.02	2,577,747.13
	ABBOTT LABORATORIES	CORPORATE STOCK - COMMON	11,346.00	1,164,835.41	1,245,677.34
	ABBVIE INC	CORPORATE STOCK - COMMON	27,142.00	3,781,872.47	4,386,418.62
	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	CORPORATE DEBT INSTRUMENTS	6,740,000.00	5,909,338.70	5,802,462.03
	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	CORPORATE DEBT INSTRUMENTS	13,919,000.00	12,240,026.61	11,730,746.41
	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,582,392.44	1,545,898.93
	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	CORPORATE DEBT INSTRUMENTS	9,203,000.00	8,325,618.47	8,023,811.97
	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	539,632.44	518,926.97
	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	CORPORATE DEBT INSTRUMENTS	4,081,000.00	3,745,695.81	3,791,241.82
	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	CORPORATE DEBT INSTRUMENTS	7,000,000.00	6,717,294.92	6,574,969.31

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	CORPORATE DEBT INSTRUMENTS	10,357,000.00	9,831,001.01	9,547,160.90
	ABC ARBITRAGE	CORPORATE STOCK - COMMON	17.00	120.17	117.02
	ABCAM PLC	CORPORATE STOCK - COMMON	102.00	1,510.89	1,504.25
	ABERCROMBIE & FITCH CO	CORPORATE STOCK - COMMON	18.00	259.02	412.38
	ABM INDUSTRIES INC	CORPORATE STOCK - COMMON	23.00	1,067.20	1,021.66
	ABN AMRO BANK NV	CORPORATE STOCK - COMMON	110,255.00	1,062,876.92	1,520,880.21
	ABOUT YOU HOLDING SE	CORPORATE STOCK - COMMON	18.00	131.22	112.96
	ABRDN PLC	CORPORATE STOCK - COMMON	1,060.00	1,811.27	2,413.08
	ABSA GROUP LTD	CORPORATE STOCK - COMMON	252,770.00	2,656,326.31	2,880,523.24
	ABSOLUTE SOFTWARE CORP	CORPORATE STOCK - COMMON	21.00	227.54	219.15
	ABU DHABI ISLAMIC BANK PJSC	CORPORATE STOCK - COMMON	245,007.00	590,330.09	607,739.31
	ACADEMEDIA AB	CORPORATE STOCK - COMMON	40.00	175.90	171.37
	ACADEMY SPORTS & OUTDOORS INC	CORPORATE STOCK - COMMON	29.00	1,249.32	1,523.66
	ACADIA HEALTHCARE CO INC	CORPORATE STOCK - COMMON	49,551.00	4,059,714.74	4,079,038.32
	ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20	CORPORATE DEBT INSTRUMENTS	267,000.00	247,204.14	245,559.90
	ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20	CORPORATE DEBT INSTRUMENTS	456,000.00	431,982.48	432,516.00
	ACADIA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	41.00	673.63	652.72
	ACADIA REALTY TRUST	CORPORATE STOCK - COMMON	32.00	509.76	459.20
	ACCEL ENTERTAINMENT INC	CORPORATE STOCK - COMMON	19.00	178.79	146.30
	ACCELERATE DIAGNOSTICS INC	CORPORATE STOCK - COMMON	11.00	17.93	7.77
	ACCELLERON INDUSTRIES AG	CORPORATE STOCK - COMMON	41.00	805.85	848.41
	ACCENT GROUP LTD	CORPORATE STOCK - COMMON	171.00	175.84	194.82
	ACCENTURE PLC	CORPORATE STOCK - COMMON	43,893.00	12,661,295.12	11,712,408.12
	ACCIONA SA	CORPORATE STOCK - COMMON	725.00	140,510.97	133,008.70
	ACCO BRANDS CORP	CORPORATE STOCK - COMMON	32.00	189.76	178.88
	ACCOLADE INC	CORPORATE STOCK - COMMON	20.00	203.60	155.80
	ACCOR SA	CORPORATE STOCK - COMMON	85.00	2,044.53	2,118.22
	ACCTON TECHNOLOGY CORP	CORPORATE STOCK - COMMON	153,000.00	1,290,762.00	1,167,330.93
	ACCURAY INC	CORPORATE STOCK - COMMON	229,633.00	546,526.54	479,932.97
	ACEA SPA	CORPORATE STOCK - COMMON	20.00	240.33	275.78
	ACERINOX SA	CORPORATE STOCK - COMMON	98.00	889.07	966.63
	ACI WORLDWIDE INC	CORPORATE STOCK - COMMON	36.00	853.20	828.00
	ACKERMANS & VAN HAAREN NV	CORPORATE STOCK - COMMON	12.00	1,779.25	2,051.68
	ACLARA RESOURCES INC	CORPORATE STOCK - COMMON	21.00	5.93	4.96
	ACLARIS THERAPEUTICS INC	CORPORATE STOCK - COMMON	14.00	222.74	220.50
	ACM RESEARCH INC	CORPORATE STOCK - COMMON	15.00	253.35	115.65
	ACS ACTIVIDADES DE CONSTRUCCIO	CORPORATE STOCK - COMMON	107.00	2,389.66	3,057.02
	ACTIVISION BLIZZARD INC	CORPORATE STOCK - COMMON	53,007.00	4,160,493.38	4,057,685.85
	ACTIVISION BLIZZARD INC 2.500% 09/15/2050 DD 08/10/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,950,000.00	1,319,147.13	1,206,980.23
	ACTIVISION BLIZZARD INC 4.500% 06/15/2047 DD 05/26/17	CORPORATE DEBT INSTRUMENTS	1,025,000.00	972,606.39	898,875.55
	ACUITY BRANDS INC	CORPORATE STOCK - COMMON	12.00	1,967.16	1,987.32
	ACUSHNET HOLDINGS CORP	CORPORATE STOCK - COMMON	39,913.00	1,901,854.45	1,694,705.98
	ACV AUCTIONS INC	CORPORATE STOCK - COMMON	36.00	306.36	295.56
	ADANI GREEN ENERGY LTD	CORPORATE STOCK - COMMON	29,470.00	895,288.92	688,143.94
	ADANI TOTAL GAS LTD	CORPORATE STOCK - COMMON	2,922.00	133,251.40	130,430.41
	ADANI TRANSMISSION LTD	CORPORATE STOCK - COMMON	5,623.00	277,607.62	175,986.38
	ADAPTHEALTH CORP	CORPORATE STOCK - COMMON	26.00	467.22	499.72
	ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21	CORPORATE DEBT INSTRUMENTS	223,000.00	185,696.56	186,706.75
	ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21	CORPORATE DEBT INSTRUMENTS	1,143,000.00	975,836.25	973,024.47
	ADAPTIVE BIOTECHNOLOGIES CORP	CORPORATE STOCK - COMMON	31.00	276.52	236.84

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	ADARO ENERGY INDONESIA TBK PT	CORPORATE STOCK - COMMON	3,065,000.00	731,015.67	758,000.86
	ADBRI LTD	CORPORATE STOCK - COMMON	211.00	319.68	236.82
	ADDLIFE AB	CORPORATE STOCK - COMMON	57.00	742.97	594.10
	ADDTECH AB	CORPORATE STOCK - COMMON	127.00	1,792.74	1,812.46
	ADDUS HOMECARE CORP	CORPORATE STOCK - COMMON	6.00	535.32	596.94
	ADECCO GROUP AG	CORPORATE STOCK - COMMON	80.00	2,545.21	2,633.81
	ADEIA INC	CORPORATE STOCK - COMMON	134,768.00	1,043,672.69	1,277,600.64
	ADENTRA INC	CORPORATE STOCK - COMMON	9.00	202.87	188.24
	ADESSO SE	CORPORATE STOCK - COMMON	2.00	242.94	281.33
	ADEVINTA ASA	CORPORATE STOCK - COMMON	10,914.00	89,244.02	72,678.75
	ADICET BIO INC	CORPORATE STOCK - COMMON	6.00	84.96	53.64
	ADIDAS AG	CORPORATE STOCK - COMMON	11,002.00	1,640,337.92	1,496,620.60
	ADIANT PLC	CORPORATE STOCK - COMMON	34.00	1,132.69	1,179.46
	ADM MACULUS V	PARTNERSHIP/JOINT VENTURE INTEREST	548,954.58	561,152.55	548,954.58
	ADMA BIOLOGICS INC	CORPORATE STOCK - COMMON	68.00	246.50	263.16
	ADMIRAL GROUP PLC	CORPORATE STOCK - COMMON	3,715.00	91,680.67	95,497.69
	ADOBE INC	CORPORATE STOCK - COMMON	55,810.00	20,688,903.43	18,781,739.30
	ADT INC	CORPORATE STOCK - COMMON	59.00	430.11	535.13
	ADTALEM GLOBAL EDUCATION INC	CORPORATE STOCK - COMMON	16.00	603.04	568.00
	ADTRAN HOLDINGS INC	CORPORATE STOCK - COMMON	25.00	581.00	469.75
	ADVA OPTICAL NETWORKING SE	CORPORATE STOCK - COMMON	9.00	209.55	211.89
	ADVANCE AUTO PARTS INC	CORPORATE STOCK - COMMON	8,133.00	1,371,519.87	1,195,794.99
	ADVANCED DRAINAGE SYSTEMS INC	CORPORATE STOCK - COMMON	7,742.00	1,050,484.49	634,611.74
	ADVANCED ENERGY INDUSTRIES INC	CORPORATE STOCK - COMMON	13.00	1,167.27	1,115.14
	ADVANCED INFO SERVICE PCL	CORPORATE STOCK - COMMON	57,600.00	303,303.39	324,296.23
	ADVANCED MEDICAL SOLUTIONS GRO	CORPORATE STOCK - COMMON	94.00	329.23	292.86
	ADVANCED MICRO DEVICES INC	CORPORATE STOCK - COMMON	125,841.00	10,082,924.34	8,150,721.57
	ADVANSIX INC	CORPORATE STOCK - COMMON	9.00	326.34	342.18
	ADVANTAGE ENERGY LTD	CORPORATE STOCK - COMMON	91.00	779.64	636.02
	ADVANTAGE SOLUTIONS INC	CORPORATE STOCK - COMMON	21.00	76.44	43.68
	ADVENT GLOBAL TECH	PARTNERSHIP/JOINT VENTURE INTEREST	5,757,065.00	6,120,071.00	5,757,065.00
	ADVENT GLOBAL TECHNOLOGY II LP	PARTNERSHIP/JOINT VENTURE INTEREST	6,042,482.02	6,242,966.02	6,042,482.02
	ADVENT INTERNATIONAL GPE VII-B LP	PARTNERSHIP/JOINT VENTURE INTEREST	8,238,228.00	8,620,674.00	8,238,228.00
	ADVENT INTERNATIONAL GPE X LP	PARTNERSHIP/JOINT VENTURE INTEREST	2,323,967.00	2,323,967.00	2,323,967.00
	ADVENT INTL GPE IX LP	PARTNERSHIP/JOINT VENTURE INTEREST	75,805,234.00	82,934,784.00	75,805,234.00
	ADVENT INTL GPE VIII-B 3 LP	PARTNERSHIP/JOINT VENTURE INTEREST	58,828,724.00	60,374,776.00	58,828,724.00
	ADVOCATE HEALTH & HOSPITALS CO 3.008% 06/15/2050 DD 05/05/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,500,000.00	1,860,675.28	1,684,451.73
	ADYEN NV	CORPORATE STOCK - COMMON	7,654.00	11,625,842.37	10,524,593.66
	AECOM	CORPORATE STOCK - COMMON	47.00	3,438.05	3,991.71
	AECON GROUP INC	CORPORATE STOCK - COMMON	30.00	249.24	201.70
	AED (UNITED ARAB EMIRATES DIRHAM)	INTEREST-BEARING CASH	28,677.89	7,807.64	7,808.50
	AEDIFICA SA	CORPORATE STOCK - COMMON	20.00	1,865.01	1,617.95
	AEGON NV	CORPORATE STOCK - COMMON	882.00	3,971.77	4,459.95
	AEHR TEST SYSTEMS	CORPORATE STOCK - COMMON	9.00	202.55	180.90
	AEM HOLDINGS LTD	CORPORATE STOCK - COMMON	100.00	325.42	255.00
	AENA SME SA	CORPORATE STOCK - COMMON	38.00	4,682.62	4,757.16
	AEON MALL CO LTD	CORPORATE STOCK - COMMON	112,900.00	1,351,477.66	1,458,899.45
	AEP TEXAS INC 2.100% 07/01/2030 DD 07/01/20	CORPORATE DEBT INSTRUMENTS	700,000.00	578,080.28	569,404.90
	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,634,000.00	6,140,509.54	6,147,123.68
	AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,315,000.00	1,019,449.06	934,682.87

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	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,400,000.00	2,776,700.68	2,488,159.24
	AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,565,000.00	2,492,138.10	2,274,613.28
	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	CORPORATE DEBT INSTRUMENTS	2,049,000.00	1,645,812.57	1,574,329.05
	AEP TRANSMISSION CO LLC 3.750% 12/01/2047 DD 09/28/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,745,000.00	1,449,956.57	1,363,158.52
	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,909,000.00	2,460,142.41	2,283,200.47
	AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,973,150.89	1,848,280.70
	AERCAP GLOBAL AVIATION TR 144A VAR RT 06/15/2045 DD 06/09/15	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,522,528.00	1,518,016.00
	AERCAP HOLDINGS NV	CORPORATE STOCK - COMMON	52,141.00	2,296,849.59	3,040,863.12
	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	CORPORATE DEBT INSTRUMENTS	2,890,000.00	2,332,320.98	2,267,702.25
	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	540,000.00	422,906.69	411,129.37
	AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	CORPORATE DEBT INSTRUMENTS	500,000.00	478,120.87	476,340.59
	AERCAP IRELAND CAPITAL DAC / A 3.650% 07/21/2027 DD 07/21/17	CORPORATE DEBT INSTRUMENTS	300,000.00	274,987.34	271,676.82
	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	CORPORATE DEBT INSTRUMENTS	1,000,000.00	736,239.35	711,066.10
	AERCAP IRELAND CAPITAL DAC / A 4.625% 10/15/2027 DD 09/25/20	CORPORATE DEBT INSTRUMENTS	300,000.00	283,931.66	279,082.29
	AEROJET ROCKETDYNE HOLDINGS IN	CORPORATE STOCK - COMMON	26.00	1,132.38	1,454.18
	AEROPORTS DE PARIS	CORPORATE STOCK - COMMON	15.00	2,057.55	2,004.30
	AEROVATE THERAPEUTICS INC	CORPORATE STOCK - COMMON	3.00	77.39	87.90
	AEROVIRONMENT INC	CORPORATE STOCK - COMMON	8.00	709.20	685.28
	AERSALE CORP	CORPORATE STOCK - COMMON	5.00	96.40	81.10
	AES CORP/THE	CORPORATE STOCK - COMMON	19,244.00	492,278.68	553,457.44
	AES CORP/THE 2.450% 01/15/2031 DD 07/15/21	CORPORATE DEBT INSTRUMENTS	4,200,000.00	3,460,729.90	3,351,351.40
	AETNA INC 4.125% 11/15/2042 DD 11/07/12	CORPORATE DEBT INSTRUMENTS	7,230,000.00	5,653,700.06	5,934,951.04
	AEVA TECHNOLOGIES INC	CORPORATE STOCK - COMMON	33.00	101.64	44.88
	AEYE INC	CORPORATE STOCK - COMMON	35.00	53.90	16.82
	AFFILIATED MANAGERS GROUP INC	CORPORATE STOCK - COMMON	13.00	1,655.68	2,059.59
	AFFIRM HOLDINGS INC	CORPORATE STOCK - COMMON	69.00	1,616.67	667.23
	AFI PROPERTIES LTD	CORPORATE STOCK - COMMON	3.00	148.81	88.42
	AFLAC INC	CORPORATE STOCK - COMMON	211.00	12,537.62	15,179.34
	AFRICAN RAINBOW MINERALS LTD	CORPORATE STOCK - COMMON	33,523.00	559,682.71	567,418.40
	AFRY AB	CORPORATE STOCK - COMMON	45.00	596.71	738.09
	AFYA LTD	CORPORATE STOCK - COMMON	56,626.00	737,270.52	884,498.12
	AG BARR PLC	CORPORATE STOCK - COMMON	43.00	251.68	275.69
	AG GROWTH INTERNATIONAL INC	CORPORATE STOCK - COMMON	10.00	299.86	319.94
	AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	CORPORATE DEBT INSTRUMENTS	1,110,000.00	1,017,352.81	1,020,040.52
	AG NET LEASE REALTY FD III LP	PARTNERSHIP/JOINT VENTURE INTEREST	43,947,620.00	43,609,276.97	43,947,620.00
	AG TTMT ESCROW ISSUER LLC 144A 8.625% 09/30/2027 DD 08/23/22	CORPORATE DEBT INSTRUMENTS	500,000.00	498,901.30	502,500.00
	AGC INC	CORPORATE STOCK - COMMON	53,100.00	1,814,527.87	1,768,725.50
	AGCO CORP	CORPORATE STOCK - COMMON	23.00	2,521.69	3,189.87
	AGEAS SA/NV	CORPORATE STOCK - COMMON	79.00	3,216.46	3,492.23
	AGENUS INC	CORPORATE STOCK - COMMON	90.00	231.66	216.00
	AGFA-GEVAERT NV	CORPORATE STOCK - COMMON	70.00	253.75	199.47
	AGILENT TECHNOLOGIES INC	CORPORATE STOCK - COMMON	105.00	13,466.25	15,713.25
	AGILITI INC	CORPORATE STOCK - COMMON	11.00	176.66	179.41
	AGILON HEALTH INC	CORPORATE STOCK - COMMON	72.00	1,496.16	1,162.08
	AGILYSYS INC	CORPORATE STOCK - COMMON	8.00	441.68	633.12
	AGIOS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	17.00	433.50	477.36
	AGL ENERGY LTD	CORPORATE STOCK - COMMON	330.00	1,739.25	1,805.98
	AGNC INVESTMENT CORP	CORPORATE STOCK - COMMON	19,369.00	231,451.48	200,469.15
	AGNICO EAGLE MINES LIMITED	CORPORATE STOCK - COMMON	21,412.00	885,111.97	1,111,884.81
	AGRANA BETEILIGUNGS AG	CORPORATE STOCK - COMMON	6.00	97.14	95.73

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	AGREE REALTY CORP	CORPORATE STOCK - COMMON	29.00	2,162.34	2,056.97
	AGRICULTURAL BANK OF CHINA LTD ADR	CORPORATE STOCK - COMMON	124,611.00	976,656.57	1,052,962.95
	AGRICULTURAL BANK OF CHINA LTD HK/01288	CORPORATE STOCK - COMMON	4,392,000.00	1,438,101.12	1,508,089.10
	AGRICULTURE INVESTMENT GROUP CORP SHS	CORPORATE STOCK - COMMON	117,242.00	895.25	1,172.42
	AHEAD DB HOLDINGS LLC 144A 6.625% 05/01/2028 DD 04/30/21	CORPORATE DEBT INSTRUMENTS	1,220,000.00	1,094,942.22	980,575.00
	AHLSTROM HOLDING 3 OY 144A 4.875% 02/04/2028 DD 03/19/21	CORPORATE DEBT INSTRUMENTS	200,000.00	162,478.21	160,888.25
	AHS HOSPITAL CORP 5.024% 07/01/2045 DD 05/07/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	606,000.00	625,940.62	585,734.71
	AIA GROUP LTD HK/01299	CORPORATE STOCK - COMMON	1,512,722.00	14,717,875.40	16,823,204.47
	AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	CORPORATE DEBT INSTRUMENTS	300,000.00	238,258.03	215,402.36
	AIB GROUP PLC	CORPORATE STOCK - COMMON	485.00	1,263.44	1,871.70
	AIMS APAC REIT	CORPORATE STOCK - COMMON	300.00	294.60	277.36
	AIN HOLDINGS INC	CORPORATE STOCK - COMMON	4,400.00	252,970.25	201,417.25
	AIR CANADA VTG AND VAR VTG	CORPORATE STOCK - COMMON	86.00	1,161.68	1,230.70
	AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21	CORPORATE DEBT INSTRUMENTS	1,871,000.00	1,669,540.08	1,656,949.56
	AIR CANADA 8/21 TLB	CORPORATE DEBT INSTRUMENTS	995,000.00	960,354.10	981,318.75
	AIR CHINA LTD HK/00753	CORPORATE STOCK - COMMON	2,433,010.00	1,961,835.72	2,166,499.40
	AIR FRANCE-KLM	CORPORATE STOCK - COMMON	569.00	837.35	747.54
	AIR LEASE CORP	CORPORATE STOCK - COMMON	36.00	1,308.96	1,383.12
	AIR LEASE CORP 3.250% 10/01/2029 DD 09/16/19	CORPORATE DEBT INSTRUMENTS	1,665,000.00	1,436,850.24	1,422,255.32
	AIR LIQUIDE SA	CORPORATE STOCK - COMMON	35,611.00	4,523,449.46	5,031,973.18
	AIR NEW ZEALAND LTD	CORPORATE STOCK - COMMON	873.00	363.96	411.34
	AIR PRODUCTS AND CHEMICALS INC	CORPORATE STOCK - COMMON	40,299.00	10,159,252.02	12,422,569.74
	AIR TRANSPORT SERVICES GROUP I	CORPORATE STOCK - COMMON	7.00	201.72	181.86
	AIRBNB INC	CORPORATE STOCK - COMMON	17,763.00	2,006,072.69	1,518,736.50
	AIRBOSS OF AMERICA CORP	CORPORATE STOCK - COMMON	9.00	86.66	49.42
	AIRBUS SE	CORPORATE STOCK - COMMON	24,765.00	2,557,227.02	2,934,308.14
	AIRPORT CITY LTD	CORPORATE STOCK - COMMON	36.00	757.46	574.00
	AIRPORTS OF THAILAND PCL	CORPORATE STOCK - COMMON	338,000.00	682,042.35	731,918.58
	AIRTAC INTERNATIONAL GROUP	CORPORATE STOCK - COMMON	31,200.00	863,525.54	945,070.03
	AIRTEL AFRICA PLC	CORPORATE STOCK - COMMON	457.00	703.52	614.60
	AIXTRON SE	CORPORATE STOCK - COMMON	24,511.00	576,270.05	705,518.07
	AJ BELL PLC	CORPORATE STOCK - COMMON	148.00	506.31	637.71
	AK MEDICAL HOLDINGS LTD HK/01789	CORPORATE STOCK - COMMON	190,000.00	178,119.44	238,323.12
	AKAMAI TECHNOLOGIES INC	CORPORATE STOCK - COMMON	57.00	5,128.64	4,805.10
	AKBANK TAS	CORPORATE STOCK - COMMON	1,410,684.00	1,210,908.84	1,473,269.69
	AKEBIA THERAPEUTICS INC	CORPORATE STOCK - COMMON	49.00	17.85	28.27
	AKELIUS RESIDENTIAL PROPE REGS 1.125% 01/11/2029	CORPORATE DEBT INSTRUMENTS	100,000.00	82,632.88	82,338.81
	AKER ASA	CORPORATE STOCK - COMMON	11.00	868.99	803.42
	AKER BP ASA	CORPORATE STOCK - COMMON	19,550.00	677,411.29	603,507.76
	AKER BP ASA 144A 3.100% 07/15/2031 DD 06/23/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,030,000.00	866,395.69	845,526.78
	AKER BP ASA 144A 3.750% 01/15/2030 DD 01/15/20	CORPORATE DEBT INSTRUMENTS	800,000.00	719,031.98	705,640.65
	AKER CARBON CAPTURE ASA	CORPORATE STOCK - COMMON	168.00	316.11	197.15
	AKER HORIZONS ASA	CORPORATE STOCK - COMMON	118.00	213.55	154.46
	AKER SOLUTIONS ASA	CORPORATE STOCK - COMMON	120.00	470.85	455.59
	AKERO THERAPEUTICS INC	CORPORATE STOCK - COMMON	10.00	267.88	548.00
	AKR CORPORINDO TBK PT	CORPORATE STOCK - COMMON	4,908,000.00	396,806.47	441,378.40
	AKTIA BANK OYJ	CORPORATE STOCK - COMMON	27.00	279.10	294.50
	AKWEL	CORPORATE STOCK - COMMON	4.00	72.40	74.28
	AKZO NOBEL NV	CORPORATE STOCK - COMMON	91.00	5,774.77	6,075.81
	ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	272,981.47	251,561.55

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	ALAMO GROUP INC	CORPORATE STOCK - COMMON	4.00	523.04	566.40
	ALAMOS GOLD INC NEW CL A	CORPORATE STOCK - COMMON	184.00	1,330.54	1,859.08
	ALARM.COM HOLDINGS INC	CORPORATE STOCK - COMMON	17.00	1,132.20	841.16
	ALASKA AIR GROUP INC	CORPORATE STOCK - COMMON	10.00	435.60	429.40
	ALBANY INTERNATIONAL CORP	CORPORATE STOCK - COMMON	11.00	980.22	1,084.49
	ALBEMARLE CORP	CORPORATE STOCK - COMMON	1,084.00	290,352.66	235,076.24
	ALBEMARLE CORP 5.650% 06/01/2052 DD 05/13/22	CORPORATE DEBT INSTRUMENTS	1,247,000.00	1,222,192.52	1,141,327.90
	ALBERTSONS COS INC	CORPORATE STOCK - COMMON	8,455.00	180,015.02	175,356.70
	ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	CORPORATE DEBT INSTRUMENTS	2,066,000.00	1,885,266.01	1,919,045.42
	ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	260,000.00	247,759.85	247,176.80
	ALBIREO PHARMA INC	CORPORATE STOCK - COMMON	5.00	87.50	108.05
	ALCOA CORP	CORPORATE STOCK - COMMON	62.00	3,067.76	2,819.14
	ALCON FINANCE CORP 144A 3.000% 09/23/2029 DD 09/23/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	266,125.88	261,896.09
	ALCON FINANCE CORP 144A 3.800% 09/23/2049 DD 09/23/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,600,000.00	2,037,287.77	1,988,386.40
	ALCON FINANCE CORP 144A 5.750% 12/06/2052 DD 12/06/22	CORPORATE DEBT INSTRUMENTS	3,445,000.00	3,433,769.30	3,475,887.52
	ALCON INC	CORPORATE STOCK - COMMON	255,287.00	16,768,256.69	17,455,697.69
	ALD SA	CORPORATE STOCK - COMMON	70.00	770.38	803.85
	ALECTOR INC	CORPORATE STOCK - COMMON	19.00	196.65	175.37
	ALEXANDER & BALDWIN INC	CORPORATE STOCK - COMMON	26.00	486.98	486.98
	ALEXANDER'S INC	CORPORATE STOCK - COMMON	1.00	236.90	220.06
	ALEXANDRIA REAL ESTATE EQUITIE	CORPORATE STOCK - COMMON	4,414.00	677,090.55	642,987.38
	ALEXANDRIA REAL ESTATE EQUITIE 2.950% 03/15/2034 DD 02/16/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	245,000.00	185,109.75	199,172.84
	ALEXANDRIA REAL ESTATE EQUITIE 3.375% 08/15/2031 DD 07/15/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	534,626.69	525,560.49
	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,065,000.00	2,322,440.40	2,185,315.88
	ALEXANDRIA REAL ESTATE EQUITIE 4.850% 04/15/2049 DD 03/21/19	CORPORATE DEBT INSTRUMENTS	2,020,000.00	1,868,131.98	1,722,288.34
	ALFA LAVAL AB	CORPORATE STOCK - COMMON	142.00	3,812.66	4,103.48
	ALFEN N.V.	CORPORATE STOCK - COMMON	23,385.00	2,652,445.66	2,101,433.40
	ALGOMA STEEL GROUP INC	CORPORATE STOCK - COMMON	27.00	247.40	170.38
	ALGONQUIN POWER & UTIL CORP	CORPORATE STOCK - COMMON	26,476.00	196,442.82	172,344.60
	ALIBABA GROUP HOLDING LTD 3.250% 02/09/2061 DD 02/09/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	514,733.90	482,593.94
	ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15	CORPORATE DEBT INSTRUMENTS	3,380,000.00	3,082,410.84	3,047,581.60
	ALIBABA GROUP HOLDING LTD ADR	CORPORATE STOCK - COMMON	78,960.00	7,166,885.93	6,955,586.40
	ALIBABA GROUP HOLDING LTD HK/09988	CORPORATE STOCK - COMMON	2,573,511.00	29,988,916.01	28,439,044.96
	ALIGHT INC	CORPORATE STOCK - COMMON	89.00	701.32	744.04
	ALIGN TECHNOLOGY INC	CORPORATE STOCK - COMMON	26.00	6,336.20	5,483.40
	ALIGNMENT HEALTHCARE INC	CORPORATE STOCK - COMMON	29.00	441.09	341.04
	ALIGOS THERAPEUTICS INC	CORPORATE STOCK - COMMON	8.00	10.00	7.62
	ALIMAK GROUP AB	CORPORATE STOCK - COMMON	17.00	125.50	121.71
	ALIMENTATION COUCHE-TARD 144A 3.800% 01/25/2050 DD 01/27/20	CORPORATE DEBT INSTRUMENTS	2,575,000.00	1,926,274.33	1,821,869.30
	ALIMENTATION COUCHE-TARD 144A 4.500% 07/26/2047 DD 07/26/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,450,000.00	2,853,520.74	2,697,842.66
	ALIMENTATION COUCHE-TARD INC	CORPORATE STOCK - COMMON	502.00	21,795.19	22,044.36
	ALINMA BANK	CORPORATE STOCK - COMMON	302,557.00	2,921,945.90	2,620,604.14
	ALK-ABELLO A/S	CORPORATE STOCK - COMMON	66.00	1,200.89	909.79
	ALKAMI TECHNOLOGY INC	CORPORATE STOCK - COMMON	6.00	87.00	87.54
	ALKERMES PLC	CORPORATE STOCK - COMMON	237,398.00	5,605,527.13	6,203,209.74
	ALLAKOS INC	CORPORATE STOCK - COMMON	23.00	137.05	193.66
	ALLBIRDS INC	CORPORATE STOCK - COMMON	28.00	115.08	67.76
	ALLEGIANANT TRAVEL CO	CORPORATE STOCK - COMMON	2.00	193.00	135.98
	ALLEGION PLC	CORPORATE STOCK - COMMON	31.00	2,957.49	3,263.06
	ALLEGION US HOLDING CO INC 5.411% 07/01/2032 DD 06/22/22	CORPORATE DEBT INSTRUMENTS	1,441,000.00	1,422,480.38	1,398,047.70

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	ALLEGRO MICROSYSTEMS INC	CORPORATE STOCK - COMMON	47,123.00	1,098,908.36	1,414,632.46
	ALLEIMA AB	CORPORATE STOCK - COMMON	105.00	422.64	387.17
	ALLETE INC	CORPORATE STOCK - COMMON	20.00	1,198.44	1,290.20
	ALLFUNDS GROUP PLC	CORPORATE STOCK - COMMON	126.00	880.96	877.44
	ALLIANCE PHARMA PLC	CORPORATE STOCK - COMMON	220.00	242.68	140.26
	ALLIANT ENERGY CORP	CORPORATE STOCK - COMMON	90.00	5,472.95	4,968.90
	ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20	CORPORATE DEBT INSTRUMENTS	377,000.00	339,590.17	337,651.63
	ALLIANT HOLDINGS INTERMED 144A 5.875% 11/01/2029 DD 11/03/21	CORPORATE DEBT INSTRUMENTS	666,000.00	572,866.03	547,718.40
	ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,015,000.00	921,924.50	912,342.90
	ALLIANZ SE	CORPORATE STOCK - COMMON	34,462.00	5,919,776.21	7,389,015.52
	ALLIED MOTION TECHNOLOGIES INC	CORPORATE STOCK - COMMON	5.00	165.73	174.05
	ALLIED PROPERTIES REIT UNIT	CORPORATE STOCK - COMMON	31.00	742.81	585.70
	ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21	CORPORATE DEBT INSTRUMENTS	1,340,000.00	1,129,118.45	1,106,746.20
	ALLISON TRANSMISSION HOLDINGS	CORPORATE STOCK - COMMON	34.00	1,232.84	1,414.40
	ALLKEM LTD	CORPORATE STOCK - COMMON	281.00	2,679.62	2,141.90
	ALLOGENE THERAPEUTICS INC	CORPORATE STOCK - COMMON	32.00	438.72	201.28
	ALLOVIR INC	CORPORATE STOCK - COMMON	12.00	90.12	61.56
	ALLREAL HOLDING AG	CORPORATE STOCK - COMMON	7.00	1,100.26	1,137.92
	ALLSTATE CORP/THE	CORPORATE DEBT - COMMON	95.00	11,447.49	12,882.00
	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	495,000.00	450,393.10	412,318.88
	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	565,000.00	522,715.54	507,169.43
	ALLY FINANCIAL INC	CORPORATE STOCK - COMMON	111.00	3,685.20	2,713.95
	ALLY FINANCIAL INC 2.200% 11/02/2028 DD 11/02/21	CORPORATE DEBT INSTRUMENTS	800,000.00	660,396.53	624,960.71
	ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20	CORPORATE DEBT INSTRUMENTS	200,000.00	198,487.78	197,734.05
	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	CORPORATE DEBT INSTRUMENTS	700,000.00	778,952.55	725,461.79
	ALM BRAND A/S	CORPORATE STOCK - COMMON	393.00	577.57	634.52
	ALMIRALL SA	CORPORATE STOCK - COMMON	34.00	307.53	328.03
	ALNYLAM PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	8,246.00	1,702,047.09	1,959,661.90
	ALONY HETZ PROPERTIES & INVEST	CORPORATE STOCK - COMMON	70.00	1,136.14	710.22
	ALPHA & OMEGA SEMICONDUCTOR LT	CORPORATE STOCK - COMMON	7.00	270.62	199.99
	ALPHA FINANCIAL MARKETS CONSUL	CORPORATE STOCK - COMMON	56.00	320.25	319.97
	ALPHA GROUP INTERNATIONAL PLC	CORPORATE STOCK - COMMON	14.00	290.78	311.55
	ALPHA METALLURGICAL RESOURCES	CORPORATE STOCK - COMMON	6.00	942.90	878.34
	ALPHA SERVICES AND HOLDINGS SA	CORPORATE STOCK - COMMON	3,259,026.00	3,087,436.02	3,478,195.50
	ALPHABET INC	CORPORATE STOCK - COMMON	502,456.00	54,072,471.92	44,440,642.38
	ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,862,000.00	3,863,032.38	3,452,028.81
	ALPHATEC HOLDINGS INC	CORPORATE STOCK - COMMON	26.00	211.37	321.10
	ALPHAWAVE IP GROUP PLC	CORPORATE STOCK - COMMON	129.00	201.44	158.28
	ALROSA PJSC	CORPORATE STOCK - COMMON	2,807,600.00	3,383,933.39	384.60
	ALS LTD	CORPORATE STOCK - COMMON	227.00	1,851.88	1,882.69
	ALSO HOLDING AG	CORPORATE STOCK - COMMON	3.00	499.21	548.64
	ALSTOM SA	CORPORATE STOCK - COMMON	162.00	3,349.21	3,945.45
	ALTAGAS LTD	CORPORATE STOCK - COMMON	138.00	2,960.00	2,381.22
	ALTAIR ENGINEERING INC	CORPORATE STOCK - COMMON	18.00	936.18	818.46
	ALTAREA SCA	CORPORATE STOCK - COMMON	2.00	262.65	269.37
	ALTEN SA	CORPORATE STOCK - COMMON	14.00	1,732.96	1,745.17
	ALTERYX INC	CORPORATE STOCK - COMMON	21.00	1,308.72	1,064.07
	ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,410,000.00	1,944,605.21	1,940,050.00
	ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19	CORPORATE DEBT INSTRUMENTS	235,000.00	202,739.07	179,187.50
	ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20	CORPORATE DEBT INSTRUMENTS	429,000.00	290,902.76	253,235.15

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	ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19	CORPORATE DEBT INSTRUMENTS	4,089,000.00	3,387,981.84	3,202,177.68
	ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21	CORPORATE DEBT INSTRUMENTS	618,000.00	488,034.60	471,243.54
	ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18	CORPORATE DEBT INSTRUMENTS	548,000.00	521,515.16	499,162.24
	ALTICE FRANCE SA/FRANCE REGS 3.375% 01/15/2028	CORPORATE DEBT INSTRUMENTS	400,000.00	322,292.46	320,239.04
	ALTICE USA INC	CORPORATE STOCK - COMMON	78.00	780.00	358.80
	ALTIMMUNE INC	CORPORATE STOCK - COMMON	16.00	190.48	263.20
	ALTIVUM LTD	CORPORATE STOCK - COMMON	55.00	1,386.04	1,308.42
	ALTIUS MINERALS CORP	CORPORATE STOCK - COMMON	20.00	279.63	327.83
	ALTO INGREDIENTS INC	CORPORATE STOCK - COMMON	22.00	95.04	63.36
	ALTRA INDUSTRIAL MOTION CORP	CORPORATE STOCK - COMMON	23.00	894.13	1,374.25
	ALTRI SGPS SA	CORPORATE STOCK - COMMON	40.00	226.45	213.66
	ALTRIA GROUP INC	CORPORATE STOCK - COMMON	7,933.00	357,956.84	362,617.43
	ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,530,000.00	1,034,295.68	1,015,746.07
	ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	CORPORATE DEBT INSTRUMENTS	2,295,000.00	1,494,769.44	1,447,793.98
	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	CORPORATE DEBT INSTRUMENTS	2,600,000.00	1,803,091.24	1,751,005.93
	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,479,798.80	1,469,228.56
	ALTUS GROUP LTD	CORPORATE STOCK - COMMON	22.00	857.99	877.43
	ALTUS POWER INC	CORPORATE STOCK - COMMON	16.00	167.68	104.32
	ALUMINA LTD	CORPORATE STOCK - COMMON	1,169.00	1,214.14	1,204.99
	ALUMINUM CORP OF CHINA LTD CN/601600	CORPORATE STOCK - COMMON	869,415.00	599,132.25	559,040.96
	ALUMINUM CORP OF CHINA LTD HK/02600	CORPORATE STOCK - COMMON	8,108,615.00	2,995,978.20	3,449,170.31
	ALX ONCOLOGY HOLDINGS INC	CORPORATE STOCK - COMMON	3.00	39.00	33.81
	AMADEUS FIRE AG	CORPORATE STOCK - COMMON	3.00	299.86	370.12
	AMADEUS IT GROUP SA	CORPORATE STOCK - COMMON	97,716.00	5,107,714.73	5,063,153.31
	AMALGAMATED FINANCIAL CORP	CORPORATE STOCK - COMMON	5.00	112.50	115.20
	A-MARK PRECIOUS METALS INC	CORPORATE STOCK - COMMON	6.00	185.46	208.38
	AMAZON.COM INC	CORPORATE STOCK - COMMON	451,962.00	55,428,652.82	37,964,808.00
	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,780,000.00	2,629,863.48	2,410,381.86
	AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20	CORPORATE DEBT INSTRUMENTS	200,000.00	134,070.34	121,671.33
	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	CORPORATE DEBT INSTRUMENTS	6,763,000.00	5,395,544.26	5,075,709.14
	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,907,000.00	6,160,702.44	5,675,207.58
	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	690,000.00	627,437.00	576,425.47
	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	655,000.00	607,769.19	564,179.99
	AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	16,439,000.00	14,795,464.29	13,607,451.13
	AMBAC FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	16.00	241.44	279.04
	AMBARELLA INC	CORPORATE STOCK - COMMON	6,890.00	467,693.20	566,564.70
	AMBEA AB	CORPORATE STOCK - COMMON	34.00	138.32	143.64
	AMBERBROOK VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	29,575,632.02	29,575,632.02	29,575,632.02
	AMBERBROOK VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	80,904,152.02	80,904,152.02	80,904,152.02
	AMBU A/S	CORPORATE STOCK - COMMON	82.00	827.51	1,047.38
	AMC ENTERTAINMENT HOLDING 144A 7.500% 02/15/2029 DD 02/14/22	CORPORATE DEBT INSTRUMENTS	1,357,000.00	817,835.00	737,807.69
	AMC ENTERTAINMENT HOLDINGS INC	CORPORATE STOCK - COMMON	36,718.00	327,603.12	148,942.18
	AMC NETWORKS INC	CORPORATE STOCK - COMMON	9.00	241.11	141.03
	AMCOR PLC	CORPORATE STOCK - COMMON	321,335.00	3,859,233.35	3,827,099.85
	AMEDISYS INC	CORPORATE STOCK - COMMON	12.00	1,383.08	1,002.48
	AMERANT BANCORP INC	CORPORATE STOCK - COMMON	9.00	236.84	241.56
	AMEREN CORP	CORPORATE STOCK - COMMON	7,293.00	675,456.00	648,493.56
	AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	400,000.00	309,354.53	288,625.97
	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	863,061.50	825,580.53
	AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,372,000.00	2,364,670.52	2,594,556.22

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	AMERESCO INC	CORPORATE STOCK - COMMON	11.00	757.35	628.54
	AMERICA MOVIL SAB DE CV	CORPORATE STOCK - COMMON	339,000.00	289,410.81	306,169.42
	AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,756,000.00	3,464,910.00	3,208,037.16
	AMERICA MOVIL SAB DE CV ADR	CORPORATE STOCK - COMMON	20,603.00	354,636.62	374,974.60
	AMERICAN AIRLINES GROUP INC	CORPORATE STOCK - COMMON	56.00	727.44	712.32
	AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20	CORPORATE DEBT INSTRUMENTS	2,534,000.00	2,800,082.68	2,717,659.25
	AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	2,142,477.00	2,038,095.52	2,059,730.83
	AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	1,396,671.00	1,260,830.78	1,274,032.40
	AMERICAN ASSETS TRUST INC	CORPORATE STOCK - COMMON	17.00	471.92	450.50
	AMERICAN AXLE & MANUFACTURING	CORPORATE STOCK - COMMON	45.00	465.75	351.90
	AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17	CORPORATE DEBT INSTRUMENTS	388,000.00	362,780.00	350,053.59
	AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	750,000.00	678,390.42	669,150.00
	AMERICAN EAGLE OUTFITTERS INC	CORPORATE STOCK - COMMON	55.00	619.30	767.80
	AMERICAN ELECTRIC POWER CO INC	CORPORATE STOCK - COMMON	14,584.00	1,461,245.03	1,384,750.80
	AMERICAN ELECTRIC POWER CO INC 5.950% 11/01/2032 DD 11/02/22	CORPORATE DEBT INSTRUMENTS	3,328,000.00	3,305,269.76	3,482,323.09
	AMERICAN EQUITY INVESTMENT LIF	CORPORATE STOCK - COMMON	28.00	1,064.00	1,277.36
	AMERICAN EXPRESS CO	CORPORATE STOCK - COMMON	106,554.00	16,196,176.53	15,743,353.50
	AMERICAN FINANCIAL GROUP INC/O	CORPORATE STOCK - COMMON	26.00	3,326.48	3,569.28
	AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,016,161.57	955,740.17
	AMERICAN HOMES 4 RENT	CORPORATE STOCK - COMMON	9,208.00	327,414.66	277,529.12
	AMERICAN HOMES 4 RENT LP 3.375% 07/15/2051 DD 07/08/21	CORPORATE DEBT INSTRUMENTS	2,445,000.00	1,668,281.79	1,533,137.35
	AMERICAN HOMES 4 RENT LP 4.300% 04/15/2052 DD 04/07/22	CORPORATE DEBT INSTRUMENTS	2,550,000.00	1,962,482.32	1,873,798.70
	AMERICAN INTERNATIONAL GROUP I	CORPORATE STOCK - COMMON	3,285.00	169,998.75	207,743.40
	AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,325,380.97	1,257,223.74
	AMERICAN INTL PETE CORP COM PAR \$0.08 NEW	CORPORATE STOCK - COMMON	15,440.00	0.00	0.00
	AMERICAN SOFTWARE INC/GA	CORPORATE STOCK - COMMON	10.00	169.30	146.80
	AMERICAN STATES WATER CO	CORPORATE STOCK - COMMON	13.00	1,087.67	1,203.15
	AMERICAN TOWER CORP	CORPORATE STOCK - COMMON	96,513.00	23,929,063.67	20,447,244.18
	AMERICAN TOWER CORP 1.600% 04/15/2026 DD 03/29/21	CORPORATE DEBT INSTRUMENTS	25,000.00	22,416.48	22,256.72
	AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20	CORPORATE DEBT INSTRUMENTS	6,730,000.00	5,432,258.14	5,343,759.98
	AMERICAN TOWER CORP 2.950% 01/15/2051 DD 11/20/20	CORPORATE DEBT INSTRUMENTS	1,100,000.00	740,501.80	687,168.78
	AMERICAN TOWER CORP 3.100% 06/15/2050 DD 06/03/20	CORPORATE DEBT INSTRUMENTS	300,000.00	209,130.31	190,964.01
	AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	CORPORATE DEBT INSTRUMENTS	200,000.00	185,149.66	181,919.63
	AMERICAN TOWER CORP 4.050% 03/15/2032 DD 04/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,700,000.00	4,314,778.22	4,213,977.47
	AMERICAN TRANSMISSION SYS 144A 2.650% 01/15/2032 DD 12/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,400,000.00	2,019,514.73	1,976,397.79
	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	CORPORATE DEBT INSTRUMENTS	150,000.00	145,552.68	137,031.26
	AMERICAN VANGUARD CORP	CORPORATE STOCK - COMMON	9.00	179.37	195.39
	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,870,000.00	3,810,793.46	3,601,188.75
	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	CORPORATE DEBT INSTRUMENTS	1,625,000.00	1,365,236.31	1,274,733.06
	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	CORPORATE DEBT INSTRUMENTS	1,000,000.00	888,363.06	830,374.06
	AMERICAN WATER WORKS CO INC	CORPORATE STOCK - COMMON	5,066.00	752,053.15	772,159.72
	AMERICAN WELL CORP	CORPORATE STOCK - COMMON	68.00	309.40	192.44
	AMERICAN WOODMARK CORP	CORPORATE STOCK - COMMON	6.00	310.98	293.16
	AMERICANA RESTAURANTS INTERNAT	CORPORATE STOCK - COMMON	3,439,625.00	2,658,251.89	2,787,864.40
	AMERICA'S CAR-MART INC/TX	CORPORATE STOCK - COMMON	2.00	161.22	144.52
	AMERICO LIFE INC 144A 3.450% 04/15/2031 DD 04/15/21	CORPORATE DEBT INSTRUMENTS	1,920,000.00	1,549,886.00	1,464,637.65
	AMERICOLD REALTY TRUST INC	CORPORATE STOCK - COMMON	7,722.00	227,177.03	218,609.82
	AMERIPRISE FINANCIAL INC	CORPORATE STOCK - COMMON	25,539.00	6,844,747.43	7,952,078.43
	AMERIS BANCORP	CORPORATE STOCK - COMMON	23.00	1,073.64	1,084.22
	AMERISAFE INC	CORPORATE STOCK - COMMON	7.00	334.74	363.79

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	AMERISOURCEBERGEN CORP	CORPORATE STOCK - COMMON	56.00	8,249.01	9,279.76
	AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17	CORPORATE DEBT INSTRUMENTS	4,827,000.00	3,753,307.18	4,031,207.12
	AMETEK INC	CORPORATE STOCK - COMMON	81.00	9,750.56	11,317.32
	AMG ADVANCED METALLURGICAL GRO	CORPORATE STOCK - COMMON	14.00	359.26	513.99
	AMGEN INC	CORPORATE STOCK - COMMON	31,156.00	7,486,786.80	8,182,811.84
	AMGEN INC 2.800% 08/15/2041 DD 08/09/21	CORPORATE DEBT INSTRUMENTS	15,470,000.00	11,594,971.83	10,789,396.18
	AMGEN INC 3.000% 01/15/2052 DD 08/09/21	CORPORATE DEBT INSTRUMENTS	1,050,000.00	739,382.66	674,943.09
	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	CORPORATE DEBT INSTRUMENTS	1,475,000.00	1,165,819.47	1,090,974.03
	AMGEN INC 3.375% 02/21/2050 DD 02/21/20	CORPORATE DEBT INSTRUMENTS	300,000.00	229,130.73	210,149.72
	AMGEN INC 4.400% 02/22/2062 DD 02/22/22	CORPORATE DEBT INSTRUMENTS	7,851,000.00	6,674,863.55	6,298,956.77
	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	CORPORATE DEBT INSTRUMENTS	5,679,000.00	5,109,149.83	4,775,888.51
	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	CORPORATE DEBT INSTRUMENTS	200,000.00	187,373.02	171,546.41
	AMGEN INC 4.875% 03/01/2053 DD 08/18/22	CORPORATE DEBT INSTRUMENTS	12,874,000.00	12,072,247.91	11,457,050.87
	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	CORPORATE DEBT INSTRUMENTS	1,950,000.00	1,895,856.51	1,791,039.18
	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	CORPORATE DEBT INSTRUMENTS	1,100,000.00	1,092,189.42	1,033,504.48
	AMICUS THERAPEUTICS INC	CORPORATE STOCK - COMMON	73.00	819.79	891.33
	AMKOR TECHNOLOGY INC	CORPORATE STOCK - COMMON	39.00	797.78	935.22
	AMMB HOLDINGS BHD	CORPORATE STOCK - COMMON	76,700.00	71,635.79	72,085.81
	AMMO INC	CORPORATE STOCK - COMMON	29.00	110.49	50.17
	AMN HEALTHCARE SERVICES INC	CORPORATE STOCK - COMMON	16.00	1,642.24	1,645.12
	AMNEAL PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	159,580.00	346,288.60	317,564.20
	AMOREPACIFIC CORP	CORPORATE STOCK - COMMON	1,868.00	171,779.75	203,123.66
	AMOT INVESTMENTS LTD	CORPORATE STOCK - COMMON	111.00	797.52	649.61
	AMP LTD	CORPORATE STOCK - COMMON	1,543.00	1,232.34	1,376.00
	AMPHASTAR PHARMACEUTICALS INC INC	CORPORATE STOCK - COMMON	13.00	384.80	364.26
	AMPHENOL CORP	CORPORATE STOCK - COMMON	114,764.00	8,438,615.86	8,738,130.96
	AMPLIFON SPA	CORPORATE STOCK - COMMON	70,460.00	1,914,461.94	2,092,020.47
	AMPLITUDE INC	CORPORATE STOCK - COMMON	16.00	242.40	193.28
	AMPOL LTD	CORPORATE STOCK - COMMON	252.00	5,947.45	4,832.87
	AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21	CORPORATE DEBT INSTRUMENTS	2,900,000.00	2,850,468.00	2,884,137.00
	AMS-OSRAM AG	CORPORATE STOCK - COMMON	138.00	1,012.10	1,006.81
	AMUNDI SA	CORPORATE STOCK - COMMON	30.00	1,529.44	1,696.93
	AMYRIS INC	CORPORATE STOCK - COMMON	51.00	149.94	78.03
	ANADOLU EFES BIRACILIK VE MALT	CORPORATE STOCK - COMMON	105,853.00	269,647.87	383,105.36
	ANAERGIA INC SUB VTG	CORPORATE STOCK - COMMON	12.00	87.60	38.44
	ANALOG DEVICES INC	CORPORATE STOCK - COMMON	185.00	28,097.08	30,345.55
	ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,900,000.00	2,194,250.11	1,979,627.55
	ANAPTYSBIO INC	CORPORATE STOCK - COMMON	6.00	139.32	185.94
	ANAVEX LIFE SCIENCES CORP	CORPORATE STOCK - COMMON	22.00	210.98	203.72
	ANDERSONS INC/THE	CORPORATE STOCK - COMMON	11.00	407.33	384.89
	ANDLAUER HEALTHCARE GROUP INC SUB VTG	CORPORATE STOCK - COMMON	9.00	358.53	314.51
	ANDRITZ AG	CORPORATE STOCK - COMMON	30.00	1,387.05	1,714.54
	ANEKA TAMBANG TBK	CORPORATE STOCK - COMMON	458,400.00	61,459.73	58,449.88
	ANGI INC	CORPORATE STOCK - COMMON	23.00	93.38	54.05
	ANGIODYNAMICS INC	CORPORATE STOCK - COMMON	13.00	287.82	179.01
	ANGLO AMERICAN PLC	CORPORATE STOCK - COMMON	127,327.00	4,222,566.49	4,957,076.76
	ANGLO AMERICAN PLC ADR	CORPORATE STOCK - COMMON	31,254.00	503,501.94	612,890.94
	ANGLOGOLD ASHANTI HOLDINGS PLC 3.750% 10/01/2030 DD 10/01/20	CORPORATE DEBT INSTRUMENTS	2,886,000.00	2,450,747.91	2,510,622.19
	ANGLOGOLD ASHANTI LTD	CORPORATE STOCK - COMMON	67,575.00	1,187,172.36	1,307,535.54
	ANGLOGOLD ASHANTI LTD ADR	CORPORATE STOCK - COMMON	317,705.00	4,792,197.36	6,169,831.10

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	CORPORATE DEBT INSTRUMENTS	55,054,000.00	51,888,231.69	50,458,923.95
	ANHEUSER-BUSCH INBEV SA/N REGS 2.750% 03/17/2036	CORPORATE DEBT INSTRUMENTS	50,000.00	45,728.07	46,150.59
	ANHEUSER-BUSCH INBEV SA/NV	CORPORATE STOCK - COMMON	162,226.00	7,838,318.11	9,742,345.76
	ANHEUSER-BUSCH INBEV SA/NV ADR	CORPORATE STOCK - COMMON	19,257.00	931,268.52	1,156,190.28
	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	CORPORATE DEBT INSTRUMENTS	15,200,000.00	14,036,829.88	13,654,344.83
	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	CORPORATE DEBT INSTRUMENTS	7,127,000.00	6,335,285.52	6,128,518.63
	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	CORPORATE DEBT INSTRUMENTS	6,534,000.00	5,915,186.96	5,723,257.82
	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	CORPORATE DEBT INSTRUMENTS	400,000.00	412,330.67	401,239.69
	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	1,143,684.28	1,097,646.75
	ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	959,899.58	934,773.30
	ANHUI CONCH CEMENT CO LTD CN/600585	CORPORATE STOCK - COMMON	320,900.00	1,291,611.47	1,263,898.33
	ANHUI CONCH CEMENT CO LTD HK/00914	CORPORATE STOCK - COMMON	1,124,336.00	4,168,626.24	3,932,680.27
	ANHUI GUJING DISTILLERY CO LTD	CORPORATE STOCK - COMMON	1,800.00	66,623.15	69,108.28
	ANI PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	5.00	189.22	201.15
	ANIKA THERAPEUTICS INC	CORPORATE STOCK - COMMON	5.00	113.00	148.00
	ANIMA HOLDING SPA	CORPORATE STOCK - COMMON	110.00	376.08	439.30
	ANNALY CAPITAL MANAGEMENT INC	CORPORATE STOCK - COMMON	13,329.50	343,842.51	280,985.86
	ANNEXON INC	CORPORATE STOCK - COMMON	5.00	29.40	25.85
	ANNINGTON FUNDING PLC REGS 3.935% 07/12/2047	CORPORATE DEBT INSTRUMENTS	1,050,000.00	946,086.63	903,804.69
	ANORA GROUP OYJ	CORPORATE STOCK - COMMON	16.00	130.64	125.68
	ANSELL LTD	CORPORATE STOCK - COMMON	62.00	1,130.19	1,187.36
	ANSYS INC	CORPORATE STOCK - COMMON	27,631.00	6,860,765.69	6,675,373.29
	ANTA SPORTS PRODUCTS LTD HK/02020	CORPORATE STOCK - COMMON	252,000.00	2,995,713.02	3,302,980.80
	ANTARES VISION SPA	CORPORATE STOCK - COMMON	13.00	118.96	111.41
	ANTERIX INC	CORPORATE STOCK - COMMON	4.00	169.80	128.68
	ANTERO MIDSTREAM CORP	CORPORATE STOCK - COMMON	109.00	1,097.63	1,176.11
	ANTERO MIDSTREAM PARTNERS 144A 5.375% 06/15/2029 DD 06/08/21	CORPORATE DEBT INSTRUMENTS	585,000.00	536,392.35	534,830.40
	ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19	CORPORATE DEBT INSTRUMENTS	500,000.00	473,750.00	472,544.73
	ANTERO RESOURCES CORP	CORPORATE STOCK - COMMON	4,209.00	139,170.75	130,436.91
	ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	1,055,000.00	993,034.58	978,101.05
	ANTIN INFRASTRUCTURE PARTNERS	CORPORATE STOCK - COMMON	17.00	457.79	368.31
	ANTOFAGASTA PLC	CORPORATE STOCK - COMMON	217,093.00	2,781,229.83	4,035,936.78
	ANYWHERE REAL ESTATE INC	CORPORATE STOCK - COMMON	38.00	371.26	242.82
	ANZ GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	1,477.00	23,205.03	23,698.51
	AO WORLD PLC	CORPORATE STOCK - COMMON	153.00	80.39	95.70
*	AON CORP 2.800% 05/15/2030 DD 05/15/20	CORPORATE DEBT INSTRUMENTS	25,000.00	21,823.46	21,400.21
*	AON CORP / AON GLOBAL HOLDINGS 2.600% 12/02/2031 DD 12/02/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	504,551.49	491,392.72
*	AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,780,000.00	3,135,349.65	2,908,695.98
*	AON PLC	CORPORATE STOCK - COMMON	31,778.00	8,874,077.04	9,537,848.92
	AP MOLLER - MAERSK A/S	CORPORATE STOCK - COMMON	1,954.00	4,441,890.85	4,356,577.73
	AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	672,911.99	666,288.25
	AP THAILAND PCL	CORPORATE STOCK - COMMON	2,531,300.00	694,220.09	847,786.35
	APA CORP	CORPORATE STOCK - COMMON	115.00	4,497.65	5,368.20
	APA GROUP	CORPORATE STOCK - COMMON	578.00	4,360.61	4,217.60
	APACHE CORP 4.375% 10/15/2028 DD 08/23/18	CORPORATE DEBT INSTRUMENTS	316,000.00	289,161.24	284,419.24
	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	454,000.00	385,900.00	376,235.48
	APACHE CORP 5.250% 02/01/2042 DD 12/03/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	137,000.00	114,788.83	111,893.18
	APACHE CORP 5.350% 07/01/2049 DD 06/19/19	CORPORATE DEBT INSTRUMENTS	3,284,000.00	2,694,948.66	2,653,824.37
	APARTMENT INCOME REIT CORP	CORPORATE STOCK - COMMON	5,048.00	206,210.80	173,196.88
	APARTMENT INVESTMENT AND MANAG	CORPORATE STOCK - COMMON	50.00	442.00	356.00

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	APPELLIS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	31.00	1,852.70	1,603.01
	APERAM SA	CORPORATE STOCK - COMMON	23.00	624.22	723.88
	API GROUP CORP	CORPORATE STOCK - COMMON	59.00	926.26	1,109.79
	APM HUMAN SERVICES INTERNATION	CORPORATE STOCK - COMMON	132.00	304.06	213.05
	APOGEE ENTERPRISES INC	CORPORATE STOCK - COMMON	9.00	367.56	400.14
	APOLLO COMMERCIAL REAL ES 144A 4.625% 06/15/2029 DD 06/29/21	CORPORATE DEBT INSTRUMENTS	2,060,000.00	1,668,600.00	1,658,300.00
	APOLLO COMMERCIAL REAL ESTATE	CORPORATE STOCK - COMMON	46.00	535.90	494.96
	APOLLO FUTURE MOBILITY GROUP L HK/00860	CORPORATE STOCK - COMMON	1,900.00	79.88	58.67
	APOLLO GLOBAL MANAGEMENT INC	CORPORATE STOCK - COMMON	142.00	7,920.86	9,058.18
	APOLLO HOSPITALS ENTERPRISE LT	CORPORATE STOCK - COMMON	15,623.00	874,806.23	845,564.45
	APOLLO MEDICAL HOLDINGS INC	CORPORATE STOCK - COMMON	14.00	575.33	414.26
	APPALACHIAN POWER CO 4.400% 05/15/2044 DD 05/08/14	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,739,696.40	1,656,947.38
	APPALACHIAN POWER CO 4.500% 08/01/2032 DD 08/01/22	CORPORATE DEBT INSTRUMENTS	500,000.00	479,575.00	467,809.72
	APPFOLIO INC	CORPORATE STOCK - COMMON	7.00	713.61	737.66
	APPHARVEST INC	CORPORATE STOCK - COMMON	18.00	51.84	10.21
	APPIAN CORP	CORPORATE STOCK - COMMON	13.00	609.70	423.28
	APPLE HOSPITALITY REIT INC	CORPORATE STOCK - COMMON	78.00	1,241.66	1,230.84
	APPLE INC	CORPORATE STOCK - COMMON	483,573.00	76,016,606.79	62,830,639.89
	APPLE INC 2.650% 02/08/2051 DD 02/08/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,339,000.00	2,443,283.10	2,213,703.98
	APPLE INC 2.650% 05/11/2050 DD 05/11/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,359,000.00	954,228.20	906,668.11
	APPLE INC 2.700% 08/05/2051 DD 08/05/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	12,290,000.00	9,015,313.77	8,167,657.60
	APPLE INC 2.850% 08/05/2061 DD 08/05/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	18,623,000.00	13,222,712.14	12,093,337.44
	APPLE INC 3.850% 08/04/2046 DD 08/04/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,000,000.00	6,363,481.67	5,971,028.98
	APPLE INC 3.950% 08/08/2052 DD 08/08/22	CORPORATE DEBT INSTRUMENTS	1,942,000.00	1,671,458.59	1,650,238.39
	APPLE INC 4.100% 08/08/2062 DD 08/08/22	CORPORATE DEBT INSTRUMENTS	12,869,000.00	11,609,705.12	10,780,485.49
	APPLE INC 4.250% 02/09/2047 DD 02/09/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,935,332.86	1,847,811.26
	APPLE INC 4.375% 05/13/2045 DD 05/13/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,729,000.00	1,693,544.88	1,598,355.90
	APPLE INC 4.650% 02/23/2046 DD 02/23/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	875,000.00	894,571.20	829,473.54
	APPLIED INDUSTRIAL TECHNOLOGIE	CORPORATE STOCK - COMMON	13.00	1,378.26	1,638.39
	APPLIED MATERIALS INC	CORPORATE STOCK - COMMON	4,367.00	411,951.01	425,258.46
	APPLIED MOLECULAR TRANSPORT IN	CORPORATE STOCK - COMMON	4.00	5.92	1.68
	APPLIED THERAPEUTICS INC	CORPORATE STOCK - COMMON	5.00	6.85	3.80
	APPLOVIN CORP	CORPORATE STOCK - COMMON	42.00	1,034.46	442.26
	APPLUS SERVICES SA	CORPORATE STOCK - COMMON	76.00	508.59	520.33
	APTARGROUP INC	CORPORATE STOCK - COMMON	23.00	2,364.63	2,529.54
	APTIV PLC	CORPORATE STOCK - COMMON	10,525.00	983,398.45	980,193.25
	APTIV PLC 5.400% 03/15/2049 DD 03/14/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	440,577.72	427,173.85
	APTIV PLC / APTIV CORP 4.150% 05/01/2052 DD 02/18/22	CORPORATE DEBT INSTRUMENTS	1,585,000.00	1,173,017.61	1,148,626.68
	ARAB NATIONAL BANK	CORPORATE STOCK - COMMON	116,558.00	920,625.35	994,061.71
	ARAMARK	CORPORATE STOCK - COMMON	83.00	2,985.83	3,431.22
	ARB CORP LTD	CORPORATE STOCK - COMMON	39.00	796.09	678.92
	ARBONIA AG	CORPORATE STOCK - COMMON	25.00	326.86	349.11
	ARBOR REALTY TRUST INC	CORPORATE STOCK - COMMON	55.00	801.85	725.45
	ARC RESOURCES LTD	CORPORATE STOCK - COMMON	319.00	4,416.21	4,296.65
	ARCA CONTINENTAL SAB DE CV	CORPORATE STOCK - COMMON	119,100.00	919,382.68	965,891.24
	ARCADIS NV	CORPORATE STOCK - COMMON	35.00	1,119.88	1,370.88
	ARCBEST CORP	CORPORATE STOCK - COMMON	9.00	724.77	630.36
	ARCELLX INC	CORPORATE STOCK - COMMON	5.00	160.68	154.90
	ARCELORMITTAL SA	CORPORATE STOCK - COMMON	37,392.00	993,789.57	980,704.99
	ARCELORMITTAL SA 6.800% 11/29/2032 DD 11/29/22	CORPORATE DEBT INSTRUMENTS	3,170,000.00	3,150,060.70	3,148,835.84

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	ARCH CAPITAL GROUP LTD	CORPORATE STOCK - COMMON	6,859.00	314,778.19	430,608.02
	ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	CORPORATE DEBT INSTRUMENTS	740,000.00	577,309.96	514,362.77
	ARCH RESOURCES INC	CORPORATE STOCK - COMMON	6.00	867.10	856.74
	ARCHER EXPLORATION CORP NEW	CORPORATE STOCK - COMMON	4.00	2.40	2.39
	ARCHER-DANIELS-MIDLAND CO	CORPORATE STOCK - COMMON	770.00	67,700.58	71,494.50
	ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	CORPORATE DEBT INSTRUMENTS	387,000.00	311,535.00	302,673.24
	ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	CORPORATE DEBT INSTRUMENTS	679,000.00	531,113.80	544,897.50
	ARCHROCK INC	CORPORATE STOCK - COMMON	50.00	369.50	449.00
	ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19	CORPORATE DEBT INSTRUMENTS	1,450,000.00	1,319,500.00	1,326,771.22
	ARCONIC CORP	CORPORATE STOCK - COMMON	37.00	920.16	782.92
	ARCOSA INC	CORPORATE STOCK - COMMON	12,612.00	741,097.37	685,336.08
	ARCTURUS THERAPEUTICS HOLDINGS	CORPORATE STOCK - COMMON	8.00	112.32	135.68
	ARCUS BIOSCIENCES INC	CORPORATE STOCK - COMMON	23.00	518.99	475.64
	ARCUTIS BIOTHERAPEUTICS INC	CORPORATE STOCK - COMMON	14.00	377.30	207.20
	ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21	CORPORATE DEBT INSTRUMENTS	562,000.00	484,725.00	477,598.87
	ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21	CORPORATE DEBT INSTRUMENTS	2,047,000.00	1,658,070.00	1,622,348.76
	ARDAGH METAL PACKAGING FI 144A 6.000% 06/15/2027 DD 06/08/22	CORPORATE DEBT INSTRUMENTS	708,000.00	694,008.72	693,209.29
	ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20	CORPORATE DEBT INSTRUMENTS	226,000.00	213,747.55	215,232.64
	ARENA REIT	CORPORATE STOCK - COMMON	177.00	508.64	459.72
	ARES COMMERCIAL REAL ESTATE CO	CORPORATE STOCK - COMMON	15.00	197.85	154.35
	ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22	CORPORATE DEBT INSTRUMENTS	800,000.00	555,236.18	490,153.70
	ARES MANAGEMENT CORP	CORPORATE STOCK - COMMON	55.00	4,044.13	3,764.20
	ARETEC ESCROW ISSUER INC 144A 7.500% 04/01/2029 DD 04/08/21	CORPORATE DEBT INSTRUMENTS	1,180,000.00	1,016,404.42	973,775.18
	ARGAN INC	CORPORATE STOCK - COMMON	5.00	172.95	184.40
	ARGENTINE REPUBLIC GOVERNMENT 1.000% 07/09/2029 DD 09/04/20	OTHER INVESTMENTS	32,651.00	7,574.91	8,672.40
	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2041 DD 09/04/2020	OTHER INVESTMENTS	1,300,000.00	341,081.21	366,568.44
	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2046 DD 09/04/2020	OTHER INVESTMENTS	229,987.00	52,433.65	58,657.18
	ARGENX SE	CORPORATE STOCK - COMMON	210.00	79,632.49	78,061.87
	ARGENX SE ADR	CORPORATE STOCK - COMMON	24,698.00	9,335,264.20	9,356,343.34
	ARGO GROUP INTERNATIONAL HOLDI	CORPORATE STOCK - COMMON	13.00	255.19	336.05
	ARGOSY MINERALS LTD	CORPORATE STOCK - COMMON	580.00	214.65	224.20
	ARGOSY PROPERTY LTD	CORPORATE STOCK - COMMON	383.00	312.31	282.20
	ARISTA NETWORKS INC	CORPORATE STOCK - COMMON	47,389.00	5,681,192.68	5,750,655.15
	ARISTOCRAT LEISURE LTD	CORPORATE STOCK - COMMON	299.00	7,272.08	6,188.44
	ARISTON HOLDING NV	CORPORATE STOCK - COMMON	42.00	324.77	431.21
	ARITZIA INC SUB VTG SHS	CORPORATE STOCK - COMMON	32,910.00	1,073,545.51	1,150,070.86
	ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	CORPORATE DEBT INSTRUMENTS	1,000,000.00	615,450.00	661,239.40
	ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	221,848.23	205,043.57
	ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	CORPORATE DEBT INSTRUMENTS	700,000.00	587,085.96	537,577.19
	ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,250,000.00	1,067,995.56	989,523.63
	ARJO AB	CORPORATE STOCK - COMMON	100.00	451.04	373.72
	ARKEMA SA	CORPORATE STOCK - COMMON	30.00	2,545.45	2,685.63
	ARKO CORP	CORPORATE STOCK - COMMON	16.00	152.48	138.56
	ARLO TECHNOLOGIES INC	CORPORATE STOCK - COMMON	29.00	176.61	101.79
	ARMADA HOFFLER PROPERTIES INC	CORPORATE STOCK - COMMON	20.00	262.60	230.00
	ARMOUR RESIDENTIAL REIT INC	CORPORATE STOCK - COMMON	42.00	269.90	236.46
	ARMSTRONG WORLD INDUSTRIES INC	CORPORATE STOCK - COMMON	40,868.00	3,299,131.87	2,803,136.12
	ARNOLDO MONDADORI EDITORE SPA	CORPORATE STOCK - COMMON	63.00	103.13	121.56
	AROUNDTOWN SA	CORPORATE STOCK - COMMON	524.00	1,505.23	1,220.82
	ARRAY TECHNOLOGIES INC	CORPORATE STOCK - COMMON	51.00	1,065.08	985.83

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ARROW ELECTRONICS INC	CORPORATE STOCK - COMMON	23.00	2,410.63	2,405.11
	ARROW ELECTRONICS INC 2.950% 02/15/2032 DD 12/01/21	CORPORATE DEBT INSTRUMENTS	600,000.00	487,230.39	474,729.94
	ARROW FINANCIAL CORP	CORPORATE STOCK - COMMON	5.15	160.55	174.59
	ARROWHEAD PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	34.00	1,350.14	1,379.04
	ARS (ARGENTINE PESO)	INTEREST-BEARING CASH	192,226.32	1,385.63	1,085.32
	ARTEMIS RE PTNRS FUND III LP	PARTNERSHIP/JOINT VENTURE INTEREST	33,746,575.00	34,142,510.00	33,746,575.00
	ARTEMIS RE PTNRS FUND IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	976,442.00	845,725.00	976,442.00
	ARTEMIS RE PTR FD II	PARTNERSHIP/JOINT VENTURE INTEREST	8,160,561.00	9,185,259.00	8,160,561.00
	ARTESIAN RESOURCES CORP	CORPORATE STOCK - COMMON	3.00	163.58	175.74
	ARTHUR J GALLAGHER & CO	CORPORATE STOCK - COMMON	875.00	157,781.14	164,972.50
	ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21	CORPORATE DEBT INSTRUMENTS	2,935,000.00	2,222,288.21	2,063,796.67
	ARTIS REIT TRUST UNIT NEW	CORPORATE STOCK - COMMON	34.00	286.62	226.09
	ARTISAN PARTNERS ASSET MANAGEM	CORPORATE STOCK - COMMON	24.00	804.25	712.80
	ARTIVION INC	CORPORATE STOCK - COMMON	13.00	288.08	157.56
	ARVINAS INC	CORPORATE STOCK - COMMON	16.00	677.44	547.36
	ARYZTA AG	CORPORATE STOCK - COMMON	481.00	564.81	572.40
	AS ONE CORP	CORPORATE STOCK - COMMON	12,700.00	589,078.45	554,412.79
	ASAHI INTECC CO LTD	CORPORATE STOCK - COMMON	23,500.00	424,652.84	385,418.14
	ASAHI KASEI CORP	CORPORATE STOCK - COMMON	47,200.00	348,055.14	336,762.12
	ASANA INC	CORPORATE STOCK - COMMON	25.00	478.75	344.25
	ASBURY AUTOMOTIVE GROUP I 144A 4.625% 11/15/2029 DD 11/19/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	380,000.00	325,850.00	320,203.20
	ASBURY AUTOMOTIVE GROUP I 144A 5.000% 02/15/2032 DD 11/19/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	525,000.00	438,453.75	431,917.50
	ASBURY AUTOMOTIVE GROUP INC	CORPORATE STOCK - COMMON	8.00	1,395.84	1,434.00
	ASCEND LEARNING 12/21 2ND LIEN COV-LITE TL	CORPORATE DEBT INSTRUMENTS - PREFERRED	442,000.00	396,032.00	377,357.50
	ASCEND LEARNING LLC VAR RT 11/17/2028 DD 11/18/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	297,885.78	283,524.72	283,524.71
	ASCENDIS PHARMA A/S ADR	CORPORATE STOCK - COMMON	128,800.00	12,010,601.79	15,730,344.00
	ASCENSION HEALTH 3.106% 11/15/2039 DD 10/23/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,069,139.12	1,004,579.58
	ASCENTIAL PLC	CORPORATE STOCK - COMMON	214.00	505.49	518.96
	ASCOPIAVE SPA	CORPORATE STOCK - COMMON	40.00	103.77	102.24
	ASE TECHNOLOGY HOLDING CO LTD	CORPORATE STOCK - COMMON	280,000.00	756,355.92	855,427.76
	ASE TECHNOLOGY HOLDING CO LTD ADR	CORPORATE STOCK - COMMON	7,844.00	50,050.45	49,181.88
	ASGN INC	CORPORATE STOCK - COMMON	18.00	1,740.60	1,466.64
	ASHLAND INC	CORPORATE STOCK - COMMON	18.00	1,831.68	1,935.54
	ASHMORE GROUP PLC	CORPORATE STOCK - COMMON	228.00	539.10	656.58
	ASHTAD GROUP PLC	CORPORATE STOCK - COMMON	15,181.00	751,868.99	861,929.82
	ASIA - POTASH INTERNATIONAL IN CN/000893	CORPORATE STOCK - COMMON	15,600.00	71,846.78	60,993.43
	ASIAN PAINTS LTD	CORPORATE STOCK - COMMON	3,680.00	157,077.50	137,356.13
	ASICS CORP	CORPORATE STOCK - COMMON	62,300.00	1,151,398.37	1,375,892.90
	ASM INTERNATIONAL NV	CORPORATE STOCK - COMMON	12,051.00	3,249,375.27	3,030,795.92
	ASML HOLDING NV	CORPORATE STOCK - COMMON	50,621.00	24,521,379.17	27,238,975.87
	ASMPT LTD HK/00522	CORPORATE STOCK - COMMON	200.00	1,480.36	1,426.02
	ASOS PLC	CORPORATE STOCK - COMMON	33.00	267.07	202.65
	ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	272,000.00	218,205.06	218,851.08
	ASPEN AEROGELS INC	CORPORATE STOCK - COMMON	21.00	249.03	247.59
	ASPEN TECHNOLOGY INC	CORPORATE STOCK - COMMON	10.00	2,106.00	2,054.00
	ASPIRA WOMEN'S HEALTH INC	CORPORATE STOCK - COMMON	17.00	8.67	5.65
	ASR NEDERLAND NV	CORPORATE STOCK - COMMON	84,422.00	3,470,305.42	3,995,907.48
	ASSA ABLOY AB	CORPORATE STOCK - COMMON	26,479.00	578,777.70	568,487.19
	ASSETMARK FINANCIAL HOLDINGS I	CORPORATE STOCK - COMMON	6.00	116.04	138.00
	ASSICURAZIONI GENERALI SPA	CORPORATE STOCK - COMMON	553.00	8,199.76	9,806.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ASSOCIATED BANC-CORP	CORPORATE STOCK - COMMON	51.00	1,022.04	1,177.59
	ASSOCIATED BRITISH FOODS PLC	CORPORATE STOCK - COMMON	178.00	3,164.47	3,374.47
	ASSURA PLC	CORPORATE STOCK - COMMON	1,503.00	1,130.51	986.25
	ASSURANT INC	CORPORATE STOCK - COMMON	3,344.00	464,456.49	418,200.64
	ASSURED GUARANTY LTD	CORPORATE STOCK - COMMON	21.00	1,072.47	1,307.46
	ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20	CORPORATE DEBT INSTRUMENTS	537,000.00	446,359.87	441,969.49
	ASSUREDPARTNERS INC 144A 7.000% 08/15/2025 DD 08/02/17	CORPORATE DEBT INSTRUMENTS	240,000.00	230,594.40	232,099.90
	ASTEC INDUSTRIES INC	CORPORATE STOCK - COMMON	7.00	267.26	284.62
	ASTELLAS PHARMA INC	CORPORATE STOCK - COMMON	3,800.00	49,998.16	57,786.95
	ASTON MARTIN LAGONDA GLOBAL HO	CORPORATE STOCK - COMMON	222.00	451.91	411.38
	ASTRA SPACE INC	CORPORATE STOCK - COMMON	38.00	32.41	16.48
	ASTRAZENECA PLC	CORPORATE STOCK - COMMON	166,772.00	20,807,886.85	22,504,434.15
	ASTRAZENECA PLC ADR	CORPORATE STOCK - COMMON	22,898.00	1,397,019.51	1,552,484.40
	ASTRO MALAYSIA HOLDINGS BHD	CORPORATE STOCK - COMMON	495,500.00	92,446.10	73,115.78
	ASX LTD	CORPORATE STOCK - COMMON	96.00	5,101.45	4,428.27
	AT&S AUSTRIA TECHNOLOGIE & SYS	CORPORATE STOCK - COMMON	12.00	536.96	409.82
	AT&T INC	CORPORATE STOCK - COMMON	130,923.00	2,291,790.54	2,410,292.43
	AT&T INC 2.550% 12/01/2033 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	115,000.00	91,628.17	88,721.78
	AT&T INC 2.900% 12/04/2026	CORPORATE DEBT INSTRUMENTS	100,000.00	108,788.35	110,861.43
	AT&T INC 3.500% 09/15/2053 DD 03/15/21	CORPORATE DEBT INSTRUMENTS	11,955,000.00	8,813,407.60	8,062,131.61
	AT&T INC 3.550% 09/15/2055 DD 03/15/21	CORPORATE DEBT INSTRUMENTS	6,111,000.00	4,474,421.95	4,095,859.37
	AT&T INC 3.650% 06/01/2051 DD 05/28/20	CORPORATE DEBT INSTRUMENTS	1,100,000.00	841,705.43	780,119.81
	AT&T INC 3.650% 09/15/2059 DD 03/15/21	CORPORATE DEBT INSTRUMENTS	8,791,000.00	6,372,347.29	5,913,903.50
	AT&T INC 3.800% 12/01/2057 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	45,297,000.00	34,185,243.26	31,500,529.42
	AT&T INC 3.850% 06/01/2060 DD 05/28/20	CORPORATE DEBT INSTRUMENTS	8,514,000.00	6,458,219.52	5,938,853.52
	AT&T INC 4.300% 12/15/2042 DD 06/15/13	CORPORATE DEBT INSTRUMENTS	1,675,000.00	1,451,672.13	1,381,987.48
	AT&T INC 4.500% 03/09/2048 DD 09/07/16	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,403,005.68	1,307,800.66
	AT&T INC 4.500% 05/15/2035 DD 05/04/15	CORPORATE DEBT INSTRUMENTS	2,358,000.00	2,214,553.55	2,147,214.98
	AT&T INC 4.650% 06/01/2044 DD 06/01/19	CORPORATE DEBT INSTRUMENTS	4,760,000.00	4,269,713.67	4,019,249.89
	AT&T INC 4.750% 05/15/2046 DD 05/04/15	CORPORATE DEBT INSTRUMENTS	14,398,000.00	13,352,301.92	12,251,840.75
	AT&T INC 4.800% 06/15/2044 DD 06/10/14	CORPORATE DEBT INSTRUMENTS	1,321,000.00	1,201,035.56	1,140,836.39
	AT&T INC 4.850% 03/01/2039 DD 02/19/19	CORPORATE DEBT INSTRUMENTS	924,000.00	864,210.32	833,097.61
	AT&T INC 4.900% 08/15/2037 DD 08/14/18	CORPORATE DEBT INSTRUMENTS	4,639,000.00	4,506,794.25	4,290,376.55
	ATACADAO SA	CORPORATE STOCK - COMMON	33,700.00	98,876.92	94,338.94
	ATAI LIFE SCIENCES NV	CORPORATE STOCK - COMMON	42.00	189.00	111.72
	ATALAYA MINING PLC	CORPORATE STOCK - COMMON	55.00	164.23	218.33
	ATARA BIOTHERAPEUTICS INC	CORPORATE STOCK - COMMON	27.00	108.27	88.56
	ATCO LTD CL 1 NON-VTG	CORPORATE STOCK - COMMON	5,433.00	192,900.99	169,932.87
	ATEA ASA	CORPORATE STOCK - COMMON	40.00	442.56	462.90
	ATEA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	26.00	195.00	125.06
	ATHABASCA OIL CORP	CORPORATE STOCK - COMMON	286.00	547.51	508.70
	ATHENAHEALTH GROUP INC 144A 6.500% 02/15/2030 DD 02/15/22	CORPORATE DEBT INSTRUMENTS	1,014,000.00	860,921.49	747,249.22
	ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21	CORPORATE DEBT INSTRUMENTS	2,592,000.00	1,762,866.32	1,603,151.43
	ATI INC	CORPORATE STOCK - COMMON	45.00	1,345.34	1,343.70
	ATI INC 4.875% 10/01/2029 DD 09/14/21	CORPORATE DEBT INSTRUMENTS	1,150,000.00	1,028,796.27	1,016,289.50
	ATI INC 5.125% 10/01/2031 DD 09/14/21	CORPORATE DEBT INSTRUMENTS	941,000.00	827,974.27	828,644.19
	ATKORE INC	CORPORATE STOCK - COMMON	15.00	1,266.15	1,701.30
	ATLANTIC UNION BANKSHARES CORP	CORPORATE STOCK - COMMON	26.00	843.70	913.64
	ATLANTICA SUSTAINABLE INF 144A 4.125% 06/15/2028 DD 05/18/21	CORPORATE DEBT INSTRUMENTS	739,000.00	638,540.00	654,783.28
	ATLANTICUS HOLDINGS CORP	CORPORATE STOCK - COMMON	2.00	56.94	52.40

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	ATLAS AIR WORLDWIDE HOLDINGS I	CORPORATE STOCK - COMMON	3.00	299.76	302.40
	ATLAS ARTERIA LTD	CORPORATE STOCK - COMMON	710.00	3,644.87	3,182.63
	ATLAS COPCO AB	CORPORATE STOCK - COMMON	2,115.00	21,012.21	24,091.41
	ATLASSIAN CORP	CORPORATE STOCK - COMMON	46,570.00	10,632,624.79	5,992,627.60
	ATMOS ENERGY CORP	CORPORATE STOCK - COMMON	61,350.00	6,955,862.09	6,875,494.50
	ATMOS ENERGY CORP 2.850% 02/15/2052 DD 10/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	785,002.77	717,641.96
	ATMOS ENERGY CORP 5.750% 10/15/2052 DD 10/03/22	CORPORATE DEBT INSTRUMENTS	1,847,000.00	1,839,353.42	1,942,334.01
	ATN INTERNATIONAL INC	CORPORATE STOCK - COMMON	4.00	187.40	181.24
	ATOS SE	CORPORATE STOCK - COMMON	49.00	498.39	471.29
	ATOSS SOFTWARE AG	CORPORATE STOCK - COMMON	2.00	265.87	297.12
	ATRESMEDIA CORP DE MEDIOS DE C	CORPORATE STOCK - COMMON	43.00	118.04	146.49
	ATRICURE INC	CORPORATE STOCK - COMMON	23,021.00	1,050,218.02	1,021,671.98
	ATRION CORP	CORPORATE STOCK - COMMON	1.00	556.70	559.45
	ATRIUM LJUNGBERG AB	CORPORATE STOCK - COMMON	22.00	319.86	360.84
	ATS CORPORATION	CORPORATE STOCK - COMMON	35.00	1,072.24	1,087.24
	ATTENDO AB	CORPORATE STOCK - COMMON	50.00	109.75	116.22
	AU SMALL FINANCE BANK LTD	CORPORATE STOCK - COMMON	20,496.00	170,429.67	162,137.16
	AUB GROUP LTD	CORPORATE STOCK - COMMON	46.00	699.10	702.82
	AUBAY	CORPORATE STOCK - COMMON	4.00	196.28	208.11
	AUCKLAND INTERNATIONAL AIRPORT	CORPORATE STOCK - COMMON	666.00	3,096.81	3,289.66
	AUCTION TECHNOLOGY GROUP PLC	CORPORATE STOCK - COMMON	45.00	428.57	407.06
	AUD (AUSTRALIAN DOLLARS)	INTEREST-BEARING CASH	235,122.76	160,819.23	159,448.50
	AUD CURRENCY AT BROKER	INTEREST-BEARING CASH	86,109.60	57,220.58	58,395.23
	AUDACY INC	CORPORATE STOCK - COMMON	39.00	21.51	8.78
	AUO CORP	CORPORATE STOCK - COMMON	517,000.00	355,636.56	252,314.09
	AURELIUS EQUITY OPPORTUNITIES	CORPORATE STOCK - COMMON	15.00	349.03	293.28
	AURINIA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	96.00	1,021.95	373.05
	AURIZON HOLDINGS LTD	CORPORATE STOCK - COMMON	911.00	2,329.52	2,304.37
	AUROBINDO PHARMA LTD	CORPORATE STOCK - COMMON	12,997.00	73,259.13	68,857.55
	AURORA INNOVATION INC	CORPORATE STOCK - COMMON	76.00	94.62	91.96
	AURUBIS AG	CORPORATE STOCK - COMMON	16.00	995.66	1,303.92
	AUSSIE BROADBAND LTD	CORPORATE STOCK - COMMON	88.00	156.29	155.76
	AUSTAL LTD	CORPORATE STOCK - COMMON	170.00	299.52	239.79
	AUSTASIA GROUP LTD HK/02425	CORPORATE STOCK - COMMON	40.00	5.38	5.38
	AUSTEVOLL SEAFOOD ASA	CORPORATE STOCK - COMMON	46.00	494.57	413.02
	AUSTRALIA GOVERNMENT BOND 1.250% 05/21/2032	OTHER INVESTMENTS	239,000.00	132,907.03	127,109.55
	AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2025	OTHER INVESTMENTS	51,000.00	31,752.74	31,525.17
	AUSTRALIA GOVERNMENT BOND REGS 2.500% 05/21/2030	OTHER INVESTMENTS	51,000.00	32,575.95	31,456.34
	AUSTRALIA GOVERNMENT BOND REGS 2.750% 11/21/2028	OTHER INVESTMENTS	110,000.00	64,864.06	70,548.15
	AUSTRALIAN 10YR BOND FUT (SFE) EXP MAR 23	OTHER INVESTMENTS	11.00	0.00	(48,194.11)
	AUSTRALIAN AGRICULTURAL CO LTD	CORPORATE STOCK - COMMON	103.00	127.81	122.24
	AUSTRALIAN CLINICAL LABS LTD	CORPORATE STOCK - COMMON	35.00	106.05	70.73
	AUSTRALIAN ETHICAL INVESTMENT	CORPORATE STOCK - COMMON	39.00	173.25	102.88
	AUSTRALIAN STRATEGIC MATERIALS	CORPORATE STOCK - COMMON	42.00	98.76	40.87
	AUTO TRADER GROUP PLC	CORPORATE STOCK - COMMON	471.00	3,548.67	2,921.22
	AUTO1 GROUP SE	CORPORATE STOCK - COMMON	42.00	441.76	349.63
	AUTOCANADA INC	CORPORATE STOCK - COMMON	12.00	272.79	206.44
	AUTODESK INC	CORPORATE STOCK - COMMON	32,378.00	6,531,910.09	6,050,476.86
	AUTODESK INC 2.400% 12/15/2031 DD 10/07/21	CORPORATE DEBT INSTRUMENTS	4,300,000.00	3,557,310.36	3,457,060.16
	AUTOGRILL SPA	CORPORATE STOCK - COMMON	91.00	599.54	627.59

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	AUTOHOME INC ADR	CORPORATE STOCK - COMMON	28,057.00	978,758.48	858,544.20
	AUTOLIV INC	CORPORATE STOCK - COMMON	29.00	2,254.42	2,220.82
	AUTOMATIC DATA PROCESSING INC	CORPORATE STOCK - COMMON	22,731.00	5,556,366.65	5,429,526.66
	AUTONATION INC	CORPORATE STOCK - COMMON	14.00	1,744.40	1,502.20
	AUTONEUM HOLDING AG	CORPORATE STOCK - COMMON	1.00	112.30	110.25
	AUTOZONE INC	CORPORATE STOCK - COMMON	1,196.00	2,575,168.71	2,949,551.28
	AVALONBAY COMMUNITIES INC	CORPORATE STOCK - COMMON	4,461.00	896,180.12	720,540.72
	AVANOS MEDICAL INC	CORPORATE STOCK - COMMON	34,405.00	847,395.15	930,999.30
	AVANTAX INC	CORPORATE STOCK - COMMON	169,054.00	3,394,604.32	4,315,948.62
	AVANTOR FUNDING INC 144A 3.875% 11/01/2029 DD 10/26/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	463,000.00	400,578.83	388,804.25
	AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20	CORPORATE DEBT INSTRUMENTS	765,000.00	696,058.20	695,109.60
	AVANTOR INC	CORPORATE STOCK - COMMON	239.00	5,822.56	5,040.51
	AVANZA BANK HOLDING AB	CORPORATE STOCK - COMMON	62.00	1,017.43	1,330.51
	AVAYA HOLDINGS CORP	CORPORATE STOCK - COMMON	31.00	49.29	6.08
	AVEANNA HEALTHCARE HOLDINGS IN	CORPORATE STOCK - COMMON	15.00	27.30	11.70
	AVENUE SUPERMARTS LTD	CORPORATE STOCK - COMMON	7,317.00	417,274.85	359,857.91
	AVEO PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	11.00	164.18	164.45
	AVEPOINT INC	CORPORATE STOCK - COMMON	28.00	131.04	115.08
	AVERY DENNISON CORP	CORPORATE STOCK - COMMON	18,694.00	3,432,592.28	3,383,614.00
	AVEVA GROUP PLC	CORPORATE STOCK - COMMON	61.00	1,987.43	2,357.60
	AVID BIOSERVICES INC	CORPORATE STOCK - COMMON	29,616.00	509,987.52	407,812.32
	AVID TECHNOLOGY INC	CORPORATE STOCK - COMMON	11.00	300.85	292.49
	AVIDITY BIOSCIENCES INC	CORPORATE STOCK - COMMON	14.00	273.89	310.66
	AVIDXCHANGE HOLDINGS INC	CORPORATE STOCK - COMMON	17.00	132.43	168.98
	AVIENT CORP	CORPORATE STOCK - COMMON	32.00	1,381.39	1,080.32
	AVIENT CORP 144A 7.125% 08/01/2030 DD 08/10/22	CORPORATE DEBT INSTRUMENTS	439,000.00	433,477.38	429,126.58
	AVIS BUDGET GROUP INC	CORPORATE STOCK - COMMON	11.00	1,841.18	1,803.23
	AVISTA CORP	CORPORATE STOCK - COMMON	26.00	1,060.69	1,152.84
	AVISTA CORP 4.000% 04/01/2052 DD 03/17/22	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,331,581.98	1,184,970.42
	AVIVA PLC	CORPORATE STOCK - COMMON	1,362.00	6,648.13	7,254.62
	AVNET INC	CORPORATE STOCK - COMMON	33.00	1,448.37	1,372.14
	AVOLON HOLDINGS FUNDING L 144A 2.528% 11/18/2027 DD 08/18/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	86,000.00	70,236.42	68,848.26
	AVON PROTECTION PLC	CORPORATE STOCK - COMMON	17.00	159.34	219.83
	AVZ MINERALS LTD	CORPORATE STOCK - COMMON	963.00	514.94	509.39
	AXA SA	CORPORATE STOCK - COMMON	105,429.00	2,495,088.38	2,931,685.16
	AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	323,000.00	264,926.87	266,521.81
	AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20	CORPORATE DEBT INSTRUMENTS	726,000.00	672,457.50	671,114.40
	AXALTA COATING SYSTEMS LTD	CORPORATE STOCK - COMMON	78.00	2,008.50	1,986.66
	AXCELIS TECHNOLOGIES INC	CORPORATE STOCK - COMMON	12.00	816.83	952.32
	AXFOOD AB	CORPORATE STOCK - COMMON	54.00	1,619.60	1,481.70
	AXIS BANK LTD	CORPORATE STOCK - COMMON	579,662.00	5,986,915.31	6,542,480.48
	AXIS CAPITAL HOLDINGS LTD	CORPORATE STOCK - COMMON	28.00	1,488.20	1,516.76
	AXOGEN INC	CORPORATE STOCK - COMMON	14.00	143.01	139.72
	AXON ENTERPRISE INC	CORPORATE STOCK - COMMON	475.00	55,477.70	78,816.75
	AXONICS INC	CORPORATE STOCK - COMMON	14.00	990.23	875.42
	AXOS FINANCIAL INC	CORPORATE STOCK - COMMON	18.00	752.04	687.96
	AXSOME THERAPEUTICS INC	CORPORATE STOCK - COMMON	11.00	734.37	848.43
	AYA GOLD & SILVER INC	CORPORATE STOCK - COMMON	35.00	204.99	233.00
	AYDEM YENILENEBILIR ENERJI AS	CORPORATE STOCK - COMMON	143,783.00	105,182.98	203,237.17
	AZEK CO INC/THE	CORPORATE STOCK - COMMON	40.00	730.00	812.80

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	AZENTA INC	CORPORATE STOCK - COMMON	18,143.00	956,327.98	1,056,285.46
	AZIMUT HOLDING SPA	CORPORATE STOCK - COMMON	51.00	817.20	1,139.21
	AZRIELI GROUP LTD	CORPORATE STOCK - COMMON	21.00	1,751.87	1,390.28
	AZUL SA ADR	CORPORATE STOCK - COMMON	183,388.00	1,604,772.70	1,120,500.68
	AZZ INC	CORPORATE STOCK - COMMON	8.00	340.88	321.60
	B RILEY FINANCIAL INC	CORPORATE STOCK - COMMON	5.00	248.85	171.00
	B&G FOODS INC	CORPORATE STOCK - COMMON	26.00	514.24	289.90
	B&M EUROPEAN VALUE RETAIL SA	CORPORATE STOCK - COMMON	468.00	2,014.34	2,315.44
	B&S GROUP SARL	CORPORATE STOCK - COMMON	14.00	71.37	72.24
	B2GOLD CORP	CORPORATE STOCK - COMMON	499.00	1,535.56	1,771.42
	B3 SA - BRASIL BOLSA BALCAO	CORPORATE STOCK - COMMON	433,300.00	1,089,505.77	1,084,121.97
	BABCOCK & WILCOX ENTERPRISES I	CORPORATE STOCK - COMMON	275,301.00	2,196,901.98	1,588,486.77
	BABCOCK INTERNATIONAL GROUP PL	CORPORATE STOCK - COMMON	123.00	470.87	417.54
	BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	CORPORATE DEBT INSTRUMENTS	9,197,000.00	8,685,489.35	8,350,746.87
	BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,175,000.00	3,878,722.77	3,732,447.41
	BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)	CORPORATE STOCK - COMMON	17.00	1,214.83	1,467.20
	BADGER INFRASTRUCTURE	CORPORATE STOCK - COMMON	18.00	425.12	354.17
	BADGER METER INC	CORPORATE STOCK - COMMON	10.00	946.90	1,090.30
	BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/2044 DD 10/07/14	CORPORATE DEBT INSTRUMENTS	2,615,000.00	2,386,891.61	2,322,594.05
	BAE SYSTEMS PLC	CORPORATE STOCK - COMMON	651,127.00	5,903,113.18	6,704,540.13
	BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	CORPORATE DEBT INSTRUMENTS	14,813,000.00	11,882,160.11	11,523,520.49
	BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	CORPORATE DEBT INSTRUMENTS	2,650,000.00	1,877,681.64	1,726,429.66
	BAIDU INC ADR	CORPORATE STOCK - COMMON	16,118.00	2,165,711.57	1,843,576.84
	BAIDU INC HK/09888	CORPORATE STOCK - COMMON	269,700.00	4,691,766.60	3,859,792.82
	BAJAJ FINANCE LTD	CORPORATE STOCK - COMMON	13,772.00	1,266,348.07	1,094,568.57
	BAJAJ HOLDINGS & INVESTMENT LT	CORPORATE STOCK - COMMON	1,527.00	105,030.30	105,976.35
	BAKER HUGHES CO	CORPORATE STOCK - COMMON	7,140.00	176,430.67	210,844.20
	BAKKAFROST P/F	CORPORATE STOCK - COMMON	62,001.00	3,642,286.11	3,877,029.34
	BALANCED COMMERCIAL PROPERTY T	CORPORATE STOCK - COMMON	381.00	471.70	405.61
	BALCHEM CORP	CORPORATE STOCK - COMMON	12.00	1,571.47	1,465.32
	BALFOUR BEATTY PLC	CORPORATE STOCK - COMMON	303.00	1,124.11	1,230.48
	BALL CORP	CORPORATE STOCK - COMMON	112.00	6,245.55	5,727.68
	BALL CORP 2.875% 08/15/2030 DD 08/13/20	CORPORATE DEBT INSTRUMENTS	460,000.00	367,304.73	366,810.90
	BALLARD POWER SYSTEMS INC NEW	CORPORATE STOCK - COMMON	120.00	939.22	573.90
	BALLY'S CORP	CORPORATE STOCK - COMMON	11.00	260.59	213.18
	BALOISE HOLDING AG	CORPORATE STOCK - COMMON	23.00	3,316.22	3,547.45
	BALTIMORE GAS AND ELECTRIC CO 2.900% 06/15/2050 DD 06/05/20	CORPORATE DEBT INSTRUMENTS	1,141,000.00	836,161.72	762,872.90
	BALTIMORE MD REVENUE 2.814% 07/01/2040 DD 12/02/20	OTHER INVESTMENTS	1,050,000.00	845,790.75	743,070.72
	BANC OF CALIFORNIA INC	CORPORATE STOCK - COMMON	21.00	354.48	334.53
	BANCA GENERALI SPA	CORPORATE STOCK - COMMON	28.00	744.43	958.05
	BANCA IFIS SPA	CORPORATE STOCK - COMMON	12.00	144.20	170.46
	BANCA MEDIOLANUM SPA	CORPORATE STOCK - COMMON	108.00	692.64	898.82
	BANCA MONTE DEI PASCHI DI SIEN	CORPORATE STOCK - COMMON	215.45	591.58	442.55
	BANCA POPOLARE DI SONDRIO SPA	CORPORATE STOCK - COMMON	221.00	711.57	891.56
	BANCFIRST CORP	CORPORATE STOCK - COMMON	6.00	647.16	529.08
	BANCO BILBAO VIZCAYA ARGENTARI	CORPORATE STOCK - COMMON	154,910.00	771,418.75	931,456.25
	BANCO BPM SPA	CORPORATE STOCK - COMMON	690.00	1,722.79	2,455.17
	BANCO BRADESCO SA	CORPORATE STOCK - COMMON	53,233.00	162,750.57	135,811.07
	BANCO BRADESCO SA ADR	CORPORATE STOCK - COMMON	670,397.00	2,298,641.67	1,930,743.36
	BANCO COMERCIAL PORTUGUES SA	CORPORATE STOCK - COMMON	3,778.00	551.61	590.30

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	BANCO DE CREDITO E INVERSIONES	CORPORATE STOCK - COMMON	7,710.00	209,631.97	220,725.31
	BANCO DE SABADELL SA	CORPORATE STOCK - COMMON	2,684.00	1,854.14	2,523.05
	BANCO DO BRASIL SA	CORPORATE STOCK - COMMON	205,500.00	1,498,352.15	1,351,771.39
	BANCO DO ESTADO DO RIO GRANDE	CORPORATE STOCK - PREFERRED	301,800.00	652,414.59	554,469.43
	BANCO SANTANDER SA	CORPORATE STOCK - COMMON	646,560.00	1,688,152.74	1,933,840.35
	BANCO SANTANDER SA REGS 3.125% 01/19/2027	CORPORATE DEBT INSTRUMENTS	100,000.00	97,331.81	102,324.29
	BANCO SANTANDER SA REGS VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	600,000.00	579,265.00	611,534.25
	BANCOLOMBIA SA	CORPORATE STOCK - COMMON	10,084.00	80,154.65	88,385.28
	BANCOLOMBIA SA ADR	CORPORATE STOCK - COMMON	4,209.00	115,537.05	120,124.86
	BANCORP INC/THE	CORPORATE STOCK - COMMON	17.00	403.24	482.46
	BANDHAN BANK LTD	CORPORATE STOCK - COMMON	50,879.00	151,821.86	144,033.15
	BANDWIDTH INC	CORPORATE STOCK - COMMON	7.00	108.50	160.65
	BANGKOK DUSIT MEDICAL SERVICES	CORPORATE STOCK - COMMON	3,099,500.00	2,487,215.47	2,599,940.11
	BANIJAY ENTERTAINMENT SAS 144A 5.375% 03/01/2025 DD 02/11/20	CORPORATE DEBT INSTRUMENTS	1,060,000.00	999,046.97	1,001,700.00
	BANK CENTRAL ASIA TBK PT	CORPORATE STOCK - COMMON	3,413,700.00	1,884,130.51	1,874,864.80
	BANK FIRST CORP	CORPORATE STOCK - COMMON	3.00	254.32	278.46
	BANK HAPOLIM BM	CORPORATE STOCK - COMMON	26,041.00	271,608.74	234,099.62
	BANK JAGO TBK PT	CORPORATE STOCK - COMMON	411,100.00	221,822.29	98,235.60
	BANK LEUMI LE-ISRAEL BM	CORPORATE STOCK - COMMON	764.00	8,057.57	6,346.28
	BANK MANDIRI PERSERO TBK PT	CORPORATE STOCK - COMMON	2,676,400.00	1,602,437.60	1,706,318.21
	BANK OF AMERICA CORP	CORPORATE STOCK - COMMON	46,655.00	1,568,801.73	1,545,213.60
	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	CORPORATE DEBT INSTRUMENTS	13,307,000.00	14,106,059.00	13,494,282.98
	BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	18,218,000.00	15,306,612.03	14,733,582.14
	BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21	CORPORATE DEBT INSTRUMENTS	25,000.00	20,727.06	20,075.32
	BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	11,035,000.00	9,461,158.29	8,708,744.98
	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,475,000.00	5,831,777.48	5,519,604.81
	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,497,000.00	7,413,038.39	7,086,049.36
	BANK OF AMERICA CORP VAR RT 04/24/2028 DD 04/24/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	22,907.50	23,168.42
	BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	75,000.00	68,232.10	67,675.76
	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	21,223,000.00	14,781,936.71	14,374,192.73
	BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	CORPORATE DEBT INSTRUMENTS	2,600,000.00	1,582,044.30	1,637,351.53
	BANK OF AMERICA CORP VAR RT 09/21/2036 DD 09/21/21	CORPORATE DEBT INSTRUMENTS	4,445,000.00	3,445,805.92	3,277,124.17
	BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	30,921,000.00	25,170,924.80	24,305,239.32
	BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,909,858.30	1,845,478.80
	BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	CORPORATE DEBT INSTRUMENTS	3,820,000.00	2,592,313.31	2,361,143.26
	BANK OF AMERICA CORP VAR RT 12/31/2049 DD 01/24/20	CORPORATE STOCK - PREFERRED	600,000.00	502,875.00	519,022.21
	BANK OF AMERICA CORP VAR RT 12/31/2049 DD 01/25/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,199,898.00	1,185,703.15
	BANK OF AMERICA CORP VAR RT 12/31/2049 DD 03/15/18	CORPORATE STOCK - PREFERRED	6,700,000.00	6,071,875.00	5,900,422.00
	BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19	CORPORATE STOCK - PREFERRED	600,000.00	574,431.65	555,341.60
	BANK OF CHENGDU CO LTD	CORPORATE STOCK - COMMON	322,631.00	734,321.27	710,078.73
	BANK OF CHINA LTD HK/03988	CORPORATE STOCK - COMMON	12,180,000.00	4,283,010.34	4,431,956.65
	BANK OF COMMUNICATIONS CO LTD HK/03328	CORPORATE STOCK - COMMON	2,500,000.00	1,411,650.43	1,438,189.87
	BANK OF EAST ASIA LTD/THE HK/00023	CORPORATE STOCK - COMMON	555.00	700.50	672.69
	BANK OF GEORGIA GROUP PLC	CORPORATE STOCK - COMMON	19.00	442.17	595.38
	BANK OF HAWAII CORP	CORPORATE STOCK - COMMON	14.00	1,089.42	1,085.84
	BANK OF IRELAND GROUP PLC	CORPORATE STOCK - COMMON	612,482.00	3,859,963.87	5,817,624.15
	BANK OF JIANGSU CO LTD	CORPORATE STOCK - COMMON	72,259.00	75,995.35	75,775.44
	BANK OF JIANGSU CO LTD CN/600919	CORPORATE STOCK - COMMON	783,200.00	825,201.22	821,313.92
	BANK OF MARIN BANCORP	CORPORATE STOCK - COMMON	6.00	187.83	197.28
	BANK OF MONTREAL	CORPORATE STOCK - COMMON	326.00	30,133.29	29,511.91

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	BANK OF NEW YORK MELLON CORP/T	CORPORATE STOCK - COMMON	164,997.00	6,853,539.76	7,510,663.44
	BANK OF NEW YORK MELLON CORP/T 3.650% 02/04/2024 DD 02/04/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	24,979.78	24,613.50
	BANK OF NOVA SCOTIA	CORPORATE STOCK - COMMON	580.00	32,111.86	28,397.51
	BANK OF NOVA SCOTIA/THE VAR RT 10/27/2081 DD 10/07/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,076,346.70	1,020,000.20
	BANK OF QUEENSLAND LTD	CORPORATE STOCK - COMMON	299.00	1,431.92	1,399.09
	BANK OZK	CORPORATE STOCK - COMMON	104,279.00	4,218,718.61	4,177,416.74
	BANK RAKYAT INDONESIA PERSERO	CORPORATE STOCK - COMMON	18,937,690.00	5,588,713.32	6,009,418.39
	BANK UNITED/HOUSTON TX 8.000% 03/15/2009 DD 03/25/99	CORPORATE DEBT INSTRUMENTS	97,000.00	145.50	145.50
	BANKINTER SA	CORPORATE STOCK - COMMON	322.00	1,652.61	2,154.03
	BANKUNITED INC	CORPORATE STOCK - COMMON	69,791.00	2,585,756.55	2,370,800.27
	BANKUNITED INC 5.125% 06/11/2030 DD 06/11/20	CORPORATE DEBT INSTRUMENTS	5,756,000.00	5,611,627.37	5,346,687.73
	BANNER CORP	CORPORATE STOCK - COMMON	12.00	729.12	758.40
	BANQUE CANTONALE VAUDOISE	CORPORATE STOCK - COMMON	15.00	1,429.11	1,438.88
	BAPCOR LTD	CORPORATE STOCK - COMMON	177.00	811.78	775.41
	BAPTIST HEALTH SOUTH FLORIDA I 4.342% 11/15/2041 DD 01/12/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	750,507.73	681,509.70
	BAR HARBOR BANKSHARES	CORPORATE STOCK - COMMON	5.00	141.65	160.20
	BARCLAYS PLC	CORPORATE STOCK - COMMON	2,194,412.00	4,200,372.58	4,184,386.19
	BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16	CORPORATE DEBT INSTRUMENTS	500,000.00	490,084.35	484,347.22
	BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	CORPORATE DEBT INSTRUMENTS	1,900,000.00	1,792,301.77	1,754,794.34
	BARCLAYS PLC ADR	CORPORATE STOCK - COMMON	104,400.00	813,276.00	814,320.00
	BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18	CORPORATE DEBT INSTRUMENTS	600,000.00	572,518.24	564,464.32
	BARCLAYS PLC VAR RT 06/20/2030 DD 06/20/19	CORPORATE DEBT INSTRUMENTS	5,350,000.00	4,994,340.61	4,939,707.32
	BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	CORPORATE DEBT INSTRUMENTS	4,442,000.00	3,561,418.81	3,395,949.73
	BARCLAYS PLC VAR RT 12/31/2049 DD 08/08/22	CORPORATE DEBT INSTRUMENTS	2,700,000.00	2,612,250.00	2,524,500.00
	BARCLAYS PLC VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,558,787.75	1,589,324.89
	BARCLAYS PLC REGS 1.500% 09/03/2023	CORPORATE DEBT INSTRUMENTS	200,000.00	200,593.96	211,277.08
	BARCO NV	CORPORATE STOCK - COMMON	36.00	804.36	886.76
	BARK INC	CORPORATE STOCK - COMMON	20.00	46.40	29.80
	BARNES GROUP INC	CORPORATE STOCK - COMMON	16.00	496.80	653.60
	BARRATT DEVELOPMENTS PLC	CORPORATE STOCK - COMMON	505.00	2,510.89	2,410.42
	BARRETT BUSINESS SERVICES INC	CORPORATE STOCK - COMMON	3.00	241.92	279.84
	BARRICK GOLD CORP	CORPORATE STOCK - COMMON	158,035.00	2,353,451.94	2,714,989.12
	BARRICK NORTH AMERICA FINANCE 7.500% 09/15/2038 DD 09/11/08	CORPORATE DEBT INSTRUMENTS	1,000,000.00	1,178,462.13	1,142,825.51
	BARRY CALLEBAUT AG	CORPORATE STOCK - COMMON	1,905.00	3,911,696.29	3,765,937.09
	BASF SE	CORPORATE STOCK - COMMON	458.00	19,375.00	22,675.46
	BASIC-FIT NV	CORPORATE STOCK - COMMON	25.00	958.29	653.16
	BASILEA PHARMACEUTICA AG	CORPORATE STOCK - COMMON	6.00	239.46	297.02
	BASLER AG	CORPORATE STOCK - COMMON	6.00	148.12	189.22
	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	CORPORATE DEBT INSTRUMENTS	725,000.00	506,412.09	495,978.50
	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	CORPORATE DEBT INSTRUMENTS	5,730,000.00	4,532,191.40	4,474,913.35
	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	CORPORATE DEBT INSTRUMENTS	7,325,000.00	5,346,846.17	5,211,544.05
	BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20	CORPORATE DEBT INSTRUMENTS	25,000.00	22,259.80	22,151.64
	BATH & BODY WORKS INC	CORPORATE STOCK - COMMON	70,988.00	2,649,982.04	2,991,434.32
	BATH & BODY WORKS INC 5.250% 02/01/2028 DD 01/23/18	CORPORATE DEBT INSTRUMENTS	349,000.00	312,752.86	324,098.85
	BATH & BODY WORKS INC 7.500% 06/15/2029 DD 06/20/19	CORPORATE DEBT INSTRUMENTS	697,000.00	670,374.60	688,078.40
	BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20	CORPORATE DEBT INSTRUMENTS	356,000.00	323,411.76	334,071.47
	BATTERY VENT SELECT FD II LP	PARTNERSHIP/JOINT VENTURE INTEREST	1,250,840.00	1,434,352.00	1,250,840.00
	BATTERY VENT XIII SIDE FD LP	PARTNERSHIP/JOINT VENTURE INTEREST	20,491,904.00	20,629,851.00	20,491,904.00
	BATTERY VENT XIV LP	PARTNERSHIP/JOINT VENTURE INTEREST	2,741,272.00	2,826,765.00	2,741,272.00
	BATTERY VENTURES SELECT I LP	PARTNERSHIP/JOINT VENTURE INTEREST	17,894,756.00	19,848,383.00	17,894,756.00

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	BATTERY VENTURES XIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	23,298,938.00	23,848,030.00	23,298,938.00
	BAUSCH HEALTH COS INC	CORPORATE STOCK - COMMON	147.00	884.51	922.17
	BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22	CORPORATE DEBT INSTRUMENTS	233,000.00	185,837.13	181,703.80
	BAUSCH HEALTH COS INC 144A 14.000% 10/15/2030 DD 09/30/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	46,000.00	24,554.45	27,307.74
	BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	CORPORATE DEBT INSTRUMENTS	393,000.00	324,225.00	333,860.04
	BAUSCH HEALTH COS INC 144A 6.125% 02/01/2027 DD 02/10/22	CORPORATE DEBT INSTRUMENTS	319,000.00	236,060.00	219,944.12
	BAVARIAN NORDIC A/S	CORPORATE STOCK - COMMON	36.00	1,337.59	1,102.55
	BAWAG GROUP AG	CORPORATE STOCK - COMMON	55,698.00	2,525,921.36	2,960,295.78
	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	CORPORATE DEBT INSTRUMENTS	980,000.00	966,338.80	942,287.64
	BAXTER INTERNATIONAL INC	CORPORATE STOCK - COMMON	135,606.00	7,789,353.83	6,911,837.82
	BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	CORPORATE DEBT INSTRUMENTS	1,700,000.00	1,193,648.73	1,107,437.55
	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	OTHER INVESTMENTS	1,000,000.00	1,223,484.60	1,133,687.20
	BAYER AG	CORPORATE STOCK - COMMON	48,955.00	2,588,937.74	2,524,847.10
	BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	CORPORATE DEBT INSTRUMENTS	4,518,000.00	3,678,019.36	3,582,943.88
	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	CORPORATE DEBT INSTRUMENTS	3,085,000.00	2,743,897.16	2,688,514.69
	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	CORPORATE DEBT INSTRUMENTS	5,100,000.00	4,166,172.77	4,053,601.89
	BAYERISCHE MOTOREN WERKE AG	CORPORATE STOCK - COMMON	46,492.00	3,494,941.67	4,137,197.79
	BAYERISCHE MOTOREN WERKE AG	CORPORATE STOCK - PREFERRED	29.00	2,034.20	2,462.09
	BAYTEX ENERGY CORP	CORPORATE STOCK - COMMON	275.00	1,430.02	1,233.99
	BAYWA AG	CORPORATE STOCK - COMMON	7.00	303.37	322.74
	BB SEGURIDADE PARTICIPACOES SA	CORPORATE STOCK - COMMON	136,100.00	718,589.64	868,967.47
	BBVA BANCOMER SA/TEXAS 144A VAR RT 09/13/2034 DD 09/13/19	CORPORATE DEBT INSTRUMENTS	300,000.00	275,250.00	277,058.62
	BCE INC NEW	CORPORATE STOCK - COMMON	35.00	1,693.87	1,536.70
	BE SEMICONDUCTOR INDUSTRIES NV	CORPORATE STOCK - COMMON	36.00	1,728.69	2,173.09
	BEACH ENERGY LTD	CORPORATE STOCK - COMMON	778.00	912.04	841.52
	BEACHBODY CO INC/THE	CORPORATE STOCK - COMMON	35.00	40.60	18.41
	BEACON CAPITAL STRAT PART VI	PARTNERSHIP/JOINT VENTURE INTEREST	243,071.00	408,386.00	243,071.00
	BEACON ROOFING SUPPLY INC	CORPORATE STOCK - COMMON	19.00	1,043.29	1,003.01
	BEACON ROOFING SUPPLY INC 144A 4.125% 05/15/2029 DD 05/10/21	CORPORATE DEBT INSTRUMENTS	269,000.00	225,284.77	223,536.67
	BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	CORPORATE DEBT INSTRUMENTS	728,000.00	683,040.90	680,009.05
	BEAM THERAPEUTICS INC	CORPORATE STOCK - COMMON	20.00	1,092.00	782.20
	BEAUTY HEALTH CO/THE	CORPORATE STOCK - COMMON	30.00	348.00	273.00
	BEAZLEY PLC	CORPORATE STOCK - COMMON	300.00	2,045.10	2,452.11
	BECHTLE AG	CORPORATE STOCK - COMMON	40.00	1,531.24	1,411.33
	BECTON DICKINSON & CO	CORPORATE STOCK - COMMON	3,772.00	943,603.06	959,219.60
	BECTON DICKINSON & CO 3.794% 05/20/2050 DD 05/20/20	CORPORATE DEBT INSTRUMENTS	4,417,000.00	3,650,196.87	3,416,789.25
	BECTON DICKINSON & CO 4.669% 06/06/2047 DD 06/06/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,463,000.00	4,624,356.63	4,839,074.16
	BED BATH & BEYOND INC	CORPORATE STOCK - COMMON	24.00	228.72	60.24
	BEECKEN PETTY O'KEEFE FUND II LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	BEFESA SA	CORPORATE STOCK - COMMON	20.00	834.34	961.81
	BEGA CHEESE LTD	CORPORATE STOCK - COMMON	156.00	427.36	410.47
	BEIERSDORF AG	CORPORATE STOCK - COMMON	1,053.00	106,542.27	120,472.89
	BEIGENE LTD ADR	CORPORATE STOCK - COMMON	2,509.00	437,691.45	551,829.46
	BEIJER ALMA AB	CORPORATE STOCK - COMMON	22.00	336.83	345.01
	BEIJER REF AB	CORPORATE STOCK - COMMON	125.00	1,635.52	1,764.72
	BEIJING EASPRING MATERIAL TECH CN/300073	CORPORATE STOCK - COMMON	9,100.00	92,646.34	73,829.42
	BEIJING KINGSOFT OFFICE SOFTWA CN/688111	CORPORATE STOCK - COMMON	7,678.00	229,047.76	292,123.40
	BEIJING ORIENTAL YUHONG WATERP CN/002271	CORPORATE STOCK - COMMON	393,300.00	1,844,041.33	1,899,259.32
	BEKAERT SA	CORPORATE STOCK - COMMON	17.00	524.11	658.24
	BELDEN INC	CORPORATE STOCK - COMMON	16.00	1,055.17	1,150.40

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	BELIEVE SA	CORPORATE STOCK - COMMON	9.00	76.74	93.13
	BELIMO HOLDING AG	CORPORATE STOCK - COMMON	5.00	1,905.84	2,377.86
	BELL FOOD GROUP AG	CORPORATE STOCK - COMMON	1.00	261.80	257.24
	BELLEVUE GOLD LTD	CORPORATE STOCK - COMMON	487.00	291.56	373.19
	BELLRING BRANDS INC	CORPORATE STOCK - COMMON	47.00	1,113.43	1,205.08
	BELLUS HEALTH INC NEW	CORPORATE STOCK - COMMON	39.00	446.11	318.92
	BELLWAY PLC	CORPORATE STOCK - COMMON	151,825.00	3,595,709.94	3,483,672.84
	BELO CORP 7.750% 06/01/2027 DD 06/01/97	CORPORATE DEBT INSTRUMENTS	1,625,000.00	1,584,375.00	1,586,406.25
	BENCHMARK ELECTRONICS INC	CORPORATE STOCK - COMMON	14.00	384.30	373.66
	BENDIGO & ADELAIDE BANK LTD	CORPORATE STOCK - COMMON	273.00	1,687.78	1,816.17
	BENEFIT ONE INC	CORPORATE STOCK - COMMON	24,000.00	361,493.23	351,601.02
	BENETEAU SA	CORPORATE STOCK - COMMON	18.00	192.94	271.64
	BENSON ELLIOT REAL ESTATE PART III LP	PARTNERSHIP/JOINT VENTURE INTEREST	6,915,381.00	6,952,833.15	7,380,440.37
	BENSON HILL INC	CORPORATE STOCK - COMMON	40.00	142.00	102.00
	BENTLEY SYSTEMS INC	CORPORATE STOCK - COMMON	38,464.00	1,424,265.11	1,421,629.44
	BEP LEGACY C LLC	PARTNERSHIP/JOINT VENTURE INTEREST	119,917.00	119,917.00	119,917.00
	BERKELEY GROUP HOLDINGS PLC	CORPORATE STOCK - COMMON	54.00	2,296.60	2,450.81
	BERKSHIRE GREY INC	CORPORATE STOCK - COMMON	15.00	30.30	9.06
	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	651,428.62	605,557.47
	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	20,205,000.00	17,223,228.95	16,337,208.17
	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,545,000.00	4,226,802.01	4,039,697.35
	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	964,310.43	918,013.65
	BERKSHIRE HATHAWAY INC	CORPORATE STOCK - COMMON	60,061.00	16,865,728.82	18,552,842.90
	BERKSHIRE HILLS BANCORP INC	CORPORATE STOCK - COMMON	15.00	423.15	448.50
	BERRY CORP	CORPORATE STOCK - COMMON	19.00	173.85	152.00
	BERRY GLOBAL GROUP INC	CORPORATE STOCK - COMMON	45.00	2,444.85	2,719.35
	BERTRANDT AG	CORPORATE STOCK - COMMON	3.00	102.57	127.91
	BESSEMER VENT PTNR CENTURY FD	PARTNERSHIP/JOINT VENTURE INTEREST	27,191,305.00	28,194,400.00	27,191,305.00
	BESSEMER VENT PTNS CENTURY II INSTL LP	PARTNERSHIP/JOINT VENTURE INTEREST	4,727,645.13	5,499,657.13	4,727,645.13
	BESSEMER VENT PTNS XI INSTL LP	PARTNERSHIP/JOINT VENTURE INTEREST	18,673,204.25	18,943,062.25	18,673,204.25
	BESSEMER VP X INSTL LP	PARTNERSHIP/JOINT VENTURE INTEREST	28,906,214.52	30,598,749.47	28,906,214.52
	BEST BUY CO INC	CORPORATE STOCK - COMMON	73.00	5,160.38	5,855.33
	BEST WORLD INTERNATIONAL LTD	CORPORATE STOCK - COMMON	60,254.00	58,738.04	79,967.28
	BETSSON AB	CORPORATE STOCK - COMMON	52.00	326.82	423.06
	BETTER COLLECTIVE A/S	CORPORATE STOCK - COMMON	14.00	192.89	170.91
	BEWI ASA	CORPORATE STOCK - COMMON	22.00	125.03	102.51
	BEYOND MEAT INC	CORPORATE STOCK - COMMON	20.00	488.00	246.20
	BEZEQ THE ISRAELI TELECOMMUNIC	CORPORATE STOCK - COMMON	1,027.00	1,738.62	1,765.27
	BFF BANK SPA	CORPORATE STOCK - COMMON	75.00	476.26	593.12
	BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	199,836.53	188,201.75
	BGC PARTNERS INC	CORPORATE STOCK - COMMON	108.00	434.16	407.16
	BGC PARTNERS INC 5.375% 07/24/2023 DD 07/24/18	CORPORATE DEBT INSTRUMENTS	1,000,000.00	1,005,048.72	995,240.00
	BHARAT ELECTRONICS LTD	CORPORATE STOCK - COMMON	1,117,374.00	1,450,625.39	1,349,276.76
	BHARTI AIRTEL LTD	CORPORATE STOCK - COMMON	363,422.00	3,411,718.71	3,541,091.30
	BHP GROUP LTD	CORPORATE STOCK - COMMON	2,495.00	69,008.53	77,205.24
	BICKFORD RANCH BOULDER RIDGE ESTATES	PARTNERSHIP/JOINT VENTURE INTEREST	6,857,788.00	6,824,956.00	6,857,788.00
	BICKFORD RANCH RIDGEVIEW LD VENT	PARTNERSHIP/JOINT VENTURE INTEREST	936,586.00	931,133.00	936,586.00
	BICKFORD RANCH SIERRA HILLS INVESTORS	PARTNERSHIP/JOINT VENTURE INTEREST	1,612,256.00	1,605,769.00	1,612,256.00
	BICKFORD RANCH WEST BICKFORD HLDGS	PARTNERSHIP/JOINT VENTURE INTEREST	6,436,915.00	6,334,322.00	6,436,915.00
	BICO GROUP AB	CORPORATE STOCK - COMMON	14,483.00	109,542.38	147,060.93

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	BIESSE SPA	CORPORATE STOCK - COMMON	7.00	89.39	94.73
	BIFFA PLC	CORPORATE STOCK - COMMON	151.00	707.03	739.99
	BIG LOTS INC	CORPORATE STOCK - COMMON	12.00	246.84	176.40
	BIG SHOPPING CENTERS LTD	CORPORATE STOCK - COMMON	6.00	861.82	612.16
	BIG YELLOW GROUP PLC	CORPORATE STOCK - COMMON	88.00	1,348.57	1,214.16
	BIGCOMMERCE HOLDINGS INC	CORPORATE STOCK - COMMON	20.00	333.40	174.80
	BILFINGER SE	CORPORATE STOCK - COMMON	14.00	416.70	404.62
	BILIA AB	CORPORATE STOCK - COMMON	34.00	425.27	372.97
	BILL HOLDINGS INC	CORPORATE STOCK - COMMON	33.00	5,342.04	3,595.68
	BILLERUD AB	CORPORATE STOCK - COMMON	110.00	1,439.49	1,341.81
	BIMBO BAKERIES USA INC 144A 4.000% 05/17/2051 DD 05/17/21	CORPORATE DEBT INSTRUMENTS	5,410,000.00	4,491,647.96	4,100,549.48
	BIOARCTIC AB	CORPORATE STOCK - COMMON	16.00	143.40	417.68
	BIOATLA INC	CORPORATE STOCK - COMMON	3.00	26.13	24.75
	BIOCON LTD	CORPORATE STOCK - COMMON	18,084.00	70,530.60	57,237.95
	BIOCRYST PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	66.00	897.81	757.68
	BIOGAIA AB	CORPORATE STOCK - COMMON	40.00	324.45	320.82
	BIOGEN INC	CORPORATE STOCK - COMMON	4,247.00	829,778.86	1,176,079.24
	BIOHAVEN LTD	CORPORATE STOCK - COMMON	0.50	3.65	6.94
	BIOLIFE SOLUTIONS INC	CORPORATE STOCK - COMMON	11.00	244.25	200.20
	BIOMARIN PHARMACEUTICAL INC	CORPORATE STOCK - COMMON	67.00	6,010.61	6,933.83
	BIOMERIEUX	CORPORATE STOCK - COMMON	21.00	1,936.70	2,194.61
	BIONANO GENOMICS INC	CORPORATE STOCK - COMMON	91.00	225.68	132.86
	BIONTECH SE ADR	CORPORATE STOCK - COMMON	23,618.00	3,420,988.23	3,547,895.96
	BIO-RAD LABORATORIES INC	CORPORATE STOCK - COMMON	11,118.00	5,385,174.11	4,675,007.82
	BIOTAGE AB	CORPORATE STOCK - COMMON	32.00	541.70	569.70
	BIO-TECHNE CORP	CORPORATE STOCK - COMMON	98,344.00	8,058,413.19	8,150,750.72
	BIOVENTUS INC	CORPORATE STOCK - COMMON	11.00	80.41	28.71
	BIOXCEL THERAPEUTICS INC	CORPORATE STOCK - COMMON	7.00	95.76	150.36
	BIRCHCLIFF ENERGY LTD NEW	CORPORATE STOCK - COMMON	135.00	1,192.69	939.55
	BJ'S RESTAURANTS INC	CORPORATE STOCK - COMMON	9.00	225.72	237.42
	BJ'S WHOLESALE CLUB HOLDINGS I	CORPORATE STOCK - COMMON	49.00	3,609.94	3,241.84
	BKW AG	CORPORATE STOCK - COMMON	10.00	1,215.23	1,367.27
	BLACK HILLS CORP	CORPORATE STOCK - COMMON	23.00	1,722.39	1,617.82
	BLACK HILLS CORP 3.050% 10/15/2029 DD 10/03/19	CORPORATE DEBT INSTRUMENTS	800,000.00	697,365.96	680,409.15
	BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	CORPORATE DEBT INSTRUMENTS	675,000.00	530,739.86	479,369.27
	BLACK HILLS CORP 4.200% 09/15/2046 DD 08/19/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	579,704.28	535,669.23
	BLACK KNIGHT INC	CORPORATE STOCK - COMMON	56.00	3,689.25	3,458.00
	BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20	CORPORATE DEBT INSTRUMENTS	775,000.00	679,481.25	731,104.13
	BLACKBAUD INC	CORPORATE STOCK - COMMON	64,632.00	3,367,805.21	3,804,239.52
	BLACKBERRY LIMITED	CORPORATE STOCK - COMMON	269.00	1,602.17	875.52
	BLACKLINE INC	CORPORATE STOCK - COMMON	45,925.00	3,120,144.50	3,089,374.75
	BLACKMORES LTD	CORPORATE STOCK - COMMON	8.00	380.90	391.70
	BLACKROCK INC	CORPORATE STOCK - COMMON	1,219.00	811,647.75	863,819.97
	NT COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX FUND - NON LENDING	COMMON/COLLECTIVE TRUST	548,925.13	14,000,000.00	13,713,440.82
	BLACKSTONE BIOMED LIFE SCI RE LP	PARTNERSHIP/JOINT VENTURE INTEREST	62,882,619.83	61,159,183.83	62,882,619.83
	BLACKSTONE HOLDINGS FINAN 144A 3.200% 01/30/2052 DD 01/10/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,500,000.00	2,530,566.01	2,254,130.03
	BLACKSTONE INC	CORPORATE STOCK - COMMON	68,964.00	6,457,393.17	5,116,439.16
	BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21	CORPORATE DEBT INSTRUMENTS	509,000.00	442,906.35	437,691.20
	BLACKSTONE MORTGAGE TRUST INC	CORPORATE STOCK - COMMON	5,812.00	168,403.46	123,040.04
	BLACKSTONE RE DEBT STRAT III LP	PARTNERSHIP/JOINT VENTURE INTEREST	15,718,801.19	15,442,533.19	15,718,801.19

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	BLACKSTONE RE DEBT STRAT IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	57,251,105.05	56,113,461.91	57,251,105.05
	BLACKSTONE RE DEBT STRATEGIES II LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	BLACKSTONE RE PARTNERS ASIA	PARTNERSHIP/JOINT VENTURE INTEREST	19,397,497.17	20,294,434.17	19,397,497.17
	BLACKSTONE RE PTNRS ASIA II LP	PARTNERSHIP/JOINT VENTURE INTEREST	71,080,591.17	72,018,952.76	71,080,591.17
	BLACKSTONE REAL ESTATE IX	PARTNERSHIP/JOINT VENTURE INTEREST	85,930,152.30	86,653,042.85	85,930,152.30
	BLINK CHARGING CO	CORPORATE STOCK - COMMON	12.00	256.44	131.64
	BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20	CORPORATE DEBT INSTRUMENTS	1,223,000.00	1,112,930.00	1,067,067.50
	BLOCK INC	CORPORATE STOCK - COMMON	3,163.00	217,746.18	198,621.06
	BLOOM ENERGY CORP	CORPORATE STOCK - COMMON	56,922.00	1,446,354.04	1,088,348.64
	BLOOMIN' BRANDS INC	CORPORATE STOCK - COMMON	31.00	627.98	623.72
	BLUE OWL CAPITAL INC	CORPORATE STOCK - COMMON	90.00	995.67	954.00
	BLUE OWL FINANCE LLC 144A 3.125% 06/10/2031 DD 06/10/21	CORPORATE DEBT INSTRUMENTS	3,000,000.00	2,276,303.07	2,235,277.92
	BLUE OWL FINANCE LLC 144A 4.125% 10/07/2051 DD 10/07/21	CORPORATE DEBT INSTRUMENTS	600,000.00	387,277.52	355,236.08
	BLUE SQUARE REAL ESTATE LTD	CORPORATE STOCK - COMMON	2.00	173.64	117.61
	BLUEBIRD BIO INC	CORPORATE STOCK - COMMON	27.00	200.48	186.84
	BLUELINX HOLDINGS INC	CORPORATE STOCK - COMMON	3.00	210.30	213.33
	BLUEPRINT MEDICINES CORP	CORPORATE STOCK - COMMON	20.00	1,464.40	876.20
	BLUEROCK HOMES TRUST INC	CORPORATE STOCK - COMMON	1.25	24.50	26.64
	BLUESCOPE STEEL LTD	CORPORATE STOCK - COMMON	232.00	2,659.28	2,649.45
	BNK FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	107,886.00	541,224.67	554,573.85
	BNP PARIBAS SA	CORPORATE STOCK - COMMON	153,480.00	7,348,879.62	8,722,431.47
	BNP PARIBAS SA 144A 4.400% 08/14/2028 DD 08/14/18	CORPORATE DEBT INSTRUMENTS	500,000.00	475,639.06	474,366.17
	BNP PARIBAS SA 144A VAR RT 01/13/2031 DD 01/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,250,000.00	2,745,178.90	2,673,695.25
	BNP PARIBAS SA 144A VAR RT 01/20/2033 DD 01/20/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,165,000.00	3,391,253.79	3,299,827.71
	BNP PARIBAS SA 144A VAR RT 04/19/2032 DD 04/19/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	665,000.00	538,891.46	522,109.48
	BNP PARIBAS SA 144A VAR RT 09/15/2029 DD 09/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,300,000.00	3,538,663.37	3,515,994.98
	BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/18	CORPORATE DEBT INSTRUMENTS	400,000.00	379,872.05	378,155.32
*	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	INTEREST-BEARING CASH	167,021,054.60	167,021,054.60	167,021,054.60
	BOARDWALK PIPELINES LP 3.400% 02/15/2031 DD 08/11/20	CORPORATE DEBT INSTRUMENTS	800,000.00	677,680.93	671,196.77
	BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,250,000.00	1,070,725.76	1,038,004.31
	BOARDWALK REAL ESTATE INVT TRUST UNIT	CORPORATE STOCK - COMMON	12.00	442.58	437.77
	BOBST GROUP SA	CORPORATE STOCK - COMMON	1.00	80.84	61.93
	BOC HONG KONG HOLDINGS LTD HK/02388	CORPORATE STOCK - COMMON	141,800.00	470,143.72	483,267.67
	BOCOM INTERNATIONAL HOLDINGS C HK/03329	CORPORATE STOCK - COMMON	400.00	26.50	28.70
	BODYCOTE PLC	CORPORATE STOCK - COMMON	91.00	582.92	622.31
	BOE VARITRONIX LTD HK/00710	CORPORATE STOCK - COMMON	209,000.00	395,280.27	397,383.71
	BOEING CO/THE	CORPORATE STOCK - COMMON	3,469.00	555,534.15	660,809.81
	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	CORPORATE DEBT INSTRUMENTS	17,798,000.00	14,480,651.61	14,287,989.86
	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	CORPORATE DEBT INSTRUMENTS	1,900,000.00	1,681,491.96	1,672,677.96
	BOEING CO/THE 3.650% 03/01/2047 DD 02/16/17	CORPORATE DEBT INSTRUMENTS	200,000.00	141,301.17	135,100.53
	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	CORPORATE DEBT INSTRUMENTS	500,000.00	358,827.76	345,918.69
	BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	CORPORATE DEBT INSTRUMENTS	2,688,000.00	1,958,613.97	1,901,802.74
	BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	CORPORATE DEBT INSTRUMENTS	11,097,000.00	7,709,166.91	7,510,528.17
	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	CORPORATE DEBT INSTRUMENTS	1,000,000.00	953,799.41	953,601.37
	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	CORPORATE DEBT INSTRUMENTS	2,105,000.00	2,018,965.43	1,959,821.54
	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	CORPORATE DEBT INSTRUMENTS	8,011,000.00	7,650,338.93	7,344,484.97
	BOIRON SA	CORPORATE STOCK - COMMON	2.00	93.11	108.22
	BOISE CASCADE CO	CORPORATE STOCK - COMMON	14.00	881.62	961.38
	BOK FINANCIAL CORP	CORPORATE STOCK - COMMON	11.00	990.15	1,141.69
	BOLIDEN AB NPV (POST SPLIT)	CORPORATE STOCK - COMMON	135.00	4,357.51	5,069.22

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	BOLLORE SE	CORPORATE STOCK - COMMON	428.00	2,055.47	2,384.41
	BOLT BIOTHERAPEUTICS INC	CORPORATE STOCK - COMMON	4.00	7.20	5.20
	BOMBARDIER INC CL B SUB VTG NEW	CORPORATE STOCK - COMMON	41.00	1,023.12	1,581.66
	BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19	CORPORATE DEBT INSTRUMENTS	631,000.00	604,214.05	612,066.92
	BONDUELLE SCA	CORPORATE STOCK - COMMON	6.00	77.59	85.68
	BONHEUR ASA	CORPORATE STOCK - COMMON	9.00	337.81	262.21
	BOOHOO GROUP PLC	CORPORATE STOCK - COMMON	482.00	234.49	205.42
	BOOKING HOLDINGS INC	CORPORATE STOCK - COMMON	581.00	1,090,795.19	1,170,877.68
	BOOT BARN HOLDINGS INC	CORPORATE STOCK - COMMON	11.00	732.82	687.72
	BOOZ ALLEN HAMILTON HOLDING CO	CORPORATE STOCK - COMMON	47.00	4,513.81	4,912.44
	BOOZT AB	CORPORATE STOCK - COMMON	438,441.00	2,661,522.81	5,062,090.53
	BORAL LTD	CORPORATE STOCK - COMMON	189.00	382.23	370.41
	BORALEX INC CL A NEW	CORPORATE STOCK - COMMON	44.00	1,663.10	1,299.59
	BORGWARNER INC	CORPORATE STOCK - COMMON	85.00	3,218.33	3,421.25
	BORR DRILLING LTD	CORPORATE STOCK - COMMON	64.00	248.80	346.60
	BORREGAARD ASA	CORPORATE STOCK - COMMON	41.00	627.14	632.63
	BORUSSIA DORTMUND GMBH & CO KG	CORPORATE STOCK - COMMON	31.00	121.82	122.54
	BOSKALIS WESTMINSTER	CORPORATE STOCK - COMMON	38.00	1,261.72	1,338.33
	BOSS ENERGY LTD	CORPORATE STOCK - COMMON	159.00	296.49	229.67
	BOSSARD HOLDING AG	CORPORATE STOCK - COMMON	3.00	598.80	647.86
	BOSTON BEER CO INC/THE	CORPORATE STOCK - COMMON	4.00	1,344.89	1,318.08
	BOSTON GAS CO 144A 4.487% 02/15/2042 DD 02/17/12	CORPORATE DEBT INSTRUMENTS	1,250,000.00	1,097,724.10	1,050,254.70
	BOSTON OMAHA CORP	CORPORATE STOCK - COMMON	7.00	186.40	185.50
	BOSTON PROPERTIES INC	CORPORATE STOCK - COMMON	4,965.00	394,332.56	335,534.70
	BOSTON SCIENTIFIC CORP	CORPORATE STOCK - COMMON	148,118.00	5,982,286.94	6,853,419.86
	BOSTON SCIENTIFIC CORP 4.700% 03/01/2049 DD 02/25/19	CORPORATE DEBT INSTRUMENTS	132,000.00	126,363.34	118,798.49
	BOUYGUES SA	CORPORATE STOCK - COMMON	114.00	3,359.79	3,411.53
	BOWLERO CORP	CORPORATE STOCK - COMMON	13.00	153.66	175.24
	BOX INC	CORPORATE STOCK - COMMON	38,523.00	991,967.25	1,199,220.99
	BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	CORPORATE DEBT INSTRUMENTS	200,000.00	197,575.20	194,502.31
	BOYD GAMING CORP	CORPORATE STOCK - COMMON	29.00	1,578.47	1,581.37
	BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20	CORPORATE DEBT INSTRUMENTS	396,000.00	369,654.12	368,826.48
	BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21	CORPORATE DEBT INSTRUMENTS	456,000.00	396,720.00	396,720.00
	BOYD GROUP SERVICES INC	CORPORATE STOCK - COMMON	11.00	1,537.76	1,698.04
	BOYU CAP GROWTH FD I LP	PARTNERSHIP/JOINT VENTURE INTEREST	8,027,025.00	7,766,345.31	8,027,025.00
	BOYU CAPITAL FUND III	PARTNERSHIP/JOINT VENTURE INTEREST	55,477,606.00	55,212,989.00	55,477,606.00
	BOYU CAPITAL FUND IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	90,917,836.60	92,289,435.60	90,917,836.60
	BOYU CAPITAL FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	19,706,662.23	18,343,923.98	19,706,662.23
	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,526,000.00	6,954,883.73	6,409,536.81
	BP CAPITAL MARKETS AMERICA INC 3.119% 05/04/2026 DD 11/04/18	CORPORATE DEBT INSTRUMENTS	75,000.00	72,604.63	71,179.02
	BP CAPITAL MARKETS PLC VAR RT 12/31/2049 DD 06/22/20	CORPORATE DEBT INSTRUMENTS	1,910,000.00	1,747,172.50	1,671,250.00
	BP PLC	CORPORATE STOCK - COMMON	1,397,896.00	7,191,998.74	7,985,581.68
	BP PLC ADR	CORPORATE STOCK - COMMON	106,687.00	3,290,227.08	3,726,576.91
	BPCE SA 144A VAR RT 10/19/2042 DD 10/19/21	CORPORATE DEBT INSTRUMENTS	2,370,000.00	1,683,412.00	1,547,575.11
	BPER BANCA	CORPORATE STOCK - COMMON	505.00	764.25	1,033.99
	BPOST SA	CORPORATE STOCK - COMMON	46.00	280.77	235.84
	BPREP CROWN COINVEST	PARTNERSHIP/JOINT VENTURE INTEREST	36,105,888.00	35,151,774.00	36,105,888.00
	BRADY CORP	CORPORATE STOCK - COMMON	73,540.00	3,422,551.60	3,463,734.00
	BRAINCHIP HOLDINGS LTD	CORPORATE STOCK - COMMON	650.00	421.10	328.39
	BRAMBLES LTD	CORPORATE STOCK - COMMON	693.00	5,827.31	5,672.39

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	BRANDYWINE REALTY TRUST	CORPORATE STOCK - COMMON	56.00	449.68	344.40
	BRAVIDA HOLDING AB	CORPORATE STOCK - COMMON	98.00	891.22	1,047.77
	BRAZE INC	CORPORATE STOCK - COMMON	10.00	369.49	272.80
	BRC INC	CORPORATE STOCK - COMMON	8.00	78.00	48.88
	BREAD FINANCIAL HOLDINGS INC	CORPORATE STOCK - COMMON	13,765.00	528,984.26	518,389.90
	BREEDON GROUP PLC	CORPORATE STOCK - COMMON	718.00	498.78	526.85
	BREMBO SPA	CORPORATE STOCK - COMMON	76.00	711.67	847.61
	BRENNTAG SE	CORPORATE STOCK - COMMON	1,624.00	106,827.14	103,507.54
	BRENT CRUDE FUTURE (ICE) EXP DEC 23	OTHER INVESTMENTS	5.00	0.00	2,858.59
	BREVILLE GROUP LTD	CORPORATE STOCK - COMMON	47.00	716.59	584.87
	BRF SA	CORPORATE STOCK - COMMON	39,700.00	62,749.07	62,259.77
	BRICKWORKS LTD	CORPORATE STOCK - COMMON	39.00	545.96	586.35
	BRIDGEBIO PHARMA INC	CORPORATE STOCK - COMMON	23.00	241.50	175.26
	BRIDGEPOINT GROUP PLC	CORPORATE STOCK - COMMON	123.00	358.38	282.01
	BRIDGEWATER BANCSHARES INC	CORPORATE STOCK - COMMON	7.00	125.48	124.18
	BRIGHT HORIZONS FAMILY SOLUTIO	CORPORATE STOCK - COMMON	21.00	1,427.24	1,325.10
	BRIGHTHOUSE FINANCIAL INC	CORPORATE STOCK - COMMON	26.00	1,236.30	1,333.02
	BRIGHTHOUSE FINANCIAL INC 3.850% 12/22/2051 DD 11/22/21	CORPORATE DEBT INSTRUMENTS	1,300,000.00	895,057.63	815,594.04
	BRIGHTSPHERE INVESTMENT GROUP	CORPORATE STOCK - COMMON	12.00	205.08	246.96
	BRIGHTSPIRE CAPITAL INC	CORPORATE STOCK - COMMON	28.00	235.20	174.44
	BRIGHTVIEW HOLDINGS INC	CORPORATE STOCK - COMMON	14.00	141.68	96.46
	BRINKER INTERNATIONAL INC	CORPORATE STOCK - COMMON	15.00	367.65	478.65
	BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16	CORPORATE DEBT INSTRUMENTS	927,000.00	895,080.00	893,526.61
	BRINK'S CO/THE	CORPORATE STOCK - COMMON	17.00	938.43	913.07
	BRINK'S CO/THE 144A 4.625% 10/15/2027 DD 10/20/17	CORPORATE DEBT INSTRUMENTS	1,135,000.00	1,021,500.00	1,038,525.00
	BRISTOL-MYERS SQUIBB CO	CORPORATE STOCK - COMMON	18,863.00	1,321,472.11	1,357,192.85
	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,025,000.00	4,835,954.92	4,443,229.54
	BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,325,000.00	1,969,913.79	1,799,239.29
	BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	CORPORATE DEBT INSTRUMENTS	10,971,000.00	9,206,922.33	8,550,832.83
	BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,185,000.00	1,097,541.43	1,028,762.60
	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	CORPORATE DEBT INSTRUMENTS	4,037,000.00	3,908,259.19	3,654,486.46
	BRISTOW GROUP INC	CORPORATE STOCK - COMMON	2.00	58.02	54.26
	BRITISH AMERICAN TOBACCO PLC	CORPORATE STOCK - COMMON	9,728.00	390,505.80	383,994.94
	BRITISH LAND CO PLC/THE	CORPORATE STOCK - COMMON	434.00	2,175.55	2,062.65
	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	CORPORATE DEBT INSTRUMENTS	400,000.00	492,957.12	480,267.62
	BRITVIC PLC	CORPORATE STOCK - COMMON	129.00	1,173.82	1,205.70
	BRIXMOR PROPERTY GROUP INC	CORPORATE STOCK - COMMON	10,270.00	220,601.38	232,820.90
	BRL (BRAZILIAN REAL)	INTEREST-BEARING CASH	176,846.52	33,671.81	33,495.24
	BROAD ST RE DOUGLAS PTNS LP	PARTNERSHIP/JOINT VENTURE INTEREST	63,580,319.00	48,418,067.69	63,580,319.00
	BROADCOM INC	CORPORATE STOCK - COMMON	7,015.00	3,485,751.55	3,922,296.95
	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	162,000.00	147,760.67	145,363.13
	BROADCOM INC 4.300% 11/15/2032 DD 05/08/20	CORPORATE DEBT INSTRUMENTS	400,000.00	360,117.99	353,826.37
	BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	CORPORATE DEBT INSTRUMENTS	3,475,000.00	2,632,958.12	2,566,806.91
	BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	CORPORATE DEBT INSTRUMENTS	19,981,000.00	14,653,718.75	14,397,545.72
	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21	CORPORATE DEBT INSTRUMENTS	3,050,000.00	2,515,708.14	2,453,496.83
	BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21	CORPORATE DEBT INSTRUMENTS	1,179,000.00	954,688.05	944,744.89
	BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	CORPORATE DEBT INSTRUMENTS	22,296,000.00	16,188,742.50	16,027,755.40
	BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	CORPORATE DEBT INSTRUMENTS	2,100,000.00	1,539,494.08	1,472,070.39
	BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	CORPORATE DEBT INSTRUMENTS	217,000.00	193,311.99	189,818.56
	BROADMARK REALTY CAPITAL INC	CORPORATE STOCK - COMMON	48.00	309.60	170.88

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	BROADRIDGE FINANCIAL SOLUTIONS	CORPORATE STOCK - COMMON	42.00	7,151.39	5,633.46
	BROADSTONE NET LEASE INC	CORPORATE STOCK - COMMON	62.00	1,162.52	1,005.02
	BROADSTONE NET LEASE LLC 2.600% 09/15/2031 DD 09/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,731,709.34	1,654,172.01
	BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21	CORPORATE DEBT INSTRUMENTS	568,000.00	468,364.85	483,414.21
	BROOKDALE SENIOR LIVING INC	CORPORATE STOCK - COMMON	61.00	268.40	166.53
	BROOKFIELD ASSET MANAGEMENT LT	CORPORATE STOCK - COMMON	1,767.75	61,394.35	50,681.39
	BROOKFIELD ASSET MGMT LTD CL A VTG	OTHER INVESTMENTS	169.50	5,897.77	4,850.01
	BROOKFIELD CORP	CORPORATE STOCK - COMMON	7,071.00	276,217.29	222,453.66
	BROOKFIELD CORPORATION CL A LTD VTG	OTHER INVESTMENTS	177,320.00	6,818,021.57	5,572,372.11
	BROOKFIELD FINANCE INC 3.500% 03/30/2051 DD 09/28/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	784,677.01	703,481.09
	BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,239,305.19	1,112,614.86
	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	CORPORATE DEBT INSTRUMENTS	800,000.00	691,552.90	640,335.12
	BROOKFIELD FINANCE LLC / BROOK 3.450% 04/15/2050 DD 02/21/20	CORPORATE DEBT INSTRUMENTS	200,000.00	141,560.18	126,683.39
	BROOKFIELD INFRASTRUCTURE CORP CL A EXCHANGEABLE SUB VTG	CORPORATE STOCK - COMMON	50.00	2,368.23	1,943.61
	BROOKFIELD PREMIER RE PRTNS	PARTNERSHIP/JOINT VENTURE INTEREST	152,332,172.77	148,577,964.46	152,332,172.77
	BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19	CORPORATE DEBT INSTRUMENTS	200,000.00	186,499.02	182,287.80
	BROOKFIELD RE FIN FD V LP	PARTNERSHIP/JOINT VENTURE INTEREST	38,210,850.23	38,303,482.94	38,210,850.23
	BROOKFIELD RE FINANCE FUND IV	PARTNERSHIP/JOINT VENTURE INTEREST	2,883,572.66	3,180,603.66	2,883,572.66
	BROOKFIELD REINSURANCE LTD CL A EXCH LTD VTG	CORPORATE STOCK - COMMON	4.00	193.52	124.96
	BROOKFIELD RENEWABLE CORP CL A EXCHANGEABLE SUB VTG	CORPORATE STOCK - COMMON	65.00	2,466.85	1,787.93
	BROOKFIELD STRATEGIC RE PARTNERS LP	PARTNERSHIP/JOINT VENTURE INTEREST	25,385,000.00	26,878,273.00	25,385,000.00
	BROOKFIELD STRATEGIC RE II LP	PARTNERSHIP/JOINT VENTURE INTEREST	93,670,785.00	96,808,453.00	93,670,785.00
	BROOKFIELD STRATEGIC RE PTNRS III LP	PARTNERSHIP/JOINT VENTURE INTEREST	90,859,246.05	77,997,480.01	90,859,246.05
	BROOKLINE BANCORP INC	CORPORATE STOCK - COMMON	30.00	374.10	424.50
	BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,798,000.00	4,793,504.62	4,457,819.96
	BROTHER INDUSTRIES LTD	CORPORATE STOCK - COMMON	43,100.00	831,997.11	655,589.03
	BROWN & BROWN INC	CORPORATE STOCK - COMMON	261,048.00	16,456,450.91	14,871,904.56
	BROWN & BROWN INC 4.950% 03/17/2052 DD 03/17/22	CORPORATE DEBT INSTRUMENTS	2,465,000.00	2,196,259.39	2,002,943.34
	BROWN-FORMAN CORP	CORPORATE STOCK - COMMON	111.00	8,039.32	7,290.48
	BRP GROUP INC	CORPORATE STOCK - COMMON	20.00	628.00	502.80
	BRP INC SUB VTG	CORPORATE STOCK - COMMON	18.00	1,252.00	1,371.37
	BRUKER CORP	CORPORATE STOCK - COMMON	36.00	2,016.00	2,460.60
	BRUNEL INTERNATIONAL NV	CORPORATE STOCK - COMMON	10.00	93.82	102.24
	BRUNELLO CUCINELLI SPA	CORPORATE STOCK - COMMON	64,717.00	3,394,014.41	4,772,682.98
	BRUNSWICK CORP/DE	CORPORATE STOCK - COMMON	44,108.00	3,273,321.89	3,179,304.64
	BSR REIT UNIT	CORPORATE STOCK - COMMON	15.00	246.15	196.20
	BT GROUP PLC	CORPORATE STOCK - COMMON	476,382.00	828,309.10	642,091.22
	BUCHER INDUSTRIES AG	CORPORATE STOCK - COMMON	3.00	1,075.87	1,254.22
	BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,202,000.00	1,064,202.72	1,056,552.92
	BUCKLE INC/THE	CORPORATE STOCK - COMMON	11.00	355.08	498.85
	BUDWEISER BREWING CO APAC LTD HK/01876	CORPORATE STOCK - COMMON	2,611,818.00	7,696,802.17	8,215,316.17
	BUFAB AB	CORPORATE STOCK - COMMON	13.00	303.81	291.95
	BUILDERS FIRSTSOURCE INC	CORPORATE STOCK - COMMON	56.00	3,282.16	3,633.28
	BUMBLE INC	CORPORATE STOCK - COMMON	25.00	626.25	526.25
	BUMI ARMADA BHD	CORPORATE STOCK - COMMON	1,060,500.00	116,690.51	115,559.59
	BUMITAMA AGRI LTD	CORPORATE STOCK - COMMON	200.00	89.60	87.98
	BUMRUNGRAD HOSPITAL PCL	CORPORATE STOCK - COMMON	104,500.00	619,921.33	639,641.98
	BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 05/15/2036	OTHER INVESTMENTS	20,000.00	16,104.47	15,163.79
	BUNDESREPUBLIK DEUTSCHLAN REGS 0.000% 08/15/2031	OTHER INVESTMENTS	130,000.00	113,038.60	112,538.20
	BUNDESREPUBLIK DEUTSCHLAN REGS 0.250% 02/15/2029	OTHER INVESTMENTS	310,000.00	290,499.82	289,982.54

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	BUNDESREPUBLIK DEUTSCHLAN REGS 4.250% 07/04/2039	OTHER INVESTMENTS	108,000.00	147,093.42	140,816.11
	BUNGE LTD	CORPORATE STOCK - COMMON	10,389.00	1,006,827.11	1,036,510.53
	BUNZL PLC	CORPORATE STOCK - COMMON	168.00	5,600.66	5,575.59
	BURBERRY GROUP PLC	CORPORATE STOCK - COMMON	194.00	3,962.27	4,737.26
	BURCKHARDT COMPRESSION HOLDING	CORPORATE STOCK - COMMON	1.00	420.10	595.55
	BURE EQUITY AB	CORPORATE STOCK - COMMON	28.00	557.20	662.14
	BUREAU VERITAS SA	CORPORATE STOCK - COMMON	86,850.00	2,163,416.33	2,281,117.20
	BURFORD CAPITAL GLOBAL FI 144A 6.250% 04/15/2028 DD 04/05/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,335,000.00	1,182,954.25	1,186,293.46
	BURFORD CAPITAL LTD	CORPORATE STOCK - COMMON	90.00	845.12	722.10
	BURKHALTER HOLDING AG	CORPORATE STOCK - COMMON	3.00	256.59	248.38
	BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	CORPORATE DEBT INSTRUMENTS	3,985,000.00	3,201,089.33	2,924,567.51
	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	645,000.00	586,432.77	542,798.54
	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	189,638.95	180,272.24
	BURLINGTON NORTHERN SANTA FE L 4.450% 01/15/2053 DD 06/07/22	CORPORATE DEBT INSTRUMENTS	305,000.00	294,547.25	272,127.21
	BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,214,000.00	8,666,331.11	8,300,528.55
	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,555,706.94	1,472,871.42
	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,000,000.00	3,449,306.49	3,265,073.55
	BURLINGTON NORTHERN SANTA FE L 7.250% 08/01/2097 DD 07/29/97	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	649,664.04	605,609.70
	BURLINGTON STORES INC	CORPORATE STOCK - COMMON	23.00	3,224.37	4,663.48
	BUSINESS FIRST BANCSHARES INC	CORPORATE STOCK - COMMON	9.00	192.92	199.26
	BUTTERFLY NETWORK INC	CORPORATE STOCK - COMMON	32.00	199.36	78.72
	BUZZI UNICEM SPA	CORPORATE STOCK - COMMON	47.00	790.44	902.89
	BVP XANADU COINV	PARTNERSHIP/JOINT VENTURE INTEREST	3,758,253.24	3,758,253.24	3,758,253.24
	BW ENERGY LTD	CORPORATE STOCK - COMMON	38.46	96.22	98.14
	BW LPG LTD	CORPORATE STOCK - COMMON	37.00	242.15	284.70
	BW OFFSHORE LTD	CORPORATE STOCK - COMMON	45.00	122.79	113.56
	BWP TRUST	CORPORATE STOCK - COMMON	248.00	676.67	657.59
	BWX LTD	CORPORATE STOCK - COMMON	65.00	28.07	7.49
	BWX TECHNOLOGIES INC	CORPORATE STOCK - COMMON	33.00	1,725.66	1,916.64
	BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20	CORPORATE DEBT INSTRUMENTS	389,000.00	357,880.00	349,613.75
	BYD CO LTD HK/01211	CORPORATE STOCK - COMMON	156,000.00	4,506,423.41	3,849,557.02
	BYLINE BANCORP INC	CORPORATE STOCK - COMMON	8.00	174.48	183.76
	BYSTRONIC AG	CORPORATE STOCK - COMMON	1.00	637.33	692.82
	BYTES TECHNOLOGY GROUP PLC	CORPORATE STOCK - COMMON	101.00	490.07	470.18
	C&C GROUP PLC	CORPORATE STOCK - COMMON	190.00	380.26	400.65
	C&S GROUP ENTERPRISES LLC 144A 5.000% 12/15/2028 DD 12/04/20	CORPORATE DEBT INSTRUMENTS	1,839,000.00	1,359,555.69	1,388,445.00
	C3.AI INC	CORPORATE STOCK - COMMON	27.00	486.00	302.13
	C4 THERAPEUTICS INC	CORPORATE STOCK - COMMON	12.00	92.92	70.80
	CA IMMOBILIEN ANLAGEN AG	CORPORATE STOCK - COMMON	21.00	670.45	635.39
	CABLE ONE INC	CORPORATE STOCK - COMMON	380.00	302,983.19	270,506.80
	CABOT CORP	CORPORATE STOCK - COMMON	20.00	1,434.68	1,336.80
	CABOT CORP 5.000% 06/30/2032 DD 06/22/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,501,000.00	1,438,234.38	1,392,514.43
	CACI INTERNATIONAL INC	CORPORATE STOCK - COMMON	8.00	2,246.96	2,404.72
	CACTUS INC	CORPORATE STOCK - COMMON	21.00	867.14	1,055.46
	CAD (CANADIAN DOLLARS)	INTEREST-BEARING CASH	184,815.77	136,003.01	136,400.45
	CAD CURRENCY AT BROKER	INTEREST-BEARING CASH	5,448,194.57	4,156,209.76	4,020,956.17
	CADELER A/S	CORPORATE STOCK - COMMON	40.00	155.03	155.92
	CADENCE BANK	CORPORATE STOCK - COMMON	64.00	1,630.72	1,578.24
	CADENCE DESIGN SYSTEMS INC	CORPORATE STOCK - COMMON	97.00	16,844.29	15,582.08
	CADRE HOLDINGS INC	CORPORATE STOCK - COMMON	4.00	102.00	80.56

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CAE INC	CORPORATE STOCK - COMMON	159.00	2,915.25	3,073.33
	CAESARS ENTERTAINMENT INC	CORPORATE STOCK - COMMON	77.00	3,324.09	3,203.20
	CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,105,000.00	888,801.23	899,260.05
	CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	CORPORATE DEBT INSTRUMENTS	2,220,000.00	2,167,630.20	2,159,190.83
	CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20	CORPORATE DEBT INSTRUMENTS	814,000.00	799,556.18	799,795.70
	CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	809,000.00	792,836.18	791,935.01
	CAFE DE CORAL HOLDINGS LTD HK/00341	CORPORATE STOCK - COMMON	200.00	286.92	381.81
	CAIRN HOMES PLC	CORPORATE STOCK - COMMON	332.00	336.87	314.29
	CAIXABANK SA	CORPORATE STOCK - COMMON	228,315.00	716,345.63	894,753.25
	CAIXABANK SA REGS VAR RT 04/17/2030	CORPORATE DEBT INSTRUMENTS	100,000.00	92,571.24	97,255.50
	CAIXABANK SA REGS VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	200,000.00	143,083.13	149,681.81
	CALAVO GROWERS INC	CORPORATE STOCK - COMMON	7.00	294.28	205.80
	CALERES INC	CORPORATE STOCK - COMMON	35,911.00	916,448.72	800,097.08
	CALIAN GROUP LTD	CORPORATE STOCK - COMMON	5.00	229.69	246.47
	CALIBRE MINING CORP NEW	CORPORATE STOCK - COMMON	114.00	82.70	75.72
	CALIFORNIA INSTITUTE OF TECHNO 3.650% 09/01/2119 DD 11/25/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	760,000.00	548,469.96	488,383.11
	CALIFORNIA INSTITUTE OF TECHNO 4.700% 11/01/2111 DD 12/06/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	185,957.43	168,505.58
	CALIFORNIA RESOURCES CORP	CORPORATE STOCK - COMMON	19.00	949.24	826.69
	CALIFORNIA RESOURCES CORP 144A 7.125% 02/01/2026 DD 01/20/21	CORPORATE DEBT INSTRUMENTS	1,140,000.00	1,120,677.00	1,095,585.60
	CALIFORNIA ST HLTH FACS FING A 3.000% 08/15/2051 DD 12/01/21	OTHER INVESTMENTS	525,000.00	402,631.01	393,080.94
	CALIFORNIA WATER SERVICE GROUP	CORPORATE STOCK - COMMON	19.00	1,112.07	1,152.16
	CALIX INC	CORPORATE STOCK - COMMON	21.00	1,245.46	1,437.03
	CALIX LTD	CORPORATE STOCK - COMMON	63.00	286.78	190.97
	CALLIDITAS THERAPEUTICS AB	CORPORATE STOCK - COMMON	14.00	115.20	124.22
	CALLON PETROLEUM CO	CORPORATE STOCK - COMMON	18.00	741.92	667.62
	CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18	CORPORATE DEBT INSTRUMENTS	908,000.00	844,440.00	846,297.59
	CALLON PETROLEUM CO 144A 7.500% 06/15/2030 DD 06/24/22	CORPORATE DEBT INSTRUMENTS	233,000.00	215,525.00	213,195.00
	CALLON PETROLEUM CO 144A 8.000% 08/01/2028 DD 07/06/21	CORPORATE DEBT INSTRUMENTS	513,000.00	492,161.94	487,042.20
	CAL-MAINE FOODS INC	CORPORATE STOCK - COMMON	13.00	696.93	707.85
	CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19	CORPORATE DEBT INSTRUMENTS	570,000.00	521,396.10	507,590.13
	CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20	CORPORATE DEBT INSTRUMENTS	1,623,000.00	1,358,369.85	1,363,151.86
	CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	665,000.00	590,590.73	593,784.22
	CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16	CORPORATE DEBT INSTRUMENTS	577,000.00	559,891.95	549,605.60
	CAMBIUM NETWORKS CORP	CORPORATE STOCK - COMMON	3.00	58.38	65.01
	CAMBRIDGE BANCORP	CORPORATE STOCK - COMMON	3.00	250.52	248.16
	CAMDEN NATIONAL CORP	CORPORATE STOCK - COMMON	5.00	226.15	208.45
	CAMDEN PROPERTY TRUST	CORPORATE STOCK - COMMON	3,005.00	386,135.14	336,199.40
	CAMECO CORP	CORPORATE STOCK - COMMON	210.00	6,004.38	4,756.56
	CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19	CORPORATE DEBT INSTRUMENTS	1,155,000.00	1,074,150.00	1,082,524.47
	CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	509,300.21	485,514.70
	CAMPBELL SOUP CO	CORPORATE STOCK - COMMON	13,007.00	655,310.08	738,147.25
	CAMPBELL SOUP CO 3.125% 04/24/2050 DD 04/24/20	CORPORATE DEBT INSTRUMENTS	200,000.00	141,496.22	136,509.24
	CAMPBELL SOUP CO 4.800% 03/15/2048 DD 03/16/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	186,081.90	178,318.20
	CAMPING WORLD HOLDINGS INC	CORPORATE STOCK - COMMON	15.00	451.80	334.80
	CAMURUS AB	CORPORATE STOCK - COMMON	15.00	313.17	363.65
	CANACCORD GENUITY GROUP INC	CORPORATE STOCK - COMMON	42.00	251.75	260.07
	CANADA GOOSE HOLDINGS INC SUB VTG	CORPORATE STOCK - COMMON	27.00	487.80	479.84
	CANADIAN APARTMENT PPTYS REIT TRUST UNIT	CORPORATE STOCK - COMMON	42.00	1,432.61	1,322.97
	CANADIAN IMPERIAL BK OF COMM	CORPORATE STOCK - COMMON	440.00	20,791.92	17,785.75
	CANADIAN NATIONAL RAILWAY CO	CORPORATE STOCK - COMMON	19,115.00	2,279,762.47	2,269,055.39

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	CANADIAN NATIONAL RAILWAY CO 4.400% 08/05/2052 DD 08/05/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,065,000.00	3,889,832.81	3,624,511.36
	CANADIAN NATURAL RESOURCES LTD	CORPORATE STOCK - COMMON	4,805.00	276,014.27	266,643.02
	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	CORPORATE DEBT INSTRUMENTS	4,815,000.00	5,030,600.87	4,787,613.39
	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	CORPORATE DEBT INSTRUMENTS	1,550,000.00	1,622,401.15	1,551,846.47
	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	CORPORATE DEBT INSTRUMENTS	657,000.00	517,478.78	498,550.08
	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	CORPORATE DEBT INSTRUMENTS	1,735,000.00	1,281,105.97	1,173,964.50
	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	CORPORATE DEBT INSTRUMENTS	3,665,000.00	3,919,216.27	3,708,125.39
	CANADIAN PACIFIC RAILWAY LTD	CORPORATE STOCK - COMMON	72,436.00	5,430,513.47	5,397,598.64
	CANADIAN TIRE CORP LTD CL A	CORPORATE STOCK - COMMON	27.00	3,184.71	2,819.66
	CANADIAN UTILITIES LTD CL A NON-VTG	CORPORATE STOCK - COMMON	63.00	1,925.73	1,704.09
	CANADIAN WESTERN BANK	CORPORATE STOCK - COMMON	45.00	841.52	799.07
	CANCOM SE	CORPORATE STOCK - COMMON	18.00	505.35	525.60
	CANFOR CORPORATION NEW	CORPORATE STOCK - COMMON	32.00	629.69	503.28
	CANMAX TECHNOLOGIES CO LTD CN/300390	CORPORATE STOCK - COMMON	10,100.00	104,226.19	81,187.05
	CANNAE HOLDINGS INC	CORPORATE STOCK - COMMON	27.00	583.47	557.55
	CANO HEALTH INC	CORPORATE STOCK - COMMON	59.00	364.03	80.83
	CANOO INC	CORPORATE STOCK - COMMON	36.00	114.84	44.28
	CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21	CORPORATE DEBT INSTRUMENTS	959,000.00	776,808.24	755,616.22
	CANSINO BIOLOGICS INC HK/06185	CORPORATE STOCK - COMMON	5,800.00	63,203.93	49,603.14
	CAPCOM CO LTD	CORPORATE STOCK - COMMON	27,400.00	753,067.62	874,258.16
	CAPGEMINI SE	CORPORATE STOCK - COMMON	55,536.00	9,605,660.15	9,243,280.63
	CAPITA PLC	CORPORATE STOCK - COMMON	835.00	252.62	243.67
	CAPITAL CITY BANK GROUP INC	CORPORATE STOCK - COMMON	4.00	127.72	130.00
	CAPITAL INTL PE FUND V LP EQUITY FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	242,406.00	257,337.21	242,406.00
	CAPITAL INTL PE FUND VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	20,067,180.00	22,852,376.76	20,067,180.00
	CAPITAL ONE FINANCIAL CORP	CORPORATE STOCK - COMMON	65,687.00	6,950,998.34	6,106,263.52
	CAPITAL ONE FINANCIAL CORP 3.300% 10/30/2024 DD 10/31/17	CORPORATE DEBT INSTRUMENTS	25,000.00	24,515.37	24,140.50
	CAPITAL POWER CORP	CORPORATE STOCK - COMMON	57.00	2,209.69	1,949.01
	CAPITAL SECURITIES CORP	CORPORATE STOCK - COMMON	587,000.00	230,460.78	207,218.04
	CAPITALAND ASCENDAS REIT	CORPORATE STOCK - COMMON	116,660.00	235,811.91	238,330.15
	CAPITALAND ASCOTT TRUST	CORPORATE STOCK - COMMON	1,000.00	779.52	782.88
	CAPITALAND CHINA TRUST	CORPORATE STOCK - COMMON	600.00	478.00	501.04
	CAPITALAND INDIA TRUST	CORPORATE STOCK - COMMON	500.00	409.68	421.26
	CAPITALAND INTEGRATED COMMERCIAL	CORPORATE STOCK - COMMON	173,802.00	257,879.48	264,357.35
	CAPITALAND INVESTMENT LTD/SING	CORPORATE STOCK - COMMON	1,300.00	3,443.01	3,586.34
	CAPITEC BANK HOLDINGS LTD	CORPORATE STOCK - COMMON	9,795.00	1,154,514.68	1,069,920.25
	CAPITOL FEDERAL FINANCIAL INC	CORPORATE STOCK - COMMON	52.00	471.12	449.80
	CAPRI HOLDINGS LTD	CORPORATE STOCK - COMMON	50.00	2,359.00	2,866.00
	CAPRICORN ENERGY PLC	CORPORATE STOCK - COMMON	155.00	418.79	488.12
	CAPRICORN METALS LTD	CORPORATE STOCK - COMMON	123.00	307.78	383.70
	CAPSTONE COPPER CORP	CORPORATE STOCK - COMMON	160.00	380.74	583.34
	CARA THERAPEUTICS INC	CORPORATE STOCK - COMMON	13.00	134.16	139.62
	CARDINAL ENERGY LTD	CORPORATE STOCK - COMMON	60.00	383.02	337.43
	CARDINAL HEALTH INC	CORPORATE STOCK - COMMON	3,737.00	298,638.19	287,263.19
	CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	CORPORATE DEBT INSTRUMENTS	6,762,000.00	5,905,841.14	5,587,393.20
	CARDIOVASCULAR SYSTEMS INC	CORPORATE STOCK - COMMON	31,233.00	412,587.93	425,393.46
	CARDLYTICS INC	CORPORATE STOCK - COMMON	11.00	145.64	63.58
	CAREDX INC	CORPORATE STOCK - COMMON	18.00	352.62	205.38
	CAREL INDUSTRIES SPA	CORPORATE STOCK - COMMON	20.00	439.96	501.61
	CAREMAX INC	CORPORATE STOCK - COMMON	17.00	116.28	62.05

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	CARETRUST REIT INC	CORPORATE STOCK - COMMON	35.00	746.87	650.30
	CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20	CORPORATE DEBT INSTRUMENTS	1,095,000.00	1,002,034.50	993,832.95
	CARGOJET INC VARIABLE VTG	CORPORATE STOCK - COMMON	4.00	422.05	343.48
	CARGOTEC OYJ	CORPORATE STOCK - COMMON	19.00	648.82	837.88
	CARGURUS INC	CORPORATE STOCK - COMMON	32.00	566.93	448.32
	CARIBOU BIOSCIENCES INC	CORPORATE STOCK - COMMON	18.00	145.41	113.04
	CARL ZEISS MEDITEC AG	CORPORATE STOCK - COMMON	935.00	116,804.44	117,649.91
	CARLISLE COS INC	CORPORATE STOCK - COMMON	19.00	5,558.24	4,477.35
	CARLSBERG AS	CORPORATE STOCK - COMMON	35,435.00	4,627,057.81	4,694,933.45
	CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	574,153.46	537,037.14
	CARLYLE GROUP INC/THE	CORPORATE STOCK - COMMON	254,051.00	8,264,267.38	7,580,881.84
	CARMAX INC	CORPORATE STOCK - COMMON	57.00	5,010.41	3,470.73
	CARMEL PARTNERS INV FD VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	10,439,315.00	10,448,243.64	10,439,315.00
	CARMEL PARTNERS INVEST FD VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	78,551,823.00	80,906,076.00	78,551,823.00
	CARMEL PARTNERS INVESTMENT FUND IV L P	PARTNERSHIP/JOINT VENTURE INTEREST	2,758,454.00	2,880,491.00	2,758,454.00
	CARMEL PARTNERS INVESTMENT FUND V L P	PARTNERSHIP/JOINT VENTURE INTEREST	49,310,556.00	55,084,191.00	49,310,556.00
	CARMEL PARTNERS INVESTMENT VII	PARTNERSHIP/JOINT VENTURE INTEREST	23,636,819.00	22,433,705.00	23,636,819.00
	CARMEL PARTNERS INVESTMENT FD III LP	PARTNERSHIP/JOINT VENTURE INTEREST	2,475,176.00	2,963,857.00	2,475,176.00
	CARMILA SA	CORPORATE STOCK - COMMON	29.00	453.47	412.88
	CARNIVAL 6/20 (USD) TLB	CORPORATE DEBT INSTRUMENTS	1,086,075.95	1,032,456.39	1,038,364.63
	CARNIVAL CORP	CORPORATE STOCK - COMMON	353.00	3,327.19	2,845.18
	CARNIVAL CORP 144A 10.500% 06/01/2030 DD 05/25/22	CORPORATE DEBT INSTRUMENTS	475,000.00	434,625.00	386,389.07
	CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21	CORPORATE DEBT INSTRUMENTS	645,000.00	537,762.30	525,939.45
	CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	CORPORATE DEBT INSTRUMENTS	1,629,000.00	1,266,547.50	1,163,171.16
	CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21	CORPORATE DEBT INSTRUMENTS	554,000.00	420,015.10	369,175.60
	CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,994,000.00	1,697,591.90	1,580,433.87
	CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22	CORPORATE DEBT INSTRUMENTS	420,000.00	413,968.80	431,176.20
	CARNIVAL PLC	CORPORATE STOCK - COMMON	76.00	644.33	529.68
	CARP RANCH CARP EAST	PARTNERSHIP/JOINT VENTURE INTEREST	3,044,875.00	3,047,071.12	3,044,875.00
	CARP RANCH COMMERCIAL FIFTY	PARTNERSHIP/JOINT VENTURE INTEREST	952,342.00	953,021.00	952,342.00
	CARP RANCH EASTON VALLEY	PARTNERSHIP/JOINT VENTURE INTEREST	13,190,126.00	13,190,126.00	13,190,126.00
	CARP RANCH WEST PRAIRIE	PARTNERSHIP/JOINT VENTURE INTEREST	4,553,307.00	4,545,066.00	4,553,307.00
	CARPARTS.COM INC	CORPORATE STOCK - COMMON	12.00	77.76	75.12
	CARPENTER TECHNOLOGY CORP	CORPORATE STOCK - COMMON	16.00	543.52	591.04
	CARREFOUR SA	CORPORATE STOCK - COMMON	39,098.00	648,196.88	652,615.60
	CARRIAGE SERVICES INC	CORPORATE STOCK - COMMON	6.00	212.46	165.24
	CARRIER GLOBAL CORP	CORPORATE STOCK - COMMON	20,968.00	820,646.20	864,930.00
	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	CORPORATE DEBT INSTRUMENTS	4,247,000.00	3,341,399.49	3,242,296.94
	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	CORPORATE DEBT INSTRUMENTS	10,762,000.00	8,215,311.43	7,727,537.98
	CARS.COM INC	CORPORATE STOCK - COMMON	22.00	280.50	302.94
	CARSALES.COM LTD	CORPORATE STOCK - COMMON	164.00	2,534.00	2,308.86
	CARTER'S INC	CORPORATE STOCK - COMMON	14.00	1,033.90	1,044.54
	CARVANA CO	CORPORATE STOCK - COMMON	35.00	1,154.65	165.90
	CARVANA CO 144A 5.500% 04/15/2027 DD 03/29/21	CORPORATE DEBT INSTRUMENTS	1,565,000.00	1,014,355.58	620,026.07
	CARY GROUP AB	CORPORATE STOCK - COMMON	38.00	228.72	255.29
	CASA SYSTEMS INC	CORPORATE STOCK - COMMON	11.00	42.68	30.03
	CASCADES INC	CORPORATE STOCK - COMMON	41.00	280.20	255.99
	CASELLA WASTE SYSTEMS INC	CORPORATE STOCK - COMMON	18.00	1,474.74	1,427.58
	CASEY'S GENERAL STORES INC	CORPORATE STOCK - COMMON	13.00	2,779.01	2,916.55
	CASH COLL HELD AT CREDIT AGRICOLE	INTEREST-BEARING CASH	60,000.00	60,000.00	60,000.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CASH COLL SWAP HELD CITIBANK	INTEREST-BEARING CASH	272,678.70	272,678.70	272,678.70
	CASH COLL WITH TORONTO DOMINION	OTHER INVESTMENTS	(680,000.00)	(680,000.00)	(680,000.00)
	CASH COLLATERAL AT BK OF AMERICA	INTEREST-BEARING CASH	22,370,000.00	22,370,000.00	22,370,000.00
	CASH COLLATERAL AT BK OF AMERICA	OTHER INVESTMENTS	(28,450,000.00)	(28,450,000.00)	(28,450,000.00)
	CASH COLLATERAL BARCLAYS BANK	OTHER INVESTMENTS	(4,120,000.00)	(4,120,000.00)	(4,120,000.00)
	CASH COLLATERAL CITIBANK	OTHER INVESTMENTS	(5,065,458.76)	(5,065,458.76)	(5,065,458.76)
	CASH COLLATERAL HELD AT MORGAN STANLEY	INTEREST-BEARING CASH	9,879,364.37	9,879,364.37	9,879,364.37
	CASH COLLATERAL HELD AT MORGAN STANLEY	OTHER INVESTMENTS	(8,811,731.44)	(8,811,731.44)	(8,811,731.44)
	CASH COLLATERAL HELD AT SC STANDARD CHARTERED	OTHER INVESTMENTS	(4,070,000.00)	(4,070,000.00)	(4,070,000.00)
*	CASH HELD AT BNYMELLON	OTHER INVESTMENTS	(70,000.00)	(70,000.00)	(70,000.00)
	CASH HELD AT BOA	INTEREST-BEARING CASH	6,750,000.00	6,750,000.00	6,750,000.00
	CASH HELD AT BOA	OTHER INVESTMENTS	(2,600,000.00)	(2,600,000.00)	(2,600,000.00)
	CASH HELD AT CITIBANK	OTHER INVESTMENTS	(8,647,664.01)	(8,647,664.01)	(8,647,664.01)
	CASH HELD AT MORGAN STANLEY	OTHER INVESTMENTS	(172,635.00)	(172,635.00)	(172,635.00)
*	CASH HELD AT PRUDENTIAL	INTEREST-BEARING CASH	7,480,173.56	7,480,173.56	7,480,173.56
	CASH HELD AT RUSSEL	INTEREST-BEARING CASH	1,416,102.05	1,081,324.11	1,045,132.33
	CASH HELD AT UBS	INTEREST-BEARING CASH	33,700,498.00	33,700,498.00	33,700,498.00
	CASH HELD AT UBS	OTHER INVESTMENTS	(33,660,000.00)	(33,660,000.00)	(33,660,000.00)
	CASINO GUICHARD PERRACHON SA	CORPORATE STOCK - COMMON	18.00	233.85	187.49
	CASS INFORMATION SYSTEMS INC	CORPORATE STOCK - COMMON	5.00	183.40	229.10
	CASSAVA SCIENCES INC	CORPORATE STOCK - COMMON	13.00	334.49	384.02
	CASTELLUM AB	CORPORATE STOCK - COMMON	133.00	1,878.07	1,611.52
	CASTLE BIOSCIENCES INC	CORPORATE STOCK - COMMON	7.00	203.00	164.78
	CATALENT INC	CORPORATE STOCK - COMMON	39,883.00	1,985,915.57	1,795,133.83
	CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19	CORPORATE DEBT INSTRUMENTS	382,000.00	360,352.06	355,400.80
	CATALYST PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	33.00	446.82	613.80
	CATCHER TECHNOLOGY CO LTD	CORPORATE STOCK - COMMON	176,000.00	1,010,382.49	967,740.88
	CATENA AB	CORPORATE STOCK - COMMON	16.00	660.27	596.73
	CATERPILLAR INC	CORPORATE STOCK - COMMON	6,999.00	1,296,559.87	1,676,680.44
	CATHAY GENERAL BANCORP	CORPORATE STOCK - COMMON	25.00	1,048.50	1,019.75
	CAVCO INDUSTRIES INC	CORPORATE STOCK - COMMON	3.00	702.03	678.75
	CAVERION OYJ	CORPORATE STOCK - COMMON	48.00	235.30	355.01
	CBIZ INC	CORPORATE STOCK - COMMON	16.00	698.56	749.60
	CBL & ASSOCIATES PROPERTIES IN	CORPORATE STOCK - COMMON	4.00	115.76	92.32
	CBOE GLOBAL MARKETS INC	CORPORATE STOCK - COMMON	6,536.00	774,810.35	820,071.92
	CBRAIN A/S	CORPORATE STOCK - COMMON	4.00	90.86	90.47
	CBRE EUR PARALLEL COINV VEHICLE 1	PARTNERSHIP/JOINT VENTURE INTEREST	15,458,752.06	17,422,551.97	15,458,752.06
	CBRE EUROPEAN CO-INVESTMENT FUND BV	PARTNERSHIP/JOINT VENTURE INTEREST	6,440,052.97	8,942,324.00	6,440,052.97
	CBRE GIP SWEDISH RETAIL VENT BV	PARTNERSHIP/JOINT VENTURE INTEREST	4,111,729.83	4,241,209.46	4,388,243.66
	CBRE GIP UK LOGISTICS VENTURE SCSP	PARTNERSHIP/JOINT VENTURE INTEREST	1,730,001.39	1,983,443.60	2,081,018.67
	CBRE GROUP INC	CORPORATE STOCK - COMMON	99,074.00	7,825,651.70	7,624,735.04
	CCC INTELLIGENT SOLUTIONS HOLD	CORPORATE STOCK - COMMON	43.00	411.08	374.10
	CCL INDUSTRIES INC CL B	CORPORATE STOCK - COMMON	74.00	3,626.91	3,158.91
	CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	CORPORATE DEBT INSTRUMENTS	1,980,000.00	1,665,130.50	1,635,786.90
	CCO HOLDINGS LLC / CCO HO 144A 4.750% 02/01/2032 DD 01/19/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	688,000.00	569,113.60	557,761.60
	CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,269,000.00	1,090,749.92	1,081,892.30
	CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17	CORPORATE DEBT INSTRUMENTS	1,710,000.00	1,562,632.20	1,545,412.50
	CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	CORPORATE DEBT INSTRUMENTS	954,000.00	905,532.03	885,149.82
	CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	CORPORATE DEBT INSTRUMENTS	1,382,000.00	1,262,602.11	1,244,553.19
	CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22	CORPORATE DEBT INSTRUMENTS	1,325,000.00	1,286,906.25	1,245,155.50

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	CCP CDS SP UL US00206RHW51 R 100BPS 2025 JUNE 20	INTEREST-BEARING CASH	200,000.00	0.00	245.04
	CCP CDS_SP UL US00206RHW51 R 100BPS 2025 JUNE 20	INTEREST-BEARING CASH	(200,000.00)	(5,064.05)	0.00
	CCP IFS R CPURNSA P 2.469% 2032 OCT 06	INTEREST-BEARING CASH	(77,800.00)	0.00	0.00
	CCP IFS R CPURNSA P 2.7125% 2032 OCT 31	INTEREST-BEARING CASH	(244,000.00)	(0.01)	0.00
	CCP IFS R CPURNSA P 2.715% 2032 OCT 31	INTEREST-BEARING CASH	(244,000.00)	(0.01)	0.00
	CCP IFS R CPURSNA P 2.776% 2032 OCT 26	INTEREST-BEARING CASH	226,500.00	2.46	(4,264.23)
	CCP IFS R CPURSNA P 2.777% 2032 OCT 26	INTEREST-BEARING CASH	226,500.00	2.46	(4,284.74)
	CCP IRS P SOFR-1D R 1.37% 2032 SEP 15	INTEREST-BEARING CASH	1,800,000,000.00	0.00	(315,426,798.00)
	CCP IRS P SOFR-1D R 2.45% 2032 SEP 15	INTEREST-BEARING CASH	2,170,000,000.00	0.00	(189,691,287.80)
	CCP IRS P TIIE 1M R 6.66% 2026 JUL 01	INTEREST-BEARING CASH	4,426,000.00	0.00	(15,906.82)
	CCP IRS P TIIE 1M R 6.68% 2026 JUN 29	INTEREST-BEARING CASH	8,852,000.00	0.00	(31,517.94)
	CCP IRS P TIIE 1M R 7.36% 2026 DEC 22	INTEREST-BEARING CASH	7,316,500.00	0.00	(19,287.26)
	CCP IRS P TIIE 1M R 7.375% 2026 DEC 22	INTEREST-BEARING CASH	7,316,500.00	0.00	(19,100.49)
	CCP IRS P TIIE 28D R 9.8% 2024 NOV 15	INTEREST-BEARING CASH	30,918,105.00	3.98	(4,542.19)
	CCP IRS P TIIE 28D R 9.81% 2024 NOV 15	INTEREST-BEARING CASH	45,422,895.00	5.84	(6,274.28)
	CCP IRS R SOFR-1D 5.351% 06/30/2027 DD 07/08/22	INTEREST-BEARING CASH	(500,000,000.00)	0.00	0.00
	CCP OIS P SOFR R 1% MD 2033 MAR 16	INTEREST-BEARING CASH	(2,650,000,000.00)	(216,698,178.05)	0.00
	CCP OIS P SOFR R 1% MD_2033 MAR 16	INTEREST-BEARING CASH	2,650,000,000.00	1.55	(547,296,152.50)
	CCP OIS P SOFR R 2.65% MD 2033 MAR 16	INTEREST-BEARING CASH	(2,000,000,000.00)	(36,795,184.04)	0.00
	CCP OIS P SOFR R 2.65% MD_2033 MAR 16	INTEREST-BEARING CASH	2,000,000,000.00	0.04	(139,553,900.00)
	CCP OIS R SOFR P 2.60000% CALL JAN 23 002.600 ED 011723	INTEREST-BEARING CASH	(500,000.00)	(3,800.00)	(50.27)
	CCP OIS R SOFR P 2.61000% CALL JAN 23 002.610 ED 011723	INTEREST-BEARING CASH	(500,000.00)	(4,612.50)	(56.09)
	CCP OIS R SOFR P 2.90000% CALL JAN 23 002.900 ED 011723	INTEREST-BEARING CASH	(1,000,000.00)	(4,100.00)	(68.39)
	CCP OIS R SOFR P 3.05000% PUT JAN 23 003.050 ED 011723	INTEREST-BEARING CASH	(500,000.00)	(3,800.00)	(17,719.53)
	CCP OIS R SOFR P 3.11000% PUT JAN 23 003.110 ED 011723	INTEREST-BEARING CASH	(500,000.00)	(4,612.50)	(13,775.85)
	CCP OIS R SOFR P 3.40000% PUT JAN 23 003.400 ED 011723	INTEREST-BEARING CASH	(1,000,000.00)	(4,100.00)	(16,623.83)
	CCP OIS R SOFR P 3.52000% PUT JAN 23 003.520 ED 012323	INTEREST-BEARING CASH	(1,000,000.00)	(4,900.00)	(11,594.83)
	CCP_CDS SP UL EXPEDIA GROUP REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	3,700,000.00	0.00	(30,732.57)
	CCP_CDS.SP UL AT&T INC. CME REC 100BPS 2023 JUN 20	INTEREST-BEARING CASH	2,900,000.00	0.00	4,426.24
	CCP_CDS.SP UL AT&T INC. CME REC 100BPS 2025 DEC 20	INTEREST-BEARING CASH	1,100,000.00	0.00	1,002.30
	CCP_CDS.SP UL AT&T INC. CME REC 100BPS 2026 JUN 20	INTEREST-BEARING CASH	1,000,000.00	0.00	57.27
	CCP_CDS.SP UL AT&T INC. CME REC 100BPS 2027 JUN 20	INTEREST-BEARING CASH	1,500,000.00	0.00	(4,145.42)
	CCP_CDS.SP UL ATTINC CME REC 100BPS 2024 JUN 20	INTEREST-BEARING CASH	1,300,000.00	0.00	1,829.97
	CCP_CDS.SP UL GE CME REC 100BPS 2026 JUN 20	INTEREST-BEARING CASH	2,800,000.00	0.00	17,819.82
	CCP_CDS.SP UL GENERAL ELECTRI REC 100BPS 2024 JUN 20	INTEREST-BEARING CASH	800,000.00	0.00	5,452.91
	CCP_CDS.SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	300,000.00	0.00	1,405.61
	CCP_CDS.SP UL THE BOEING COMP REC 100BPS 2023 JUN 20	INTEREST-BEARING CASH	500,000.00	0.00	680.80
	CCP_CDS.SP UL THE BOEING COMP REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	2,900,000.00	0.00	(30,587.69)
	CCP_CDS.SP UL THE GOLDMAN SAC REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	1,100,000.00	0.00	4,395.55
	CCP_CDS.SP UL VERIZON COMMUNI REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	4,900,000.00	0.00	(1,608.13)
	CCP_CDS.SP UL VODAFONE GROUP REC 100BPS 2024 JUN 20	INTEREST-BEARING CASH	100,000.00	0.00	915.21
	CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2023 JUN 20	INTEREST-BEARING CASH	(2,900,000.00)	(4,155.26)	0.00
	CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2025 DEC 20	INTEREST-BEARING CASH	(1,100,000.00)	(14,517.09)	0.00
	CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2026 JUN 20	INTEREST-BEARING CASH	(1,000,000.00)	(16,001.38)	0.00
	CCP_CDS._SP UL AT&T INC. CME REC 100BPS 2027 JUN 20	INTEREST-BEARING CASH	(1,500,000.00)	(12,185.46)	0.00
	CCP_CDS._SP UL ATTINC CME REC 100BPS 2024 JUN 20	INTEREST-BEARING CASH	(1,300,000.00)	(459.37)	0.00
	CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20	INTEREST-BEARING CASH	(2,800,000.00)	(27,053.03)	0.00
	CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2024 JUN 20	INTEREST-BEARING CASH	(800,000.00)	(18,037.07)	0.00
	CCP_CDS._SP UL GENERAL ELECTRI REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	(300,000.00)	(3,483.55)	0.00
	CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	INTEREST-BEARING CASH	(650,000.00)	(105,724.32)	0.00

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	CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	INTEREST-BEARING CASH	650,000.00	0.00	(23,814.85)
	CCP_CDS._SP UL THE BOEING COMP REC 100BPS 2023 JUN 20	INTEREST-BEARING CASH	(500,000.00)	(1,725.06)	0.00
	CCP_CDS._SP UL THE BOEING COMP REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	(2,900,000.00)	(17,849.41)	0.00
	CCP_CDS._SP UL THE GOLDMAN SAC REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	(1,100,000.00)	(12,346.57)	0.00
	CCP_CDS._SP UL VERIZON COMMUNI REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	(4,900,000.00)	(114,842.39)	0.00
	CCP_CDS._SP UL VODAFONE GROUP REC 100BPS 2024 JUN 20	INTEREST-BEARING CASH	(100,000.00)	(862.95)	0.00
	CCP_CDS.SP UL EXPEDIA GROUP REC 100BPS 2026 DEC 20	INTEREST-BEARING CASH	(3,700,000.00)	(25,837.14)	0.00
	CCP_CDX.SP UL CDX.NA.IG.35_V1 1.000% 00BPS 2025 DEC 20	INTEREST-BEARING CASH	1,700,000.00	0.00	21,375.24
	CCP_CDX.SP UL CDX.NA.IG.35_V1 REC 100BPS 2030 DEC 20	INTEREST-BEARING CASH	200,000.00	0.00	(59.78)
	CCP_CDX.SP UL CDX.NA.IG.36 CM REC 100BPS 2026 JUN 20	INTEREST-BEARING CASH	14,500,000.00	0.00	176,487.19
	CCP_CDX.SP UL CDX.NA.IG.36 CM REC 100BPS 2031 JUN 20	INTEREST-BEARING CASH	500,000.00	0.00	(1,612.86)
	CCP_CDX.SP UL CDX.NA.IG.37 CM REC 100BPS 2031 DEC 20	INTEREST-BEARING CASH	1,300,000.00	0.00	(8,630.74)
	CCP_CDX.SP UL CDX.NA.IG.38 CM REC 100BPS 2027 JUN 20	INTEREST-BEARING CASH	104,900,000.00	0.00	1,100,520.59
	CCP_CDX.SP UL CDX.NA.IG.38 CM REC 100BPS 2032 JUN 20	INTEREST-BEARING CASH	100,000.00	0.00	(928.92)
	CCP_CDX.SP UL CDX.NA.IG.39 CM REC 100BPS 2027 DEC 20	INTEREST-BEARING CASH	284,200,000.00	463,374.86	2,265,093.89
	CCP_CDX.SP UL CDX.NA.IG.39 CM REC 100BPS 2032 DEC 20	INTEREST-BEARING CASH	4,800,000.00	0.02	(65,830.42)
	CCP_CDX.SP UL ITRAXX-EUROPE53 REC 100BPS 2027 JUN 20	INTEREST-BEARING CASH	5,100,000.00	0.00	35,177.30
	CCP_CDX._SP UL CDX.NA.IG.35_V1 REC 100BPS 2025 DEC 20	INTEREST-BEARING CASH	(1,700,000.00)	(35,176.90)	0.00
	CCP_CDX._SP UL CDX.NA.IG.35_V1 REC 100BPS 2030 DEC 20	INTEREST-BEARING CASH	(200,000.00)	(733.04)	0.00
	CCP_CDX._SP UL CDX.NA.IG.36 CM REC 100BPS 2026 JUN 20	INTEREST-BEARING CASH	(14,500,000.00)	(346,414.54)	0.00
	CCP_CDX._SP UL CDX.NA.IG.36 CM REC 100BPS 2031 JUN 20	INTEREST-BEARING CASH	(500,000.00)	(3,048.14)	0.00
	CCP_CDX._SP UL CDX.NA.IG.37 CM REC 100BPS 2031 DEC 20	INTEREST-BEARING CASH	(1,300,000.00)	(11,477.01)	0.00
	CCP_CDX._SP UL CDX.NA.IG.38 CM REC 100BPS 2027 JUN 20	INTEREST-BEARING CASH	(104,900,000.00)	(1,260,717.20)	0.00
	CCP_CDX._SP UL CDX.NA.IG.38 CM REC 100BPS 2032 JUN 20	INTEREST-BEARING CASH	(100,000.00)	(1,410.24)	0.00
	CCP_CDX._SP UL CDX.NA.IG.39 CM REC 100BPS 2027 DEC 20	INTEREST-BEARING CASH	(284,200,000.00)	(95,382.22)	0.00
	CCP_CDX._SP UL CDX.NA.IG.39 CM REC 100BPS 2032 DEC 20	INTEREST-BEARING CASH	(4,800,000.00)	(110,495.41)	0.00
	CCP_CDX._SP UL ITRAXX-EUROPE53 REC 100BPS 2027 JUN 20	INTEREST-BEARING CASH	(5,100,000.00)	(34,926.68)	0.00
	CCP_IFS R CPURNSA P 2.469% 2032 OCT 06	INTEREST-BEARING CASH	77,800.00	1.78	571.05
	CCP_IFS R CPURNSA P 2.7125% 2032 OCT 31	INTEREST-BEARING CASH	244,000.00	2.65	(3,141.60)
	CCP_IFS R CPURNSA P 2.715% 2032 OCT 31	INTEREST-BEARING CASH	244,000.00	2.65	(3,196.53)
	CCP_IFS R CPURSNA P 2.776% 2032 OCT 26	INTEREST-BEARING CASH	(226,500.00)	(0.01)	0.00
	CCP_IFS R CPURSNA P 2.777% 2032 OCT 26	INTEREST-BEARING CASH	(226,500.00)	(0.01)	0.00
	CCP_IRS P SOFR-1D R 1.37% 2032 SEP 15	INTEREST-BEARING CASH	(1,800,000,000.00)	0.00	0.00
	CCP_IRS P SOFR-1D R 2.45% 2032 SEP 15	INTEREST-BEARING CASH	(2,170,000,000.00)	0.00	0.00
	CCP_IRS P TIIE 1M R 6.66% 2026 JUL 01	INTEREST-BEARING CASH	(4,426,000.00)	0.00	0.00
	CCP_IRS P TIIE 1M R 6.68% 2026 JUN 29	INTEREST-BEARING CASH	(8,852,000.00)	0.00	0.00
	CCP_IRS P TIIE 1M R 7.36% 2026 DEC 22	INTEREST-BEARING CASH	(7,316,500.00)	0.00	0.00
	CCP_IRS P TIIE 1M R 7.375% 2026 DEC 22	INTEREST-BEARING CASH	(7,316,500.00)	0.00	0.00
	CCP_IRS P TIIE 28D R 9.8% 2024 NOV 15	INTEREST-BEARING CASH	(30,918,105.00)	0.00	0.00
	CCP_IRS P TIIE 28D R 9.81% 2024 NOV 15	INTEREST-BEARING CASH	(45,422,895.00)	0.00	0.00
	CCP_IRS R SOFR-1D P 5.3505% 2027 JUN 30	INTEREST-BEARING CASH	500,000,000.00	0.00	17,205,600.00
	CCP_IRS.P EUR-EURIBOR-REUTERS REC 1.0% 2027 MAY 18	INTEREST-BEARING CASH	2,400,000.00	0.00	(229,426.19)
	CCP_IRS.P MXN-TIIE-BANXICO 28 REC 6.02% 2026 JUN 03	INTEREST-BEARING CASH	104,500,000.00	0.00	(472,877.22)
	CCP_IRS.P USD-SOFR-COMPOUND C REC 3.05% 2052 DEC 14	INTEREST-BEARING CASH	1,000,000.00	51,813.14	(29,880.12)
	CCP_IRS.P ZAR-JIBAR-SAFEX 3M REC 5.03% 2025 DEC 04	INTEREST-BEARING CASH	14,600,000.00	0.00	(63,960.24)
	CCP_IRS.P ZAR-JIBAR-SAFEX 3M REC 5.68% 2026 JUN 08	INTEREST-BEARING CASH	59,200,000.00	3,748.95	(238,383.56)
	CCP_IRS.R EUR-EURIBOR-REUTERS PAY 1.5% 2053 MAR 15	INTEREST-BEARING CASH	1,700,000.00	311,499.68	372,928.05
	CCP_IRS.R EUR-EURIBOR-REUTERS PAY 1.75% 2033 MAR 15	INTEREST-BEARING CASH	6,500,000.00	805,219.37	862,517.17
	CCP_IRS.R GBP-SONIA-COMPOUND PAY 2.0% 2033 MAR 15	INTEREST-BEARING CASH	2,200,000.00	393,520.97	372,637.21
	CCP_IRS.R GBP-SONIA-COMPOUND PAY 2.0% 2053 MAR 15	INTEREST-BEARING CASH	900,000.00	271,517.00	283,471.44

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	CCP_IRS_R JPY-TONA-OIS-COMPOU PAY 0.3% 2028 MAR 20	INTEREST-BEARING CASH	146,700,000.00	0.00	21,427.50
	CCP_IRS_R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15	INTEREST-BEARING CASH	800,000.00	0.00	83,745.73
	CCP_IRS_R USD-SOFR-COMPOUND C PAY 1.0% 2027 JUN 15	INTEREST-BEARING CASH	77,400,000.00	0.00	8,800,261.58
	CCP_IRS_P EUR-EURIBOR-REUTERS REC 1.0% 2027 MAY 18	INTEREST-BEARING CASH	(2,400,000.00)	0.00	0.00
	CCP_IRS_P MXN-TIIE-BANXICO 28 REC 6.02% 2026 JUN 03	INTEREST-BEARING CASH	(104,500,000.00)	0.00	0.00
	CCP_IRS_P USD-SOFR-COMPOUND C REC 3.05% 2052 DEC 14	INTEREST-BEARING CASH	(1,000,000.00)	(0.01)	0.00
	CCP_IRS_P ZAR-JIBAR-SAFEX 3M REC 5.03% 2025 DEC 04	INTEREST-BEARING CASH	(14,600,000.00)	0.00	0.00
	CCP_IRS_P ZAR-JIBAR-SAFEX 3M REC 5.68% 2026 JUN 08	INTEREST-BEARING CASH	(59,200,000.00)	0.00	0.00
	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.5% 2053 MAR 15	INTEREST-BEARING CASH	(1,700,000.00)	(0.01)	0.00
	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 1.75% 2033 MAR 15	INTEREST-BEARING CASH	(6,500,000.00)	(0.01)	0.00
	CCP_IRS_R GBP-SONIA-COMPOUND PAY 2.0% 2033 MAR 15	INTEREST-BEARING CASH	(2,200,000.00)	(0.01)	0.00
	CCP_IRS_R GBP-SONIA-COMPOUND PAY 2.0% 2053 MAR 15	INTEREST-BEARING CASH	(900,000.00)	(0.01)	0.00
	CCP_IRS_R JPY-TONA-OIS-COMPOU PAY 0.3% 2028 MAR 20	INTEREST-BEARING CASH	(146,700,000.00)	(1,034.25)	0.00
	CCP_IRS_R USD-SOFR-COMPOUND C PAY 1.0% 2026 DEC 15	INTEREST-BEARING CASH	(800,000.00)	(3,383.94)	0.00
	CCP_IRS_R USD-SOFR-COMPOUND C PAY 1.0% 2027 JUN 15	INTEREST-BEARING CASH	(77,400,000.00)	(2,684,909.74)	0.00
	CCP_OIS_R GBP-SONIA-COMPOUND PAY 3.25% 2053 MAR 15	INTEREST-BEARING CASH	950,000.00	0.01	41,225.08
	CCP_OIS_R GBP-SONIA-COMPOUND PAY 3.25% 2053 MAR 15	INTEREST-BEARING CASH	(950,000.00)	(0.01)	0.00
	CCP_ZCS_P BRL-CDI 1D CME REC 12.98% 2027 JAN 04	INTEREST-BEARING CASH	50,500,000.00	0.00	169,556.33
	CCP_ZCS_P BRL-CDI 1D CME REC 12.98% 2027 JAN 04	INTEREST-BEARING CASH	(50,500,000.00)	0.00	0.00
	CCR SA	CORPORATE STOCK - COMMON	66,700.00	147,242.59	136,690.94
	CCY R USD 3.215% P AUD 4.22% 3.215% 2047 MAR 15	OTHER INVESTMENTS	870,960.00	0.00	8,571.46
	CCY R USD 3.275% P AUD 4.18% 3.275% 2052 MAR 15	OTHER INVESTMENTS	1,669,340.00	0.00	(27,068.52)
	CCY R USD 3.605% P GBP 2.786% 3.605% 2036 AUG 26	OTHER INVESTMENTS	4,678,400.00	0.00	880,157.82
	CCY R USD 3.695% P GBP 2.9% 3.695% 2043 MAR 31	OTHER INVESTMENTS	7,115,250.00	0.00	1,176,706.10
	CCY R USD 3.877% P GBP 2.96% 3.877% 2041 JUL 15	OTHER INVESTMENTS	7,919,520.00	0.00	1,880,857.89
	CCY R USD 3.9635% P EUR 2.19% 3.9635% 2041 JUN 08	OTHER INVESTMENTS	9,796,000.00	0.00	2,332,178.59
	CCY R USD 4.245% P EUR 2.02% 4.245% 2041 APR 13	OTHER INVESTMENTS	2,621,520.00	0.00	719,056.83
	CCY R USD 4.41% P EUR 2.81% 4.41% 2036 DEC 31	OTHER INVESTMENTS	4,898,520.00	0.00	437,789.55
	CCY R USD 4.6075% P EUR 2.8% 4.6075% 2045 JAN 19	OTHER INVESTMENTS	9,698,500.00	0.00	1,630,204.57
	CCY R USD 6.508% P CAD 6.112% 2026 NOV 30	OTHER INVESTMENTS	9,752,438.00	0.00	0.00
	CCY_R USD 3.215% P AUD 4.22% 4.22% 2047 MAR 15	OTHER INVESTMENTS	(870,960.00)	0.00	0.00
	CCY_R USD 3.275% P AUD 4.18% 4.18% 2052 MAR 15	OTHER INVESTMENTS	(1,669,340.00)	0.00	0.00
	CCY_R USD 3.605% P GBP 2.786% 2.786% 2036 AUG 26	OTHER INVESTMENTS	(4,678,400.00)	0.00	0.00
	CCY_R USD 3.695% P GBP 2.9% 2.9% 2043 MAR 31	OTHER INVESTMENTS	(7,115,250.00)	0.00	0.00
	CCY_R USD 3.877% P GBP 2.96% 2.96% 2041 JUL 15	OTHER INVESTMENTS	(7,919,520.00)	0.00	0.00
	CCY_R USD 3.9635% P EUR 2.19% 2.19% 2041 JUN 08	OTHER INVESTMENTS	(9,796,000.00)	0.00	0.00
	CCY_R USD 4.245% P EUR 2.02% 2.02% 041 APR 13	OTHER INVESTMENTS	(2,621,520.00)	0.00	0.00
	CCY_R USD 4.41% P EUR 2.81% 2.81% 2036 DEC 31	OTHER INVESTMENTS	(4,898,520.00)	0.00	0.00
	CCY_R USD 4.6075% P EUR 2.8% 2.8% 2045 JAN 19	OTHER INVESTMENTS	(9,698,500.00)	0.00	0.00
	CCY_R USD 6.508% P CAD 6.112% 2026 NOV 30	OTHER INVESTMENTS	(12,999,999.85)	0.00	0.00
	CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20	CORPORATE DEBT INSTRUMENTS	1,047,000.00	966,673.75	898,451.64
	CDL HOSPITALITY TRUSTS	CORPORATE STOCK - COMMON	431.00	383.08	401.69
	CDS SP UL REPUBLIC OF ITALY R 100BPS 2025 JUN 20	OTHER INVESTMENTS	2,300,000.00	55,852.92	10,394.32
	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2025 JUN 20	OTHER INVESTMENTS	(2,300,000.00)	0.00	0.00
	CDW CORP/DE	CORPORATE STOCK - COMMON	90,975.00	15,529,448.99	16,246,315.50
	CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	587,955.87	575,658.35
	CDX SP ITRX.EUR.37.1 5YR PUT MAR 23 003.000 ED 031523	OTHER INVESTMENTS	(1,700,000.00)	(3,013.97)	(323.08)
	CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21	CORPORATE DEBT INSTRUMENTS	1,645,000.00	1,496,950.00	1,529,850.00
	CECONOMY AG	CORPORATE STOCK - COMMON	78.00	113.34	154.59
	CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20	CORPORATE DEBT INSTRUMENTS	348,000.00	341,354.94	343,058.09

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CEDAR FAIR LP / CANADA'S WONDE 6.500% 10/01/2028 DD 04/01/21	CORPORATE DEBT INSTRUMENTS	259,000.00	253,443.42	250,582.50
	CELANESE CORP	CORPORATE STOCK - COMMON	39.00	4,304.61	3,987.36
	CELESTICA INC SUB-VTG	CORPORATE STOCK - COMMON	4,608.00	50,694.30	51,897.17
	CELLAVISION AB	CORPORATE STOCK - COMMON	7.00	220.86	153.85
	CELLCOM ISRAEL LTD	CORPORATE STOCK - COMMON	45.00	282.60	235.43
	CELLEX THERAPEUTICS INC	CORPORATE STOCK - COMMON	13.00	395.20	579.41
	CELLEBRITE DI LTD	CORPORATE STOCK - COMMON	18.00	87.30	78.48
	CELLNEX TELECOM SA	CORPORATE STOCK - COMMON	10,324.00	401,280.31	340,685.50
	CEL-SCI CORP	CORPORATE STOCK - COMMON	13.00	51.22	30.55
	CELSIUS HOLDINGS INC	CORPORATE STOCK - COMMON	15.00	1,555.15	1,560.60
	CELULOSA ARAUCO Y CONSTITUCION 5.500% 11/02/2047 DD 05/02/18	CORPORATE DEBT INSTRUMENTS	300,000.00	257,250.00	266,748.13
	CEMBRA MONEY BANK AG	CORPORATE STOCK - COMMON	15.00	1,030.48	1,246.76
	CEMENTIR HOLDING NV	CORPORATE STOCK - COMMON	23.00	133.68	150.72
	CENCOSUD SA	CORPORATE STOCK - COMMON	580,312.00	814,621.26	950,214.65
	CENDANA BLACKBIRD	PARTNERSHIP/JOINT VENTURE INTEREST	133,553,562.14	130,703,244.22	133,553,562.14
	CENDANA CAPITAL III LP	PARTNERSHIP/JOINT VENTURE INTEREST	10,870,974.00	10,909,406.00	10,870,974.00
	CENDANA INVESTMENTS II	PARTNERSHIP/JOINT VENTURE INTEREST	3,127,738.00	3,275,104.00	3,127,738.00
	CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16	CORPORATE DEBT INSTRUMENTS	721,000.00	687,394.16	687,653.75
	CENOVUS ENERGY INC	CORPORATE STOCK - COMMON	40,490.00	759,925.48	785,026.98
	CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	CORPORATE DEBT INSTRUMENTS	7,118,000.00	5,497,559.40	5,034,826.47
	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	CORPORATE DEBT INSTRUMENTS	5,617,000.00	5,300,851.90	5,139,822.65
	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	CORPORATE DEBT INSTRUMENTS	995,000.00	964,183.39	898,309.21
	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	CORPORATE DEBT INSTRUMENTS	894,000.00	977,276.87	930,746.82
	CENSTOR CORP	CORPORATE STOCK - COMMON	48,048.00	167,898.55	167,898.55
	CENSTOR CORP SER A PFD	CORPORATE STOCK - PREFERRED	12,029.00	0.00	26,428.38
	CENSTOR CORP SERIES B	CORPORATE STOCK - COMMON	6,247.00	16,154.58	16,154.58
	CENTAMIN PLC	CORPORATE STOCK - COMMON	570.00	601.71	774.10
	CENTENE CORP	CORPORATE STOCK - COMMON	207.00	18,529.41	16,976.07
	CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	11,835,000.00	9,008,978.10	9,260,569.26
	CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	CORPORATE DEBT INSTRUMENTS	2,709,000.00	2,258,842.50	2,290,107.33
	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,785,000.00	2,351,014.17	2,155,847.75
	CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,785,000.00	2,602,531.90	2,434,706.65
	CENTERPOINT ENERGY INC	CORPORATE STOCK - COMMON	226.00	7,108.68	6,777.74
	CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	CORPORATE DEBT INSTRUMENTS	2,726,000.00	2,166,698.10	2,036,865.78
	CENTERPOINT ENERGY RESOURCES C 4.100% 09/01/2047 DD 08/23/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,830,000.00	1,627,569.70	1,479,184.72
	CENTERRA GOLD INC	CORPORATE STOCK - COMMON	100.00	454.34	517.36
	CENTERSPACE	CORPORATE STOCK - COMMON	6.00	436.69	352.02
	CENTRAIS ELETRICAS BRASILEIRAS	CORPORATE STOCK - COMMON	797,405.00	6,937,405.01	6,361,418.35
	CENTRAL ASIA METALS PLC	CORPORATE STOCK - COMMON	87.00	232.84	259.54
	CENTRAL GARDEN & PET CO	CORPORATE STOCK - COMMON	18.00	686.16	649.35
	CENTRAL JAPAN RAILWAY CO	CORPORATE STOCK - COMMON	1,900.00	225,395.85	233,351.00
	CENTRAL PACIFIC FINANCIAL CORP	CORPORATE STOCK - COMMON	9.00	196.11	182.52
	CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22	CORPORATE DEBT INSTRUMENTS	765,000.00	732,571.65	748,771.75
	CENTRE TESTING INTERNATIONAL G	CORPORATE STOCK - COMMON	274,400.00	875,717.16	880,233.61
	CENTRICA PLC	CORPORATE STOCK - COMMON	2,858.00	2,518.79	3,318.25
	CENTRUS ENERGY CORP	CORPORATE STOCK - COMMON	4.00	199.24	129.92
	CENTURIA CAPITAL GROUP	CORPORATE STOCK - COMMON	234.00	294.37	270.56
	CENTURIA INDUSTRIAL REIT	CORPORATE STOCK - COMMON	270.00	573.81	571.27
	CENTURIA OFFICE REIT	CORPORATE STOCK - COMMON	208.00	233.85	215.81
	CENTURY ALUMINUM CO	CORPORATE STOCK - COMMON	17.00	131.24	139.06

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CENTURY COMMUNITIES INC	CORPORATE STOCK - COMMON	11.00	513.59	550.11
	CERBERUS GLOBAL NPL FDR FD LP	PARTNERSHIP/JOINT VENTURE INTEREST	73,008,036.62	73,008,222.62	73,008,036.62
	CERBERUS GLOBAL PE LP	PARTNERSHIP/JOINT VENTURE INTEREST	59,634,504.76	59,634,505.76	59,634,504.76
	CERBERUS INSTITUTIONAL PARTNER LP SERIES FIVE	PARTNERSHIP/JOINT VENTURE INTEREST	40,329,353.00	43,981,245.00	40,329,353.00
	CERBERUS OFFSHORE LEVERAGED LOAN OPP FD III LP	PARTNERSHIP/JOINT VENTURE INTEREST	67,039,062.00	67,039,064.00	67,039,062.00
	CERBERUS OFFSHR LVRD LN OPP IV LTD	PARTNERSHIP/JOINT VENTURE INTEREST	116,399,632.78	116,399,632.69	116,399,632.78
	CERBERUS PQ CHEM COINV	PARTNERSHIP/JOINT VENTURE INTEREST	15,176,024.23	15,176,024.23	15,176,024.23
	CERBERUS SFR OPP PTNS LP	PARTNERSHIP/JOINT VENTURE INTEREST	111,889,350.53	111,889,350.53	111,889,350.53
	CERBERUS SLEEP PARTNERS LP	PARTNERSHIP/JOINT VENTURE INTEREST	10,047,180.12	10,086,635.12	10,047,180.12
	CERENCE INC	CORPORATE STOCK - COMMON	128,149.00	2,491,164.67	2,374,600.97
	CERES POWER HOLDINGS PLC	CORPORATE STOCK - COMMON	61.00	460.80	257.34
	CEREVEL THERAPEUTICS HOLDINGS	CORPORATE STOCK - COMMON	21.00	611.10	662.34
	CERIDIAN HCM HOLDING INC	CORPORATE STOCK - COMMON	287,505.00	17,152,458.25	18,443,445.75
	CERTARA INC	CORPORATE STOCK - COMMON	37.00	579.79	594.59
	CERUS CORP	CORPORATE STOCK - COMMON	66.00	271.26	240.90
	CES ENERGY SOLUTIONS CORP	CORPORATE STOCK - COMMON	126.00	251.32	256.66
	CEVA INC	CORPORATE STOCK - COMMON	29,255.00	836,867.87	748,342.90
	CEWE STIFTUNG & CO KGAA	CORPORATE STOCK - COMMON	3.00	237.71	284.00
	CF ACADIAN NON-US SMALL CAP 130/30	PARTNERSHIP/JOINT VENTURE INTEREST	31.47	6,353.30	131,406.93
	CF BLUE BAY ASSET MANAGEMENT FD	PARTNERSHIP/JOINT VENTURE INTEREST	1,085,428.64	190,118,947.33	197,927,912.14
	CF CALVARY MANAGEMENT (HM)	PARTNERSHIP/JOINT VENTURE INTEREST	9,755.42	1,172,005.81	1,088,801.98
	CF GALTON MORTGAGE BASIS OFFSHORE FD LTD SER A 21-11-24	PARTNERSHIP/JOINT VENTURE INTEREST	75.03	877,226.65	926,736.59
	CF HIGHMARK FIXED IN ARBITRAGE 2	PARTNERSHIP/JOINT VENTURE INTEREST	1,013,879.09	139,385,881.13	149,445,778.16
	CF HIGHMARK FIXED INCOME 3 (LAZARD)	PARTNERSHIP/JOINT VENTURE INTEREST	736,206.42	139,533,306.85	139,606,823.61
	CF HIGHMARK GENERAL ACCOUNT	PARTNERSHIP/JOINT VENTURE INTEREST	898,299.79	898,299.79	898,299.79
	CF HIGHMARK L/S EQ9	PARTNERSHIP/JOINT VENTURE INTEREST	101,221.34	14,576,512.27	16,276,391.31
	CF HIGHMARK LONG SHORT CREDIT 5	PARTNERSHIP/JOINT VENTURE INTEREST	111,629.11	15,835,233.94	13,360,887.58
	CF HIGHMARK LONG SHORT EQUITY 17	PARTNERSHIP/JOINT VENTURE INTEREST	8,552.67	729,083.85	431,909.63
	CF HIGHMARK LONG SHORT EQUITY 6 (CAPEVIEW)	PARTNERSHIP/JOINT VENTURE INTEREST	7.07	4,836.76	4,846.61
	CF HIGHMARK LONG SHORT EQUITY I FUND	PARTNERSHIP/JOINT VENTURE INTEREST	45,476.06	5,735,082.72	5,828,666.99
	CF HIGHMARK LONG/SHORT EQ 11	PARTNERSHIP/JOINT VENTURE INTEREST	887,739.67	133,099,202.13	128,589,090.48
	CF HIGHMARK LONG-SHORT CREDIT (CASPIANCREDIT ADVISOR)	PARTNERSHIP/JOINT VENTURE INTEREST	1,181,173.45	169,378,641.70	166,143,857.76
	CF HIGHMARK RELATIVE VALUE 2	PARTNERSHIP/JOINT VENTURE INTEREST	1,478,689.76	122,872,626.45	134,723,423.58
	CF HMK L/S EQ 3 RAYS CAPITAL ASIA EX JAPAN	PARTNERSHIP/JOINT VENTURE INTEREST	770,825.44	69,417,681.04	64,248,300.26
	CF HMK MULTI STRATEGY 2 GLAZER FD	PARTNERSHIP/JOINT VENTURE INTEREST	793,194.89	153,923,403.59	158,615,182.95
	CF IGUAZU INVESTORS (CAYMAN) SPC CL A SER 90	PARTNERSHIP/JOINT VENTURE INTEREST	133,564.66	139,852,175.08	136,102,618.00
	CF INDUSTRIES HOLDINGS INC	CORPORATE STOCK - COMMON	10,332.00	1,064,281.91	880,286.40
	CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13	CORPORATE DEBT INSTRUMENTS	2,150,000.00	1,911,072.84	1,846,278.98
	CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14	CORPORATE DEBT INSTRUMENTS	6,200,000.00	5,978,402.08	5,892,809.10
	CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	CORPORATE DEBT INSTRUMENTS	6,740,000.00	6,285,183.38	6,100,117.28
	CF PURA VIDA CROSSOVER STRATEGY	PARTNERSHIP/JOINT VENTURE INTEREST	568,749.94	60,383,832.96	67,061,305.54
	CGG SA	CORPORATE STOCK - COMMON	348.00	331.25	224.55
	CGI INC 2.300% 09/14/2031 DD 03/14/22	CORPORATE DEBT INSTRUMENTS	2,100,000.00	1,669,825.27	1,600,009.89
	CGI INC CL A SUB VTG	CORPORATE STOCK - COMMON	104.00	8,259.01	8,958.15
	CH ROBINSON WORLDWIDE INC	CORPORATE STOCK - COMMON	7,490.00	854,961.74	685,784.40
	CHAILEASE HOLDING CO LTD	CORPORATE STOCK - COMMON	320,000.00	2,098,554.89	2,259,276.72
	CHALICE MINING LTD	CORPORATE STOCK - COMMON	163.00	535.65	696.39
	CHALLENGER LTD	CORPORATE STOCK - COMMON	286.00	1,262.81	1,477.91
	CHAMPION IRON LTD	CORPORATE STOCK - COMMON	156.00	555.05	773.34
	CHAMPION REIT HK/02778	CORPORATE STOCK - COMMON	1,300.00	559.83	513.01

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	CHAMPIONX CORP	CORPORATE STOCK - COMMON	71.00	1,548.51	2,058.29
	CHARGE ENTERPRISES INC	CORPORATE STOCK - COMMON	40.00	61.40	49.20
	CHARGEPOINT HOLDINGS INC	CORPORATE STOCK - COMMON	76.00	1,236.52	724.28
	CHARGEURS SA	CORPORATE STOCK - COMMON	8.00	120.42	120.22
	CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21	CORPORATE DEBT INSTRUMENTS	254,000.00	218,914.98	224,637.60
	CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21	CORPORATE DEBT INSTRUMENTS	120,000.00	101,851.98	103,800.00
	CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19	CORPORATE DEBT INSTRUMENTS	247,000.00	226,368.09	227,479.59
	CHARLES RIVER LABORATORIES INT	CORPORATE STOCK - COMMON	20,539.00	4,215,629.75	4,475,448.10
*	CHARLES SCHWAB CORP/THE	CORPORATE STOCK - COMMON	189,626.00	13,455,788.59	15,788,260.76
*	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 03/04/22	CORPORATE DEBT INSTRUMENTS	900,000.00	836,694.63	821,698.64
*	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 10/31/17	CORPORATE STOCK - PREFERRED	200,000.00	168,233.11	166,013.49
*	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 12/11/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,800,000.00	1,464,750.00	1,435,410.00
	CHARLOTTE-MECKLENBURG NC HOSP 3.204% 01/15/2051 DD 05/27/21	OTHER INVESTMENTS	1,460,000.00	1,113,698.51	992,728.17
	CHAROEN POKPHAND FOODS PCL	CORPORATE STOCK - COMMON	4,766,488.00	3,381,192.42	3,412,989.84
	CHART INDUSTRIES INC	CORPORATE STOCK - COMMON	1,747.00	315,377.83	201,306.81
	CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22	CORPORATE DEBT INSTRUMENTS	444,000.00	438,054.84	445,909.20
	CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22	CORPORATE DEBT INSTRUMENTS	189,000.00	185,123.61	193,505.76
	CHARTER COMMUNICATIONS INC	CORPORATE STOCK - COMMON	476.00	196,411.88	161,411.60
	CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20	CORPORATE DEBT INSTRUMENTS	25,000.00	20,253.33	19,520.20
	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,870,000.00	1,988,759.87	1,880,400.47
	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,740,000.00	1,161,008.58	1,064,544.51
	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,421,000.00	2,827,620.67	2,567,630.29
	CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	16,348,000.00	10,780,133.09	9,716,726.10
	CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,655,000.00	2,524,157.55	2,351,849.05
	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	CORPORATE DEBT INSTRUMENTS	11,569,000.00	9,080,750.24	8,421,774.56
	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	CORPORATE DEBT INSTRUMENTS	900,000.00	730,219.10	684,466.97
	CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	1,900,000.00	1,589,522.81	1,476,233.58
	CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	CORPORATE DEBT INSTRUMENTS	2,832,000.00	2,483,330.20	2,361,500.19
	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	CORPORATE DEBT INSTRUMENTS	32,228,000.00	26,254,545.44	25,414,822.90
	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	2,500,000.00	2,091,882.58	1,917,618.53
	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	CORPORATE DEBT INSTRUMENTS	3,185,000.00	2,833,999.36	2,625,660.68
	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	CORPORATE DEBT INSTRUMENTS	8,195,000.00	8,111,658.74	8,021,303.54
	CHARTER HALL GROUP	CORPORATE STOCK - COMMON	24,033.00	222,576.92	195,249.79
	CHARTER HALL LONG WALE REIT	CORPORATE STOCK - COMMON	307.00	936.44	922.29
	CHARTER HALL RETAIL REIT	CORPORATE STOCK - COMMON	275.00	774.84	714.26
	CHARTER HALL SOCIAL INFRASTRUC	CORPORATE STOCK - COMMON	177.00	443.99	408.11
	CHASE CORP	CORPORATE STOCK - COMMON	3.00	264.48	258.78
	CHATHAM LODGING TRUST	CORPORATE STOCK - COMMON	47,242.00	574,462.72	579,659.34
	CHECK POINT SOFTWARE TECHNOLOG	CORPORATE STOCK - COMMON	50.00	6,012.00	6,308.00
	CHEESECAKE FACTORY INC/THE	CORPORATE STOCK - COMMON	17.00	520.54	539.07
	CHEFS' WAREHOUSE INC/THE	CORPORATE STOCK - COMMON	11.00	366.74	366.08
	CHEGG INC	CORPORATE STOCK - COMMON	66,738.00	1,313,403.84	1,686,469.26
	CHEMED CORP	CORPORATE STOCK - COMMON	15,600.00	7,428,564.00	7,962,708.00
	CHEMOMETEC A/S	CORPORATE STOCK - COMMON	8.00	859.89	792.78
	CHEMOURS CO/THE	CORPORATE STOCK - COMMON	55.00	1,855.15	1,684.10
	CHEMRING GROUP PLC	CORPORATE STOCK - COMMON	137.00	498.96	490.28
	CHENGXIN LITHIUM GROUP CO LTD CN/002240	CORPORATE STOCK - COMMON	14,700.00	112,581.66	79,276.00
	CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21	CORPORATE DEBT INSTRUMENTS	2,700,000.00	2,105,247.46	2,096,137.82
	CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	CORPORATE DEBT INSTRUMENTS	1,000,000.00	1,020,336.25	1,005,669.01
	CHENIERE ENERGY INC	CORPORATE STOCK - COMMON	6,880.00	1,117,607.00	1,031,724.80

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	355,000.00	342,063.80	320,893.70
	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21	CORPORATE DEBT INSTRUMENTS	2,298,000.00	1,839,549.00	1,827,088.67
	CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21	CORPORATE DEBT INSTRUMENTS	394,000.00	345,242.50	335,435.84
	CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20	CORPORATE DEBT INSTRUMENTS	238,000.00	219,156.35	214,148.46
	CHESAPEAKE ENERGY CORP	CORPORATE STOCK - COMMON	37.00	3,713.33	3,491.69
	CHESAPEAKE UTILITIES CORP	CORPORATE STOCK - COMMON	6.00	757.80	709.08
	CHEVRON CORP	CORPORATE STOCK - COMMON	24,492.00	3,871,205.52	4,396,069.08
	CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20	CORPORATE DEBT INSTRUMENTS	1,662,000.00	1,507,009.64	1,376,858.60
	CHEWY INC	CORPORATE STOCK - COMMON	33.00	1,132.89	1,223.64
	CHF (SWISS FRANC)	INTEREST-BEARING CASH	221,964.62	228,597.87	239,909.88
	CHIBA BANK LTD/THE	CORPORATE STOCK - COMMON	2,053.00	12,079.99	14,968.25
	CHICONY ELECTRONICS CO LTD	CORPORATE STOCK - COMMON	225,000.00	597,496.48	631,761.31
	CHICO'S FAS INC	CORPORATE STOCK - COMMON	106,809.00	602,352.11	525,500.28
	CHILDREN'S HEALTH CARE 3.448% 08/15/2049 DD 01/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	935,000.00	763,068.25	703,110.46
	CHILDREN'S HOSPITAL MEDICAL CE 2.820% 11/15/2050 DD 10/06/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,080,000.00	772,568.57	693,499.05
	CHILDREN'S PLACE INC/THE	CORPORATE STOCK - COMMON	16,891.00	712,462.38	615,170.22
	CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 DD 04/15/21	OTHER INVESTMENTS	3,503,000.00	2,506,142.46	2,484,533.40
	CHIMERA INVESTMENT CORP	CORPORATE STOCK - COMMON	76.00	646.00	418.00
	CHIMERIX INC	CORPORATE STOCK - COMMON	23.00	50.60	42.78
	CHINA AIRLINES LTD	CORPORATE STOCK - COMMON	169,000.00	126,593.84	104,472.03
	CHINA BLUECHEMICAL LTD HK/03983	CORPORATE STOCK - COMMON	288,000.00	75,221.21	68,264.37
	CHINA CINDA ASSET MANAGEMENT C HK/01359	CORPORATE STOCK - COMMON	1,709,000.00	235,158.02	236,480.70
	CHINA CITIC BANK CORP LTD HK/00998	CORPORATE STOCK - COMMON	2,276,000.00	981,292.96	1,008,969.95
	CHINA COAL ENERGY CO LTD HK/01898	CORPORATE STOCK - COMMON	657,000.00	586,782.78	534,526.17
	CHINA COMMUNICATIONS SERVICES HK/00552	CORPORATE STOCK - COMMON	1,290,000.00	440,035.47	471,047.22
	CHINA CONCH VENTURE HOLDINGS L HK/00586	CORPORATE STOCK - COMMON	94,000.00	192,339.01	204,260.12
	CHINA CONSTRUCTION BANK CORP ADR	CORPORATE STOCK - COMMON	10,759.00	130,582.13	133,626.78
	CHINA CONSTRUCTION BANK CORP HK/00939	CORPORATE STOCK - COMMON	7,477,000.00	4,619,071.97	4,684,530.97
	CHINA ENERGY ENGINEERING CORP HK/03996	CORPORATE STOCK - COMMON	464,000.00	59,429.56	54,099.00
	CHINA EVERBRIGHT BANK CO LTD HK/06818	CORPORATE STOCK - COMMON	1,047,000.00	317,621.99	319,266.62
	CHINA EVERBRIGHT LTD HK/00165	CORPORATE STOCK - COMMON	236,000.00	172,891.57	175,678.26
	CHINA FEIHE LTD HK/06186	CORPORATE STOCK - COMMON	1,704,685.00	1,527,787.76	1,450,247.40
	CHINA GALAXY SECURITIES CO LTD HK/06881	CORPORATE STOCK - COMMON	1,374,500.00	753,021.14	670,964.58
	CHINA GAS HOLDINGS LTD HK/00384	CORPORATE STOCK - COMMON	132,000.00	187,529.47	192,124.23
	CHINA GOVERNMENT BOND 2.370% 01/20/2027	OTHER INVESTMENTS	1,140,000.00	165,156.17	162,192.51
	CHINA GOVERNMENT BOND 2.760% 05/15/2032	OTHER INVESTMENTS	26,860,000.00	3,936,866.56	3,827,470.29
	CHINA GOVERNMENT BOND 3.030% 03/11/2026	OTHER INVESTMENTS	660,000.00	98,221.38	96,381.06
	CHINA GOVERNMENT BOND 3.270% 11/19/2030	OTHER INVESTMENTS	2,770,000.00	419,607.65	411,334.06
	CHINA GOVERNMENT BOND 3.520% 04/25/2046	OTHER INVESTMENTS	100,000.00	14,821.01	14,884.14
	CHINA GOVERNMENT BOND 3.530% 10/18/2051	OTHER INVESTMENTS	100,000.00	15,613.15	15,106.23
	CHINA GOVERNMENT BOND 3.810% 09/14/2050	OTHER INVESTMENTS	600,000.00	97,406.94	94,754.38
	CHINA HONGXING SPORTS LTD	CORPORATE STOCK - COMMON	2,122,000.00	174,919.36	181,949.00
	CHINA INTERNATIONAL MARINE CON CN/000039	CORPORATE STOCK - COMMON	243,200.00	231,691.83	246,289.11
	CHINA JINMAO HOLDINGS GROUP LT HK/00817	CORPORATE STOCK - COMMON	123,149.00	17,131.11	26,507.58
	CHINA LIFE INSURANCE CO LTD HK/02628	CORPORATE STOCK - COMMON	1,285,000.00	1,818,427.30	2,206,164.04
	CHINA LONGYUAN POWER GROUP COR HK/00916	CORPORATE STOCK - COMMON	1,235,000.00	1,898,103.29	1,509,542.02
	CHINA MEDICAL SYSTEM HOLDINGS HK/00867	CORPORATE STOCK - COMMON	34,000.00	50,422.67	53,494.26
	CHINA MEDICAL TECHNOLOGIE 144A 6.250% 12/15/2016 DD 12/06/10	CORPORATE DEBT INSTRUMENTS	1,520,000.00	1,900.00	1,900.00
	CHINA MERCHANTS BANK CO LTD HK/03968	CORPORATE STOCK - COMMON	114,500.00	591,649.20	640,353.24
	CHINA MERCHANTS PORT HOLDINGS HK/00144	CORPORATE STOCK - COMMON	496,000.00	745,688.86	727,005.30

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CHINA MERCHANTS SHEKOU INDUSTR	CORPORATE STOCK - COMMON	88,900.00	188,541.17	161,515.46
	CHINA MINSHENG BANKING CORP LT HK/01988	CORPORATE STOCK - COMMON	1,035,500.00	325,701.74	358,214.98
	CHINA MOTOR CORP	CORPORATE STOCK - COMMON	54,800.00	83,719.10	91,822.16
	CHINA NATIONAL ACCORD MEDICINE	CORPORATE STOCK - COMMON	55,400.00	237,960.70	262,109.41
	CHINA OILFIELD SERVICES LTD CN/601808	CORPORATE STOCK - COMMON	227,600.00	472,900.40	542,832.40
	CHINA OILFIELD SERVICES LTD HK/02883	CORPORATE STOCK - COMMON	114,000.00	130,485.86	138,612.03
	CHINA OVERSEAS GRAND OCEANS GR HK/00081	CORPORATE STOCK - COMMON	221,506.00	104,983.83	96,208.86
	CHINA OVERSEAS LAND & INVESTME HK/00688	CORPORATE STOCK - COMMON	292,000.00	781,982.76	770,690.40
	CHINA PACIFIC INSURANCE GROUP HK/02601	CORPORATE STOCK - COMMON	29,200.00	61,005.89	65,022.33
	CHINA PETROLEUM & CHEMICAL COR HK/00386	CORPORATE STOCK - COMMON	3,710,100.00	1,735,872.90	1,792,077.73
	CHINA RAILWAY GROUP LTD HK/00390	CORPORATE STOCK - COMMON	1,508,000.00	864,585.25	796,028.16
	CHINA RAILWAY SIGNAL & COMMUNI HK/03969	CORPORATE STOCK - COMMON	772,000.00	242,945.14	252,224.55
	CHINA RESOURCES GAS GROUP LTD HK/01193	CORPORATE STOCK - COMMON	58,000.00	226,491.78	217,733.62
	CHINA RESOURCES LAND LTD HK/01109	CORPORATE STOCK - COMMON	66,000.00	280,092.50	302,308.15
	CHINA RESOURCES PHARMACEUTICAL HK/03320	CORPORATE STOCK - COMMON	463,500.00	317,706.41	375,315.67
	CHINA SHENHUA ENERGY CO LTD HK/01088	CORPORATE STOCK - COMMON	316,500.00	996,012.16	914,429.30
	CHINA TOURISM GROUP DUTY FREE CN/601888	CORPORATE STOCK - COMMON	68,320.00	1,965,091.24	2,123,102.21
	CHINA TOURISM GROUP DUTY FREE HK/01880	CORPORATE STOCK - COMMON	101,633.00	2,416,365.48	2,994,969.86
	CHINA TOWER CORP LTD HK/00788	CORPORATE STOCK - COMMON	1,450,000.00	181,045.63	156,054.81
	CHINA UNITED NETWORK COMMUNICA	CORPORATE STOCK - COMMON	1,041,600.00	536,397.07	671,255.66
	CHINA YANGTZE POWER CO LTD CN/600900	CORPORATE STOCK - COMMON	387,300.00	1,313,724.67	1,169,972.81
	CHINA YONGDA AUTOMOBILES SERVI HK/03669	CORPORATE STOCK - COMMON	398,000.00	281,936.84	295,761.02
	CHINA ZHESHANG BANK CO LTD	CORPORATE STOCK - COMMON	311,500.00	130,775.77	131,739.00
	CHINESE ESTATES HOLDINGS LTD HK/00127	CORPORATE STOCK - COMMON	200.00	58.86	64.57
	CHINESE R YUAN HK (CNH) 0.000%	INTEREST-BEARING CASH	(21,987,420.28)	(3,130,121.10)	(3,177,901.00)
	CHINESE UNIVERSE PUBLISHING AN CN/600373	CORPORATE STOCK - COMMON	229,900.00	283,041.51	316,489.92
	CHINOOK THERAPEUTICS INC	CORPORATE STOCK - COMMON	14.00	291.20	366.80
	CHIPMOS TECHNOLOGIES INC	CORPORATE STOCK - COMMON	658,000.00	772,846.00	717,183.71
	CHIPOTLE MEXICAN GRILL INC	CORPORATE STOCK - COMMON	4,090.00	6,861,996.18	5,674,834.10
	CHLITINA HOLDING LTD	CORPORATE STOCK - COMMON	20,000.00	113,347.02	129,166.60
	CHOCOLADEFABRIKEN LINDT & SPRU	CORPORATE STOCK - COMMON	1.00	10,594.81	10,192.39
	CHOICE HOTELS INTERNATIONAL IN	CORPORATE STOCK - COMMON	13.00	1,491.23	1,464.32
	CHOICE PROPERTIES REIT TRUST UNIT	CORPORATE STOCK - COMMON	77.00	799.05	838.79
	CHONGQING BREWERY CO LTD	CORPORATE STOCK - COMMON	91,300.00	1,479,384.35	1,672,942.45
	CHONGQING BREWERY CO LTD CN/600132	CORPORATE STOCK - COMMON	44,100.00	793,471.72	808,069.68
	CHONGQING RURAL COMMERCIAL BAN CN/601077	CORPORATE STOCK - COMMON	146,400.00	73,927.64	74,340.38
	CHONGQING RURAL COMMERCIAL BAN HK/03618	CORPORATE STOCK - COMMON	1,625,000.00	563,139.82	555,897.22
	CHONGQING SANFENG ENVIRONMENT	CORPORATE STOCK - COMMON	351,000.00	326,641.99	324,658.72
	CHORD ENERGY CORP	CORPORATE STOCK - COMMON	14.00	1,981.70	1,915.34
	CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21	CORPORATE DEBT INSTRUMENTS	1,030,000.00	999,100.00	1,003,147.90
	CHORUS AVIATION INC VTG AND VAR VTG	CORPORATE STOCK - COMMON	42.00	90.12	100.43
	CHORUS LTD	CORPORATE STOCK - COMMON	232.00	1,140.05	1,197.30
	CHOW SANG SANG HOLDINGS INTERN HK/00116	CORPORATE STOCK - COMMON	200.00	225.77	264.96
	CHOW TAI FOOK JEWELLERY GROUP HK/01929	CORPORATE STOCK - COMMON	38,200.00	74,271.02	77,917.73
	CHOW TAI SENG JEWELLERY CO LTD CN/002867	CORPORATE STOCK - COMMON	140,700.00	288,798.99	283,962.34
	CHR HANSEN HOLDING A/S	CORPORATE STOCK - COMMON	5,854.00	342,104.75	419,820.14
	CHRISTIAN DIOR SE	CORPORATE STOCK - COMMON	3,182.00	1,994,988.14	2,312,668.85
	CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21	CORPORATE DEBT INSTRUMENTS	414,000.00	305,697.60	300,572.28
	CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22	CORPORATE DEBT INSTRUMENTS	1,201,000.00	877,472.78	905,598.62
	CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	CORPORATE DEBT INSTRUMENTS	1,967,000.00	1,677,285.29	1,686,623.82

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	CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20	CORPORATE DEBT INSTRUMENTS	910,000.00	746,891.23	761,196.80
	CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21	CORPORATE DEBT INSTRUMENTS	402,000.00	251,250.00	206,613.12
	CHUBB INA HOLDINGS INC 2.850% 12/15/2051 DD 11/18/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,023,383.68	925,136.52
	CHUBB INA HOLDINGS INC 3.050% 12/15/2061 DD 11/18/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,470,000.00	1,042,338.85	959,893.08
	CHUBB LTD	CORPORATE STOCK - COMMON	95,514.00	18,059,162.50	21,070,388.40
	CHUBU ELECTRIC POWER CO INC	CORPORATE STOCK - COMMON	46,600.00	463,670.29	481,027.67
	CHURCH & DWIGHT CO INC	CORPORATE STOCK - COMMON	15,308.00	1,281,421.03	1,233,977.88
	CHURCH & DWIGHT CO INC 3.950% 08/01/2047 DD 07/25/17	CORPORATE DEBT INSTRUMENTS	380,000.00	329,874.47	296,315.59
	CHURCH & DWIGHT CO INC 5.000% 06/15/2052 DD 06/02/22	CORPORATE DEBT INSTRUMENTS	1,940,000.00	1,975,222.41	1,836,935.02
	CHURCHILL DOWNS INC	CORPORATE STOCK - COMMON	12.00	2,365.08	2,537.16
	CHUY'S HOLDINGS INC	CORPORATE STOCK - COMMON	6.00	133.98	169.80
	CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21	CORPORATE DEBT INSTRUMENTS	700,000.00	458,495.77	414,309.12
	CI FINANCIAL INC	CORPORATE STOCK - COMMON	87.00	956.63	867.46
	CIA DE DISTRIBUCION INTEGRAL L	CORPORATE STOCK - COMMON	32.00	622.31	805.99
	CIA ENERGETICA DE MINAS GERAIS	CORPORATE STOCK - PREFERRED	358,581.10	837,450.55	756,587.61
	CIA PARANAENSE DE ENERGIA	CORPORATE STOCK - PREFERRED	64,000.00	97,866.21	95,883.33
	CIA PARANAENSE DE ENERGIA ADR	CORPORATE STOCK - COMMON	33,113.00	217,221.28	238,082.47
	CIBUS NORDIC REAL ESTATE AB	CORPORATE STOCK - COMMON	22.00	340.17	302.78
	CIE AUTOMOTIVE SA	CORPORATE STOCK - COMMON	24.00	588.37	616.27
	CIE DE SAINT-GOBAIN	CORPORATE STOCK - COMMON	241.00	9,778.32	11,741.51
	CIE DES ALPES	CORPORATE STOCK - COMMON	9.00	142.99	138.12
	CIE FINANCIERE RICHEMONT SA	CORPORATE STOCK - COMMON	101,285.00	11,297,889.10	13,125,887.91
	CIE GENERALE DES ETABLISSEMENT ADR	CORPORATE STOCK - COMMON	336,000.00	4,068,960.00	4,667,040.00
	CIE PLASTIC OMNIUM SA	CORPORATE STOCK - COMMON	31.00	577.93	449.29
	CIELO SA	CORPORATE STOCK - COMMON	1,070,500.00	1,026,667.30	1,062,440.45
	CIENA CORP	CORPORATE STOCK - COMMON	160,969.00	8,167,567.06	8,206,199.62
*	CIGNA GROUP/THE	CORPORATE STOCK - COMMON	17,431.00	4,940,816.95	5,775,587.54
*	CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	CORPORATE DEBT INSTRUMENTS	150,000.00	117,868.77	113,819.49
*	CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	CORPORATE DEBT INSTRUMENTS	15,502,000.00	11,376,564.27	11,072,566.41
*	CIGNA GROUP/THE 3.400% 03/15/2051 DD 03/03/21	CORPORATE DEBT INSTRUMENTS	1,195,000.00	909,569.79	853,075.46
*	CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,780,000.00	5,464,173.33	5,294,633.33
*	CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,910,000.00	1,784,737.18	1,724,493.79
*	CIGNA GROUP/THE 4.800% 08/15/2038 DD 08/15/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,927,754.08	1,861,934.34
*	CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,880,000.00	3,683,471.99	3,521,814.00
	CIMPRESS PLC	CORPORATE STOCK - COMMON	6.00	201.48	165.66
	CININNATI FINANCIAL CORP	CORPORATE STOCK - COMMON	57,453.00	5,570,642.88	5,882,612.67
	CINCOR PHARMA INC	CORPORATE STOCK - COMMON	6.00	202.62	73.74
	CINEMARK HOLDINGS INC	CORPORATE STOCK - COMMON	38.00	535.04	329.08
	CINEMARK USA INC 144A 5.250% 07/15/2028 DD 06/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	443,000.00	356,304.31	328,967.37
	CINEMARK USA INC 144A 5.875% 03/15/2026 DD 03/16/21	CORPORATE DEBT INSTRUMENTS	391,000.00	344,095.75	325,686.19
	CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	CORPORATE DEBT INSTRUMENTS	571,000.00	585,642.67	576,606.51
	CINEPLEX INC	CORPORATE STOCK - COMMON	32.00	220.16	190.12
	CINT GROUP AB	CORPORATE STOCK - COMMON	74.00	444.70	297.43
	CINTAS CORP	CORPORATE STOCK - COMMON	4,630.00	1,919,123.71	2,091,000.60
	CINVEN FIFTH	PARTNERSHIP/JOINT VENTURE INTEREST	10,276,061.36	12,624,203.21	10,967,126.48
	CINVEN NSM CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	9,317,958.00	9,669,714.00	9,317,958.00
	CINVEN THIRD FUND	PARTNERSHIP/JOINT VENTURE INTEREST	269,964.46	271,462.77	288,119.57
	CIPEF ETW CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	332,426.00	462,263.00	332,426.00
	CIPHER MINING INC	CORPORATE STOCK - COMMON	18.00	36.18	10.08
	CIPLA LTD/INDIA	CORPORATE STOCK - COMMON	75,169.00	1,005,882.58	977,614.99

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CIR SPA-COMPAGNIE INDUSTRIALI	CORPORATE STOCK - COMMON	342.00	143.75	158.59
	CIRCOR INTERNATIONAL INC	CORPORATE STOCK - COMMON	7.00	114.10	167.72
	CIRRUS LOGIC INC	CORPORATE STOCK - COMMON	20.00	1,533.12	1,489.60
	CISCO SYSTEMS INC	CORPORATE STOCK - COMMON	78,264.00	3,592,479.80	3,728,496.96
	CITIBANK LOAN DUE 7/5/2027	CORPORATE DEBT INSTRUMENTS	(500,000,000.00)	(500,000,000.00)	(500,000,000.00)
	CITIC LTD HK/00267	CORPORATE STOCK - COMMON	1,806,000.00	1,866,089.93	1,906,666.92
	CITIC SECURITIES CO LTD HK/06030	CORPORATE STOCK - COMMON	1,186,863.00	2,418,794.69	2,399,592.33
	CITIC TELECOM INTERNATIONAL HO HK/01883	CORPORATE STOCK - COMMON	800.00	276.22	271.62
	CITIGROUP INC	CORPORATE STOCK - COMMON	123,867.00	6,043,877.41	5,602,504.41
	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,050,000.00	3,817,758.54	3,524,587.55
	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	CORPORATE DEBT INSTRUMENTS	5,000,000.00	4,503,208.30	4,178,892.30
	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	CORPORATE DEBT INSTRUMENTS	3,582,000.00	3,485,923.02	3,244,861.05
	CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13	CORPORATE DEBT INSTRUMENTS	50,000.00	51,294.57	50,346.93
	CITIGROUP INC 5.875% 02/22/2033 DD 02/19/03	CORPORATE DEBT INSTRUMENTS	5,895,000.00	6,047,626.80	5,883,861.16
	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	CORPORATE DEBT INSTRUMENTS	6,022,000.00	6,237,989.81	6,043,228.09
	CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22	CORPORATE DEBT INSTRUMENTS	9,944,000.00	8,414,353.36	8,067,532.30
	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	CORPORATE DEBT INSTRUMENTS	7,000,000.00	6,269,716.81	5,766,680.99
	CITIGROUP INC VAR RT 05/01/2032 DD 05/04/21	CORPORATE DEBT INSTRUMENTS	3,910,000.00	3,197,962.22	3,096,955.81
	CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	CORPORATE DEBT INSTRUMENTS	17,061,000.00	14,254,824.12	13,839,750.47
	CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	20,205.30	19,457.19
	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	701,000.00	512,372.41	486,839.99
	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22	CORPORATE DEBT INSTRUMENTS	1,385,000.00	1,385,000.00	1,436,534.55
	CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21	CORPORATE DEBT INSTRUMENTS	1,880,000.00	1,626,200.00	1,602,700.00
	CITIZENS FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	301.00	11,048.93	11,850.37
	CITY CHIC COLLECTIVE LTD	CORPORATE STOCK - COMMON	100.00	112.77	32.21
	CITY DEVELOPMENTS LTD	CORPORATE STOCK - COMMON	200.00	1,165.51	1,227.26
	CITY HOLDING CO	CORPORATE STOCK - COMMON	5.00	425.04	465.45
	CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	650,000.00	689,706.82	655,754.09
	CITY OFFICE REIT INC	CORPORATE STOCK - COMMON	14.00	161.70	117.32
	CITYCON OYJ	CORPORATE STOCK - COMMON	42.00	292.25	280.38
	CIVITAS RESOURCES INC	CORPORATE STOCK - COMMON	20.00	1,332.86	1,158.60
	CIVITAS RESOURCES INC 144A 5.000% 10/15/2026 DD 10/13/21	CORPORATE DEBT INSTRUMENTS	890,000.00	828,623.20	813,687.59
	CIVITAS SOCIAL HOUSING PLC	CORPORATE STOCK - COMMON	301.00	249.02	228.47
	CJ CHEILJEDANG CORP	CORPORATE STOCK - COMMON	305.00	92,921.76	91,777.33
	CK ASSET HOLDINGS LTD HK/01113	CORPORATE STOCK - COMMON	1,000.00	6,695.84	6,156.35
	CK HUTCHISON HOLDINGS LTD HK/00001	CORPORATE STOCK - COMMON	1,300.00	8,405.69	7,803.38
	CK INFRASTRUCTURE HOLDINGS LTD HK/01038	CORPORATE STOCK - COMMON	300.00	1,827.02	1,570.16
	CK LIFE SCIENCES INT'L HOLDING HK/00775	CORPORATE STOCK - COMMON	1,400.00	123.08	141.70
	CLAL INSURANCE ENTERPRISES HOL	CORPORATE STOCK - COMMON	31.00	658.66	519.93
	CLARIANT AG	CORPORATE STOCK - COMMON	106.00	1,966.97	1,678.45
	CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19	CORPORATE DEBT INSTRUMENTS	336,000.00	332,267.04	328,315.26
	CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19	CORPORATE DEBT INSTRUMENTS	734,000.00	721,228.40	719,294.02
	CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20	CORPORATE DEBT INSTRUMENTS	385,000.00	383,011.54	385,514.67
	CLARIVATE PLC	CORPORATE STOCK - COMMON	509,078.00	5,527,121.61	4,245,710.52
	CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21	CORPORATE DEBT INSTRUMENTS	375,000.00	321,001.42	324,898.50
	CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21	CORPORATE DEBT INSTRUMENTS	1,106,000.00	908,266.00	940,487.10
	CLARKSON PLC	CORPORATE STOCK - COMMON	14.00	491.16	544.79
	CLAROS MORTGAGE TRUST INC	CORPORATE STOCK - COMMON	28.00	437.78	411.88
	CLARUS CORP	CORPORATE STOCK - COMMON	8.00	121.36	62.72
	CLAS OHLSON AB	CORPORATE STOCK - COMMON	18.00	163.10	124.38

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	CLAYTON DUBILIER RICE VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	3,136.00	3,136.00	3,136.00
	CLEAN ENERGY FUELS CORP	CORPORATE STOCK - COMMON	58.00	389.76	301.60
	CLEAN HARBORS INC	CORPORATE STOCK - COMMON	17,310.00	2,032,540.20	1,975,417.20
	CLEANAWAY WASTE MANAGEMENT LTD	CORPORATE STOCK - COMMON	1,077.00	2,054.41	1,920.87
	CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	356,000.00	336,560.57	339,696.68
	CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19	CORPORATE DEBT INSTRUMENTS	897,000.00	803,380.11	775,626.93
	CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21	CORPORATE DEBT INSTRUMENTS	1,410,000.00	1,146,760.05	1,029,313.14
	CLEAR CHANNEL OUTDOOR HOLDINGS	CORPORATE STOCK - COMMON	108.00	172.80	113.40
	CLEAR SECURE INC	CORPORATE STOCK - COMMON	11.00	252.34	301.73
	CLEARFIELD INC	CORPORATE STOCK - COMMON	4.00	464.44	376.56
	CLEARLAKE CAPITAL PTNRS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	44,114,243.86	51,332,870.86	44,114,243.86
	CLEARLAKE CAPITAL PTNRS VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	49,219,387.00	50,172,102.02	49,219,387.00
	CLEARWATER ANALYTICS HOLDINGS	CORPORATE STOCK - COMMON	26,736.00	407,424.60	501,300.00
	CLEARWATER PAPER CORP	CORPORATE STOCK - COMMON	5.00	212.70	189.05
	CLEARWAY ENERGY INC	CORPORATE STOCK - COMMON	40.00	1,452.56	1,251.40
	CLEARWAY ENERGY OPERATING 144A 3.750% 01/15/2032 DD 10/01/21	CORPORATE DEBT INSTRUMENTS	381,000.00	316,818.44	304,895.47
	CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21	CORPORATE DEBT INSTRUMENTS	801,000.00	668,853.52	665,229.79
	CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,401,000.00	1,311,686.25	1,291,826.21
	CLECO POWER LLC 6.000% 12/01/2040 DD 11/15/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	850,000.00	883,610.31	805,724.51
	CLEVELAND-CLIFFS INC	CORPORATE STOCK - COMMON	165,992.00	2,866,681.84	2,674,131.12
	CLEVELAND-CLIFFS INC 6.250% 10/01/2040 DD 09/20/10	CORPORATE DEBT INSTRUMENTS	588,000.00	512,365.56	510,090.00
	CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21	CORPORATE DEBT INSTRUMENTS	455,000.00	403,914.88	403,812.50
	CLICKS GROUP LTD	CORPORATE STOCK - COMMON	46,954.00	812,349.09	745,303.34
	CLINUVEL PHARMACEUTICALS LTD	CORPORATE STOCK - COMMON	19.00	262.72	279.21
	CLOETTA AB	CORPORATE STOCK - COMMON	103.00	180.75	206.21
	CLOROX CO/THE	CORPORATE STOCK - COMMON	7,982.00	1,152,118.95	1,120,114.06
	CLOSE BROTHERS GROUP PLC	CORPORATE STOCK - COMMON	73.00	867.27	919.39
	CLOUD SOFTWARE GROUP INC 144A 6.500% 03/31/2029 DD 09/30/22	CORPORATE DEBT INSTRUMENTS	809,000.00	683,093.84	681,869.53
	CLOUDFLARE INC	CORPORATE STOCK - COMMON	2,759.00	140,186.40	124,734.39
	CLOVER HEALTH INVESTMENTS CORP	CORPORATE STOCK - COMMON	106.00	276.66	98.53
	CLOVIS ONCOLOGY INC	CORPORATE STOCK - COMMON	33.00	36.96	1.74
	CLP (CHILEAN PESO)	INTEREST-BEARING CASH	62,156.00	69.64	72.96
	CLP HOLDINGS LTD HK/00002	CORPORATE STOCK - COMMON	800.00	6,900.37	5,837.32
	CLS HOLDINGS PLC	CORPORATE STOCK - COMMON	88.00	191.89	168.09
	CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22	CORPORATE DEBT INSTRUMENTS	1,100,000.00	1,055,906.48	1,046,450.22
	CM.COM NV	CORPORATE STOCK - COMMON	6.00	71.43	72.74
	CMBC CAPITAL HOLDINGS LTD HK/01141	CORPORATE STOCK - COMMON	202.00	43.75	56.42
	CMC MARKETS PLC	CORPORATE STOCK - COMMON	63.00	168.24	169.75
	CME GROUP INC	CORPORATE STOCK - COMMON	3,248.00	624,748.80	546,183.68
	CME GROUP INC 4.150% 06/15/2048 DD 06/21/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	284,688.83	266,949.06
	C-MER EYE CARE HOLDINGS LTD HK/03309	CORPORATE STOCK - COMMON	300.00	158.83	188.34
	CMS ENERGY CORP	CORPORATE STOCK - COMMON	104.00	7,001.14	6,586.32
	CMS ENERGY CORP VAR RT 12/01/2050 DD 11/25/20	CORPORATE DEBT INSTRUMENTS	1,570,000.00	1,252,075.00	1,182,312.74
	CNH INDUSTRIAL NV	CORPORATE STOCK - COMMON	403,739.00	5,082,496.03	6,448,275.56
	CNK FUND III LP	PARTNERSHIP/JOINT VENTURE INTEREST	18,829,394.48	17,638,447.48	18,829,394.48
	CNK FUND IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	3,307,597.00	3,123,325.00	3,307,597.00
	CNK SEED FUND I LP	PARTNERSHIP/JOINT VENTURE INTEREST	1,180,440.00	1,181,784.00	1,180,440.00
	CNO FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	40.00	736.40	914.00
	CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21	CORPORATE DEBT INSTRUMENTS	529,000.00	446,576.51	434,131.80
	CNX RESOURCES CORP	CORPORATE STOCK - COMMON	72,329.00	1,278,053.43	1,218,020.36

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	CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	590,000.00	554,715.95	542,885.02
	CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19	CORPORATE DEBT INSTRUMENTS	52,000.00	51,623.00	51,610.00
	CNX RESOURCES CORP 144A 7.375% 01/15/2031 DD 09/26/22	CORPORATE DEBT INSTRUMENTS	95,000.00	95,000.00	91,056.55
	CNY (CHINESE YUAN RENMINBI)	INTEREST-BEARING CASH	25,735,669.24	3,694,421.97	3,702,068.45
	COAL INDIA LTD	CORPORATE STOCK - COMMON	39,797.00	117,600.72	108,259.58
	COASTAL FINANCIAL CORP/WA	CORPORATE STOCK - COMMON	4.00	189.22	190.08
	COATS GROUP PLC	CORPORATE STOCK - COMMON	790.00	564.54	629.09
	COBRA ACQUISITIONCO LLC 144A 6.375% 11/01/2029 DD 10/15/21	CORPORATE DEBT INSTRUMENTS	1,353,000.00	987,690.00	798,270.00
	COCA-COLA BOTTLERS JAPAN HOLDI	CORPORATE STOCK - COMMON	137,400.00	1,405,979.34	1,496,409.78
	COCA-COLA CO/THE	CORPORATE STOCK - COMMON	235,698.00	14,545,030.43	14,992,749.78
	COCA-COLA CONSOLIDATED INC	CORPORATE STOCK - COMMON	2.00	948.66	1,024.72
	COCA-COLA EUROPACIFIC PARTNERS	CORPORATE STOCK - COMMON	101.00	4,991.00	5,587.32
	COCA-COLA HBC AG	CORPORATE STOCK - COMMON	100.00	2,294.62	2,373.32
	COCA-COLA ICECEK AS	CORPORATE STOCK - COMMON	117.00	1,028.88	1,277.53
	COCHLEAR LTD	CORPORATE STOCK - COMMON	33.00	4,810.96	4,567.99
	CODAN LTD/AUSTRALIA	CORPORATE STOCK - COMMON	51.00	254.53	141.80
	CODEXIS INC	CORPORATE STOCK - COMMON	22.00	154.22	102.52
	COEUR MINING INC	CORPORATE STOCK - COMMON	79.00	218.04	265.44
	COFACE SA	CORPORATE STOCK - COMMON	52.00	522.89	673.73
	COFINIMMO SA	CORPORATE STOCK - COMMON	15.00	1,526.42	1,339.93
	COGECO COMMUNICATIONS INC SUB VTG	CORPORATE STOCK - COMMON	7.00	429.80	396.72
	COGECO INC SUB-VTG	CORPORATE STOCK - COMMON	3.00	144.71	140.75
	COGENT BIOSCIENCES INC	CORPORATE STOCK - COMMON	12.00	131.94	138.72
	COGENT COMMUNICATIONS GRO 144A 7.000% 06/15/2027 DD 06/22/22	CORPORATE DEBT INSTRUMENTS	1,440,000.00	1,376,194.94	1,411,096.45
	COGENT COMMUNICATIONS HOLDINGS	CORPORATE STOCK - COMMON	15.00	800.72	856.20
	COGNEX CORP	CORPORATE STOCK - COMMON	62.00	2,624.91	2,920.82
	COGNIZANT TECHNOLOGY SOLUTIONS	CORPORATE STOCK - COMMON	185.00	11,662.08	10,580.15
	COGNYTE SOFTWARE LTD	CORPORATE STOCK - COMMON	196,077.00	971,827.62	609,799.47
	COHEN & STEERS INC	CORPORATE STOCK - COMMON	10.00	705.61	645.60
	COHERENT CORP	CORPORATE STOCK - COMMON	16,446.00	776,677.06	577,254.60
	COHERUS BIOSCIENCES INC	CORPORATE STOCK - COMMON	22.00	245.96	174.24
	COHU INC	CORPORATE STOCK - COMMON	16.00	429.28	512.80
	COINBASE GLOBAL INC	CORPORATE STOCK - COMMON	45.00	2,910.53	1,592.55
	COLES GROUP LTD	CORPORATE STOCK - COMMON	14,013.00	168,607.98	158,888.76
	COLGATE-PALMOLIVE CO	CORPORATE STOCK - COMMON	211,389.00	16,514,245.36	16,655,339.31
	COLGATE-PALMOLIVE INDIA LTD	CORPORATE STOCK - COMMON	7,631.00	153,668.01	141,708.03
	COLLECTIVE US GOVT STIF 1 BPS	CORPORATE STOCK - COMMON	93,462,229.36	93,462,229.36	93,462,229.36
	COLLECTOR BANK AB	CORPORATE STOCK - COMMON	30.00	95.93	110.27
	COLLEGIUM PHARMACEUTICAL INC	CORPORATE STOCK - COMMON	10.00	175.80	232.00
	COLLIERS INTL GROUP INC SUB VTG	CORPORATE STOCK - COMMON	17.00	1,956.91	1,560.54
	COLLINS FOODS LTD	CORPORATE STOCK - COMMON	53.00	357.16	258.42
	COLOMBIAN TES 7.750% 09/18/2030	OTHER INVESTMENTS	50,000,000.00	8,906.09	7,744.42
	COLOPLAST A/S	CORPORATE STOCK - COMMON	60.00	6,890.07	6,992.11
	COLTENE HOLDING AG	CORPORATE STOCK - COMMON	1.00	85.66	82.36
	COLUMBIA BANKING SYSTEM INC	CORPORATE STOCK - COMMON	28.00	840.50	843.64
	COLUMBIA FINANCIAL INC	CORPORATE STOCK - COMMON	14.00	298.62	302.68
	COLUMBIA SPORTSWEAR CO	CORPORATE STOCK - COMMON	12.00	867.32	1,050.96
	COLUMBUS MCKINNON CORP/NY	CORPORATE STOCK - COMMON	9.00	275.67	292.23
	COMCAST CORP	CORPORATE STOCK - COMMON	49,516.00	1,684,152.04	1,731,574.52
	COMCAST CORP 2.650% 08/15/2062 DD 08/25/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	400,000.00	253,543.81	227,534.58

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	COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	CORPORATE DEBT INSTRUMENTS	550,000.00	380,361.41	349,778.61
	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,161,000.00	5,745,799.55	5,272,041.01
	COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,112,000.00	17,013,763.70	15,649,251.46
	COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,535,000.00	1,026,375.16	937,432.93
	COMCAST CORP 3.200% 07/15/2036 DD 07/19/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	421,131.07	407,184.30
	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	389,601.13	367,896.90
	COMCAST CORP 3.700% 04/15/2024 DD 10/05/18	CORPORATE DEBT INSTRUMENTS	50,000.00	49,832.25	49,256.15
	COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,845,000.00	1,601,189.98	1,530,431.08
	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	449,486.73	432,972.39
	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	15,206,000.00	13,059,826.83	12,156,222.75
	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,724,000.00	4,545,809.92	4,385,246.26
	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	CORPORATE DEBT INSTRUMENTS	1,250,000.00	1,337,799.89	1,315,077.24
	COMERICA INC	CORPORATE STOCK - COMMON	34,697.00	2,786,135.69	2,319,494.45
	COMET HOLDING AG	CORPORATE STOCK - COMMON	4.00	698.40	846.52
	COMFORT SYSTEMS USA INC	CORPORATE STOCK - COMMON	13.00	1,304.42	1,496.04
	COMFORTDELGRO CORP LTD	CORPORATE STOCK - COMMON	1,100.00	1,102.59	1,008.80
	COMMERCE BANCSHARES INC/MO	CORPORATE STOCK - COMMON	61,340.90	4,017,536.30	4,175,475.06
	COMMERCIAL INTERNATIONAL BANK GDR	CORPORATE STOCK - COMMON	66,518.00	88,962.77	77,826.06
	COMMERCIAL METALS CO	CORPORATE STOCK - COMMON	42.00	1,716.85	2,028.60
	COMMERCIAL METALS CO 4.125% 01/15/2030 DD 01/28/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,170,000.00	1,023,275.69	1,035,282.21
	COMMERZBANK AG	CORPORATE STOCK - COMMON	3,165.00	24,539.74	29,846.65
	COMMIT TO PUR FNMA SF MTG 2.000% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	8,800,000.00	7,211,640.18	7,171,596.61
	COMMIT TO PUR FNMA SF MTG 2.000% 12/01/2052 DD 12/01/22	OTHER INVESTMENTS	(13,700,000.00)	(11,216,768.07)	(11,216,768.07)
	COMMIT TO PUR FNMA SF MTG 2.000% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	13,700,000.00	10,807,937.50	10,807,937.50
	COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	7,350,000.00	6,236,983.51	6,232,549.00
	COMMIT TO PUR FNMA SF MTG 2.500% 02/01/2053 DD 02/01/23	U. S. GOVERNMENT SECURITIES	400,000.00	345,109.38	339,483.22
	COMMIT TO PUR FNMA SF MTG 2.500% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	12,865,000.00	10,510,034.39	10,510,034.39
	COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	3,300,000.00	2,941,833.98	2,900,022.84
	COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2053 DD 02/01/23	U. S. GOVERNMENT SECURITIES	1,600,000.00	1,427,250.00	1,407,071.68
	COMMIT TO PUR FNMA SF MTG 3.000% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	10,850,000.00	9,173,759.77	9,517,964.38
	COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2053 DD 02/01/23	U. S. GOVERNMENT SECURITIES	3,800,000.00	3,510,101.56	3,458,321.75
	COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	2,350,000.00	2,230,534.67	2,206,340.53
	COMMIT TO PUR FNMA SF MTG 4.000% 02/01/2053 DD 02/01/23	U. S. GOVERNMENT SECURITIES	34,500,000.00	32,764,218.75	32,393,652.18
	COMMIT TO PUR FNMA SF MTG 4.000% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	2,350,000.00	2,130,645.51	2,203,626.02
	COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	2,450,000.00	2,401,430.66	2,360,039.06
	COMMIT TO PUR FNMA SF MTG 4.500% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	2,450,000.00	2,292,011.71	2,357,527.76
	COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	17,950,000.00	17,908,683.60	17,700,382.82
	COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2053 DD 02/01/23	U. S. GOVERNMENT SECURITIES	4,400,000.00	4,387,378.91	4,337,437.50
	COMMIT TO PUR FNMA SF MTG 5.000% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	4,025,000.00	3,978,191.41	3,969,337.19
	COMMIT TO PUR FNMA SF MTG 6.000% 01/01/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	260,000.00	265,961.72	263,981.25
	COMMIT TO PUR FNMA SF MTG 6.000% 12/01/2052 DD 12/01/22	OTHER INVESTMENTS	(310,000.00)	(317,437.50)	(317,437.50)
	COMMIT TO PUR FNMA SF MTG 6.000% 12/01/2052 DD 12/01/22	U. S. GOVERNMENT SECURITIES	310,000.00	309,009.38	309,009.38
	COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2053 DD 01/01/23	U. S. GOVERNMENT SECURITIES	100,000.00	91,886.72	89,160.73
	COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,518,000.00	1,982,182.52	1,877,598.75
	COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	245,598.26	235,298.01
	COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19	CORPORATE DEBT INSTRUMENTS	700,000.00	559,956.04	515,787.60
	COMMONWEALTH BANK OF AUSTRALIA	CORPORATE STOCK - COMMON	847.00	56,627.62	58,932.73
	COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,015,000.00	1,573,577.36	1,436,475.49
	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	425,000.00	360,231.64	324,929.46
	COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	752,759.89	704,500.32

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	COMMSCOPE HOLDING CO INC	CORPORATE STOCK - COMMON	73.00	795.96	536.55
	COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15	CORPORATE DEBT INSTRUMENTS	480,000.00	436,200.00	438,124.80
	COMMUNITY BANK SYSTEM INC	CORPORATE STOCK - COMMON	19.00	1,237.88	1,196.05
	COMMUNITY HEALTH SYSTEMS INC	CORPORATE STOCK - COMMON	37.00	98.42	159.84
	COMMUNITY HEALTHCARE TRUST INC	CORPORATE STOCK - COMMON	8.00	295.12	286.40
	COMMUNITY TRUST BANCORP INC	CORPORATE STOCK - COMMON	5.00	211.25	229.65
	COMMVault SYSTEMS INC	CORPORATE STOCK - COMMON	14.00	760.06	879.76
	COMPASS DIVERSIFIED HOLDINGS	CORPORATE STOCK - COMMON	22.00	458.92	401.06
	COMPASS GROUP PLC	CORPORATE STOCK - COMMON	291,444.00	6,304,314.06	6,722,332.91
	COMPASS INC	CORPORATE STOCK - COMMON	78.00	223.08	181.74
	COMPASS MINERALS INTERNATIONAL	CORPORATE STOCK - COMMON	12.00	485.88	492.00
	COMPUGROUP MEDICAL SE & CO KGA	CORPORATE STOCK - COMMON	13.00	490.47	499.20
	COMPUTACENTER PLC	CORPORATE STOCK - COMMON	39.00	1,120.90	896.51
	COMPUTER PROGRAMS AND SYSTEMS	CORPORATE STOCK - COMMON	5.00	152.55	136.10
	COMPUTERSHARE LTD	CORPORATE STOCK - COMMON	269.00	4,541.49	4,779.47
	COMSTOCK RESOURCES INC	CORPORATE STOCK - COMMON	33.00	616.65	452.43
	COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	245,000.00	224,153.87	210,626.50
	COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	CORPORATE DEBT INSTRUMENTS	235,000.00	224,301.63	212,087.50
	COMTECH TELECOMMUNICATIONS COR	CORPORATE STOCK - COMMON	8.00	90.32	97.12
	CONAGRA BRANDS INC	CORPORATE STOCK - COMMON	30,759.00	1,057,510.88	1,190,373.30
	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	665,308.85	666,862.67
	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,246,000.00	5,958,980.69	5,809,319.53
	CONCENTRIX CORP	CORPORATE STOCK - COMMON	576.00	72,653.13	76,700.16
	CONCORDIA FINANCIAL GROUP LTD	CORPORATE STOCK - COMMON	4,218.00	14,413.11	17,582.32
*	CONDUENT INC	CORPORATE STOCK - COMMON	525,300.00	2,148,477.00	2,127,465.00
	CONMED CORP	CORPORATE STOCK - COMMON	11.00	970.67	975.04
	CONNECT SIX GENL PARTNERSHIP 6.112% 30-NOV-2046	CORPORATE DEBT INSTRUMENTS	13,000,000.00	9,766,358.65	9,581,094.51
	CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	CORPORATE DEBT INSTRUMENTS	1,665,000.00	1,526,771.70	1,543,054.60
	CONNECTONE BANCORP INC	CORPORATE STOCK - COMMON	12.00	300.36	290.52
	CONOCOPHILLIPS	CORPORATE STOCK - COMMON	51,535.00	5,647,110.19	6,081,130.00
	CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	851,345.83	795,211.55
	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,285,000.00	4,861,055.96	4,599,814.39
	CONSENSUS CLOUD SOLUTIONS INC	CORPORATE STOCK - COMMON	7.00	356.92	376.32
	CONSOL ENERGY INC	CORPORATE STOCK - COMMON	11.00	789.58	715.00
	CONSOLIDATED COMMUNICATIONS HO	CORPORATE STOCK - COMMON	24.00	137.76	85.92
	CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,051,388.04	975,550.80
	CONSOLIDATED EDISON CO OF NEW 3.600% 06/15/2061 DD 06/08/21	CORPORATE DEBT INSTRUMENTS	1,563,000.00	1,227,250.48	1,122,766.65
	CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	469,968.46	435,025.30
	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,050,000.00	2,559,223.25	2,382,153.94
	CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20	CORPORATE DEBT INSTRUMENTS	2,179,000.00	1,861,585.07	1,737,664.97
	CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,250,000.00	1,085,623.53	1,010,689.90
	CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,750,000.00	1,625,062.65	1,510,203.87
	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,925,000.00	2,638,212.29	2,451,472.34
	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	666,000.00	662,854.72	717,748.21
	CONSOLIDATED EDISON INC	CORPORATE STOCK - COMMON	26,243.00	2,564,971.95	2,501,220.33
	CONSOLIDATED ENERGY FINAN 144A 5.625% 10/15/2028 DD 10/07/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,327,000.00	1,090,648.03	1,128,308.83
	CONSTELLATION BRANDS INC	CORPORATE STOCK - COMMON	23,786.00	5,851,979.97	5,512,405.50
	CONSTELLATION BRANDS INC 2.250% 08/01/2031 DD 07/26/21	CORPORATE DEBT INSTRUMENTS	1,235,000.00	1,005,779.73	984,314.72
	CONSTELLATION BRANDS INC 3.750% 05/01/2050 DD 04/27/20	CORPORATE DEBT INSTRUMENTS	6,681,000.00	5,312,158.64	5,058,046.14
	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	CORPORATE DEBT INSTRUMENTS	1,105,000.00	928,511.29	886,265.89

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	CORPORATE DEBT INSTRUMENTS	200,000.00	177,216.40	169,426.74
	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	CORPORATE DEBT INSTRUMENTS	300,000.00	291,977.59	282,989.86
	CONSTELLATION ENERGY CORP	CORPORATE STOCK - COMMON	9,750.00	795,550.30	840,547.50
	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	CORPORATE DEBT INSTRUMENTS	5,800,000.00	5,802,481.94	5,593,915.15
	CONSTELLATION SOFTWARE INC	CORPORATE STOCK - COMMON	2,344.00	3,391,319.52	3,657,051.73
	CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21	CORPORATE DEBT INSTRUMENTS	980,000.00	799,108.50	796,188.64
	CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20	CORPORATE DEBT INSTRUMENTS	288,000.00	260,668.80	266,175.36
	CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17	CORPORATE DEBT INSTRUMENTS	1,050,000.00	1,009,860.87	1,000,295.84
	CONSTRUCCIONES Y AUXILIAR DE F	CORPORATE STOCK - COMMON	9.00	260.64	254.54
	CONSTRUCTION PARTNERS INC	CORPORATE STOCK - COMMON	14.00	409.64	373.66
	CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,314,260.65	1,187,432.00
	CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,500,000.00	4,088,144.88	3,738,335.22
	CONTACT ENERGY LTD	CORPORATE STOCK - COMMON	413.00	1,997.02	2,013.87
	CONTAINER STORE GROUP INC/THE	CORPORATE STOCK - COMMON	11.00	74.58	47.41
	CONTEMPORARY AMPEREX TECHNOLOG	CORPORATE STOCK - COMMON	10,400.00	728,681.16	588,570.85
	CONTEMPORARY AMPEREX TECHNOLOG CN/300750	CORPORATE STOCK - COMMON	500.00	30,055.35	28,296.68
	CONTEXTLOGIC INC	CORPORATE STOCK - COMMON	167.00	217.10	81.45
	CONTINENTAL AG	CORPORATE STOCK - COMMON	6,243.00	360,839.26	372,985.89
	CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	CORPORATE DEBT INSTRUMENTS	400,000.00	382,865.36	372,470.73
	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	CORPORATE DEBT INSTRUMENTS	100,000.00	78,483.00	74,153.03
	CONTRA ABIOMED INC	CORPORATE STOCK - COMMON	16.00	0.00	0.00
	CONTRA EPIZYME INC	CORPORATE STOCK - COMMON	25.00	0.00	92.70
	CONTRA FLEXION THERAPE	CORPORATE STOCK - COMMON	13.00	0.00	8.06
	CONTRA RADIUS HEALTH I	CORPORATE STOCK - COMMON	13.00	0.00	144.19
	CONVATEC GROUP PLC	CORPORATE STOCK - COMMON	799.00	2,023.06	2,235.55
	CONVERGE TECHNOLOGY SOLUTIONS	CORPORATE STOCK - COMMON	86.00	373.66	291.33
	COOL CO LTD	CORPORATE STOCK - COMMON	7.00	77.88	80.79
	COOPER COS INC/THE	CORPORATE STOCK - COMMON	18.00	5,206.38	5,952.06
	COOR SERVICE MANAGEMENT HOLDIN	CORPORATE STOCK - COMMON	44.00	342.42	271.53
	COP (COLOMBIAN PESO)	INTEREST-BEARING CASH	63,001.00	13.66	12.99
	COPART INC	CORPORATE STOCK - COMMON	7,319.00	437,283.49	445,653.91
	CORBION NV	CORPORATE STOCK - COMMON	28.00	797.36	951.47
	CORBY SPIRIT AND WINE LTD CL A	CORPORATE STOCK - COMMON	6.00	81.37	72.49
	CORCEPT THERAPEUTICS INC	CORPORATE STOCK - COMMON	33.00	852.06	670.23
	CORE & MAIN INC	CORPORATE STOCK - COMMON	78,058.00	1,839,827.06	1,507,299.98
	CORE LABORATORIES NV	CORPORATE STOCK - COMMON	17.00	274.55	344.59
	CORE LITHIUM LTD	CORPORATE STOCK - COMMON	730.00	700.63	507.43
	COREBRIDGE FINANCIAL INC 144A 4.350% 04/05/2042 DD 04/05/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	575,000.00	487,478.30	474,473.54
	CORECIVIC INC	CORPORATE STOCK - COMMON	44.00	428.65	508.64
	COREM PROPERTY GROUP AB	CORPORATE STOCK - COMMON	299.00	350.09	240.76
	CORNING INC	CORPORATE STOCK - COMMON	288.00	9,845.45	9,198.72
	CORNING INC 5.450% 11/15/2079 DD 11/19/19	CORPORATE DEBT INSTRUMENTS	7,493,000.00	6,940,551.37	6,512,858.43
	CORONADO GLOBAL RESOURCES INC	CORPORATE STOCK - COMMON	371.00	430.36	500.67
	CORP ACCIONA ENERGIAS RENOVABL	CORPORATE STOCK - COMMON	33.00	1,288.60	1,272.82
	CORP FINANCIERA ALBA SA RTS	CORPORATE STOCK - COMMON	8.00	8.32	8.03
	CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21	CORPORATE DEBT INSTRUMENTS	1,480,000.00	1,113,250.82	1,053,906.88
	CORPORATE OFFICE PROPERTIES TR	CORPORATE STOCK - COMMON	40.00	1,032.06	1,037.60
	CORPORATE TRAVEL MANAGEMENT LT	CORPORATE STOCK - COMMON	57.00	758.08	569.38
	CORSAIR GAMING INC	CORPORATE STOCK - COMMON	14.00	209.19	189.98
	CORTEVA INC	CORPORATE STOCK - COMMON	173,428.00	10,658,196.02	10,194,097.84

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	CORTICEIRA AMORIM SGPS SA	CORPORATE STOCK - COMMON	22.00	222.55	204.74
	CORUS ENTERTAINMENT INC CL B NON-VTG	CORPORATE STOCK - COMMON	105.00	296.66	167.39
	CORVEL CORP	CORPORATE STOCK - COMMON	3.00	466.14	435.99
	COSCO SHIPPING ENERGY TRANSPOR CN/600026	CORPORATE STOCK - COMMON	62,500.00	121,110.34	108,336.81
	COSCO SHIPPING HOLDINGS CO LTD HK/01919	CORPORATE STOCK - COMMON	586,949.00	880,926.41	598,609.09
	COSMO PHARMACEUTICALS NV	CORPORATE STOCK - COMMON	4.00	212.31	264.59
	COSMOS PHARMACEUTICAL CORP	CORPORATE STOCK - COMMON	3,800.00	402,683.50	384,190.36
	COSTA GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	226.00	411.29	421.47
	COSTAR GROUP INC	CORPORATE STOCK - COMMON	24,121.00	1,790,938.80	1,864,070.88
	COSTCO WHOLESALE CORP	CORPORATE STOCK - COMMON	3,532.00	1,842,514.76	1,612,358.00
	COTERRA ENERGY INC	CORPORATE STOCK - COMMON	277,919.00	8,589,059.15	6,828,469.83
	COTY INC	CORPORATE STOCK - COMMON	117.00	878.67	1,001.52
	COTY INC 144A 5.000% 04/15/2026 DD 04/21/21	CORPORATE DEBT INSTRUMENTS	1,042,000.00	987,295.00	988,099.43
	COUCHBASE INC	CORPORATE STOCK - COMMON	4.00	66.36	53.04
	COUNTRY GARDEN SERVICES HOLDIN HK/06098	CORPORATE STOCK - COMMON	329,000.00	714,657.70	819,449.20
	COUPA SOFTWARE INC	CORPORATE STOCK - COMMON	27.00	1,617.21	2,137.59
	COUPANG INC	CORPORATE STOCK - COMMON	38,830.00	741,981.07	571,189.30
	COURSERA INC	CORPORATE STOCK - COMMON	17.00	195.50	201.11
	COUSINS PROPERTIES INC	CORPORATE STOCK - COMMON	54.00	1,439.83	1,365.66
	COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21	CORPORATE DEBT INSTRUMENTS	1,562,000.00	1,306,556.25	1,279,699.74
	COVENANT LOGISTICS GROUP INC	CORPORATE STOCK - COMMON	4.00	141.58	138.28
	COVESTRO AG	CORPORATE STOCK - COMMON	97.00	2,937.86	3,783.77
	COVIVIO SA/FRANCE	CORPORATE STOCK - COMMON	24.00	1,347.73	1,420.30
	COWELL E HOLDINGS INC HK/01415	CORPORATE STOCK - COMMON	100.00	203.60	139.14
	COWEN INC	CORPORATE STOCK - COMMON	8.00	307.60	308.96
	COX COMMUNICATIONS INC 144A 4.500% 06/30/2043 DD 05/01/13	CORPORATE DEBT INSTRUMENTS	1,000,000.00	864,955.59	814,038.69
	CPE CHINA FUND LP	PARTNERSHIP/JOINT VENTURE INTEREST	6,191,439.00	10,350,862.00	6,191,439.00
	CPECHINA FUND II	PARTNERSHIP/JOINT VENTURE INTEREST	20,621,574.00	22,029,200.68	20,621,574.00
	CPFL ENERGIA SA	CORPORATE STOCK - COMMON	12,600.00	85,045.75	79,231.02
	CRA INTERNATIONAL INC	CORPORATE STOCK - COMMON	3.00	300.00	367.29
	CRACKER BARREL OLD COUNTRY STO	CORPORATE STOCK - COMMON	8.00	863.52	757.92
	CRANE NXT CO	CORPORATE STOCK - COMMON	17.00	1,604.12	1,707.65
	CRANE NXT CO 4.200% 03/15/2048 DD 02/05/18	CORPORATE DEBT INSTRUMENTS	1,160,000.00	918,476.13	824,912.56
	CRANEWARE PLC	CORPORATE STOCK - COMMON	13.00	240.52	283.82
	CRANSWICK PLC	CORPORATE STOCK - COMMON	25.00	896.55	925.63
	CRAYON GROUP HOLDING ASA	CORPORATE STOCK - COMMON	39.00	423.24	396.29
	CREADES AB	CORPORATE STOCK - COMMON	25.00	185.62	187.15
	CREDICORP LTD	CORPORATE STOCK - COMMON	20,819.00	2,711,688.11	2,824,305.54
	CREDIT ACCEPTANCE CORP	CORPORATE STOCK - COMMON	2.00	1,064.16	948.80
	CREDIT AGRICOLE SA	CORPORATE STOCK - COMMON	3,612.00	34,369.40	37,897.59
	CREDIT AGRICOLE SA 144A VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	100,000.00	114,846.28	116,410.65
	CREDIT CORP GROUP LTD	CORPORATE STOCK - COMMON	36.00	504.46	458.97
	CREDIT SAISON CO LTD	CORPORATE STOCK - COMMON	315,000.00	3,982,567.35	4,060,896.34
	CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13	CORPORATE DEBT INSTRUMENTS	1,800,000.00	1,804,726.80	1,740,600.00
	CREDIT SUISSE AG REGS 6.500% 08/08/2023 DD 08/08/13	CORPORATE DEBT INSTRUMENTS	1,300,000.00	1,306,210.10	1,257,100.00
	CREDIT SUISSE GROUP AG	CORPORATE STOCK - COMMON	1,804.00	8,320.33	5,389.39
	CREDIT SUISSE GROUP AG 3.750% 03/26/2025 DD 09/26/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	250,000.00	238,884.10	225,169.17
	CREDIT SUISSE GROUP AG 144A VAR RT 01/12/2029 DD 01/12/18	CORPORATE DEBT INSTRUMENTS	500,000.00	433,124.72	401,425.45
	CREDIT SUISSE GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21	CORPORATE DEBT INSTRUMENTS	7,075,000.00	5,347,306.94	4,909,972.89
	CREDIT SUISSE GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,167,748.00	1,094,405.53

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CREDIT SUISSE GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	CORPORATE DEBT INSTRUMENTS	2,300,000.00	2,025,982.00	2,024,266.48
	CREDIT SUISSE GROUP AG 144A VAR RT 11/15/2033 DD 11/14/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,519,000.00	4,534,277.00	4,640,545.78
	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/11/20	CORPORATE DEBT INSTRUMENTS	300,000.00	225,522.01	195,236.14
	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	CORPORATE DEBT INSTRUMENTS	200,000.00	156,399.77	143,329.51
	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	CORPORATE DEBT INSTRUMENTS	400,000.00	379,185.60	348,000.00
	CREDITO EMILIANO SPA	CORPORATE STOCK - COMMON	40.00	232.08	283.03
	CREDO TECHNOLOGY GROUP HOLDING	CORPORATE STOCK - COMMON	31.00	417.73	412.61
	CRESCENT ENERGY CO	CORPORATE STOCK - COMMON	13.00	193.92	155.87
	CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,105,000.00	1,057,109.30	1,041,285.70
	CRESCENT POINT ENERGY CORP	CORPORATE STOCK - COMMON	275.00	2,095.67	1,960.59
	CREST NICHOLSON HOLDINGS PLC	CORPORATE STOCK - COMMON	122.00	332.75	347.22
	CREW ENERGY INC	CORPORATE STOCK - COMMON	66.00	327.58	274.24
	CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	CORPORATE DEBT INSTRUMENTS	300,000.00	269,171.83	246,849.70
	CRH PLC	CORPORATE STOCK - COMMON	165,362.00	6,118,263.94	6,531,620.83
	CRICUT INC	CORPORATE STOCK - COMMON	4.00	24.96	37.08
	CRINETICS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	13.00	245.44	237.90
	CRISPR THERAPEUTICS AG	CORPORATE STOCK - COMMON	3,264.00	210,665.78	132,681.60
	CRITEO SA	CORPORATE STOCK - COMMON	140,325.00	3,791,581.50	3,656,869.50
	CROCS INC	CORPORATE STOCK - COMMON	22.00	1,621.40	2,385.46
	CRODA INTERNATIONAL PLC	CORPORATE STOCK - COMMON	69.00	5,404.31	5,481.33
	CROMBIE REAL ESTATE INVT TR UNIT	CORPORATE STOCK - COMMON	23.00	273.10	269.22
	CROMWELL EUROPEAN REAL ESTATE	CORPORATE STOCK - COMMON	200.00	414.29	320.18
	CROMWELL PROPERTY GROUP	CORPORATE STOCK - COMMON	806.00	442.04	366.21
	CROPENERGIES AG	CORPORATE STOCK - COMMON	13.00	213.34	180.64
	CROSS COUNTRY HEALTHCARE INC	CORPORATE STOCK - COMMON	12.00	304.56	318.84
	CROSSFIRST BANKSHARES INC	CORPORATE STOCK - COMMON	16.00	210.88	198.56
	CROW HLDGS DEVELOPMENT I	PARTNERSHIP/JOINT VENTURE INTEREST	24,448,622.46	24,149,621.46	24,448,622.46
	CROW HLDGS REALTY PTNRS VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	1,834,141.00	2,903,616.00	1,834,141.00
	CROW HOLDINGS REALTY PARTNERS VI L P	PARTNERSHIP/JOINT VENTURE INTEREST	3,687,286.00	4,618,154.00	3,687,286.00
	CROW HOLDINGS REALTY PTNRS VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	3,258,856.00	5,718,210.00	3,258,856.00
	CROW HOLDINGS RETAIL FD II LP	PARTNERSHIP/JOINT VENTURE INTEREST	74,010,232.00	77,321,453.00	74,010,232.00
	CROW HOLDINGS RETAIL FUND I	PARTNERSHIP/JOINT VENTURE INTEREST	23,148,433.00	26,860,516.37	23,148,433.00
	CROWDSTRIKE HOLDINGS INC	CORPORATE STOCK - COMMON	72.00	12,929.60	7,580.88
	CROWN AMERICAS LLC 144A 5.250% 04/01/2030 DD 03/17/22	CORPORATE DEBT INSTRUMENTS	1,071,000.00	1,028,160.00	1,012,651.92
	CROWN CASTLE INC	CORPORATE STOCK - COMMON	63,012.00	10,764,154.89	8,546,947.68
	CROWN CASTLE INC 3.100% 11/15/2029 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	600,000.00	529,655.93	524,437.58
	CROWN CASTLE INC 3.250% 01/15/2051 DD 06/15/20	CORPORATE DEBT INSTRUMENTS	3,710,000.00	2,617,622.99	2,424,762.62
	CROWN CASTLE INC 3.300% 07/01/2030 DD 04/03/20	CORPORATE DEBT INSTRUMENTS	25,000.00	22,161.08	21,900.20
	CROWN CASTLE INC 4.000% 11/15/2049 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	300,000.00	238,816.97	228,302.00
	CROWN CASTLE INC 4.150% 07/01/2050 DD 04/03/20	CORPORATE DEBT INSTRUMENTS	2,100,000.00	1,745,516.58	1,639,522.40
	CROWN CASTLE INC 4.300% 02/15/2029 DD 02/11/19	CORPORATE DEBT INSTRUMENTS	300,000.00	288,152.35	284,008.19
	CROWN CASTLE INC 4.750% 05/15/2047 DD 05/01/17	CORPORATE DEBT INSTRUMENTS	800,000.00	718,509.28	683,118.77
	CROWN CASTLE INC 5.200% 02/15/2049 DD 02/11/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,809,000.00	5,575,601.62	5,257,431.21
	CROWN HOLDINGS INC	CORPORATE STOCK - COMMON	41,257.00	3,737,471.63	3,391,737.97
	CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21	CORPORATE DEBT INSTRUMENTS	666,000.00	611,685.88	598,411.51
	CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17	CORPORATE DEBT INSTRUMENTS	926,000.00	911,832.20	893,590.00
	CRRC CORP LTD HK/01766	CORPORATE STOCK - COMMON	443,000.00	180,266.43	178,790.38
	CRYOPORT INC	CORPORATE STOCK - COMMON	17.00	555.22	294.95
	CRYPTYDE INC	CORPORATE STOCK - COMMON	3.00	2.36	0.58
	CS DISCO INC	CORPORATE STOCK - COMMON	5.00	69.00	31.60

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	CSC HOLDINGS LLC 144A 4.125% 12/01/2030 DD 06/16/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	275,000.00	222,750.00	194,361.75
	CSC HOLDINGS LLC 144A 5.000% 11/15/2031 DD 05/13/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	484,000.00	345,211.75	270,410.80
	CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,694,000.00	1,538,761.84	1,365,787.50
	CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16	CORPORATE DEBT INSTRUMENTS	268,000.00	254,005.04	224,818.87
	CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	CORPORATE DEBT INSTRUMENTS	2,905,000.00	2,249,748.20	1,638,390.95
	CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	CORPORATE DEBT INSTRUMENTS	837,000.00	770,236.70	684,247.50
	CSG SYSTEMS INTERNATIONAL INC	CORPORATE STOCK - COMMON	12.00	691.82	686.40
	CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,039,000.00	999,149.81	937,729.10
	CSL LTD	CORPORATE STOCK - COMMON	242.00	48,301.25	47,224.96
	CSMC 2022-NWPT NWPT A 144A VAR RT 09/09/2024 DD 09/21/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	99,750.00	98,069.95
	CSR LTD	CORPORATE STOCK - COMMON	248.00	770.17	792.13
	CSW INDUSTRIALS INC	CORPORATE STOCK - COMMON	5.00	633.00	579.65
	CSX CORP	CORPORATE STOCK - COMMON	12,442.00	393,771.92	385,453.16
	CSX CORP 4.500% 08/01/2054 DD 07/21/14	CORPORATE DEBT INSTRUMENTS	1,000,000.00	921,025.31	858,176.62
	CSX CORP 4.500% 11/15/2052 DD 07/28/22	CORPORATE DEBT INSTRUMENTS	2,076,000.00	1,933,366.55	1,817,339.93
	CT REIT UNIT	CORPORATE STOCK - COMMON	26.00	320.43	299.15
	CTI BIOPHARMA CORP	CORPORATE STOCK - COMMON	32.00	178.40	192.32
	CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21	CORPORATE DEBT INSTRUMENTS	1,175,000.00	995,502.86	992,906.23
	CTS CORP	CORPORATE STOCK - COMMON	11.00	465.52	433.62
	CTS EVENTIM AG & CO KGAA	CORPORATE STOCK - COMMON	63,393.00	3,381,838.86	4,032,308.29
	CTT-CORREIOS DE PORTUGAL SA	CORPORATE STOCK - COMMON	44.00	143.79	144.63
	CUBESMART	CORPORATE STOCK - COMMON	6,530.00	300,680.56	262,832.50
	CUBESMART LP 2.500% 02/15/2032 DD 11/30/21	CORPORATE DEBT INSTRUMENTS	1,000,000.00	807,217.17	767,215.63
	CUE BIOPHARMA INC	CORPORATE STOCK - COMMON	9.00	26.46	25.65
	CULLEN/FROST BANKERS INC	CORPORATE STOCK - COMMON	44,322.00	5,760,085.11	5,925,851.40
	CULLINAN ONCOLOGY INC	CORPORATE STOCK - COMMON	4.00	53.92	42.20
	CUMMINS INC	CORPORATE STOCK - COMMON	50.00	10,790.60	12,114.50
	CUREVAC NV	CORPORATE STOCK - COMMON	26.00	259.27	157.61
	CURIOSITYSTREAM INC	CORPORATE STOCK - COMMON	9.00	15.30	10.26
	CURIS INC	CORPORATE STOCK - COMMON	22.00	21.34	12.10
	CURO GROUP HOLDINGS CORP	CORPORATE STOCK - COMMON	7.00	46.20	24.85
	CURO GROUP HOLDINGS CORP 144A 7.500% 08/01/2028 DD 07/30/21	CORPORATE DEBT INSTRUMENTS	1,014,000.00	614,585.40	472,990.44
	CURRYS PLC	CORPORATE STOCK - COMMON	558.00	413.60	359.78
	CURTISS-WRIGHT CORP	CORPORATE STOCK - COMMON	14.00	2,079.32	2,337.86
	CUSHMAN & WAKEFIELD PLC	CORPORATE STOCK - COMMON	48.00	718.08	598.08
	CUSHMAN & WAKEFIELD US BO 144A 6.750% 05/15/2028 DD 05/22/20	CORPORATE DEBT INSTRUMENTS	1,366,000.00	1,354,047.50	1,303,655.76
	CUSTODIAN PROPERTY INCOME REIT	CORPORATE STOCK - COMMON	194.00	231.16	217.72
	CUSTOMERS BANCORP INC	CORPORATE STOCK - COMMON	10.00	346.90	283.40
	CUTERA INC	CORPORATE STOCK - COMMON	5.00	238.75	221.10
	CVB FINANCIAL CORP	CORPORATE STOCK - COMMON	50.00	1,312.00	1,287.50
	CVR ENERGY INC	CORPORATE STOCK - COMMON	10.00	326.60	313.40
*	CVS GROUP PLC	CORPORATE STOCK - COMMON	33.00	699.63	768.51
*	CVS HEALTH CORP	CORPORATE STOCK - COMMON	5,806.00	569,759.90	541,061.14
*	CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	CORPORATE DEBT INSTRUMENTS	934,000.00	815,928.63	781,178.69
*	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	CORPORATE DEBT INSTRUMENTS	17,384,000.00	16,523,812.98	15,892,101.99
*	CVS HEALTH CORP 4.875% 07/20/2035 DD 07/20/15	CORPORATE DEBT INSTRUMENTS	2,840,000.00	2,772,464.37	2,702,311.38
*	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	11,600,000.00	11,165,824.99	10,464,259.88
*	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	CORPORATE DEBT INSTRUMENTS	13,197,000.00	12,471,360.12	11,974,692.28
*	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	CORPORATE DEBT INSTRUMENTS	750,000.00	744,498.83	704,536.22
	CWABS INC ASSET-BACKED C 6 1A1 VAR RT 12/25/2034 DD 06/30/04	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,237.70	8,775.50	8,660.29

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	CWABS INC ASSET-BACKED CE 5 1A VAR RT 10/25/2034 DD 05/27/04	CORPORATE DEBT INSTRUMENTS - PREFERRED	161,539.42	153,768.40	151,072.94
	CXT SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	OTHER INVESTMENTS	8,100,000.00	966,430.00	763,740.33
	CXT SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	OTHER INVESTMENTS	(8,100,000.00)	0.00	0.00
	CYBERARK SOFTWARE LTD	CORPORATE STOCK - COMMON	20.00	2,885.60	2,593.00
	CYIENT LTD	CORPORATE STOCK - COMMON	2,701.00	28,722.16	26,479.46
	CYTEK BIOSCIENCES INC	CORPORATE STOCK - COMMON	23.00	267.95	234.83
	CYTOKINETICS INC	CORPORATE STOCK - COMMON	32.00	1,660.74	1,466.24
	CYTOSORBENTS CORP	CORPORATE STOCK - COMMON	59,792.00	113,604.80	92,677.60
	CYXTERA TECHNOLOGIES INC	CORPORATE STOCK - COMMON	15.00	95.10	28.80
	CZECH REPUBLIC GOVERNMENT BOND 1.200% 03/13/2031	OTHER INVESTMENTS	400,000.00	12,380.17	13,061.15
	CZK (CZECH KORUNA)	INTEREST-BEARING CASH	154,476.92	6,338.24	6,825.60
	D/S NORDEN A/S	CORPORATE STOCK - COMMON	11.00	513.69	659.89
	DAAN GENE CO LTD CN/002030	CORPORATE STOCK - COMMON	534,237.00	1,388,237.87	1,195,783.44
	DAETWYLER HOLDING AG	CORPORATE STOCK - COMMON	4.00	800.86	795.50
	DAH SING BANKING GROUP LTD HK/02356	CORPORATE STOCK - COMMON	200.00	155.69	143.50
	DAH SING FINANCIAL HOLDINGS LT HK/00440	CORPORATE STOCK - COMMON	100.00	266.92	231.65
	DAICEL CORP	CORPORATE STOCK - COMMON	465,600.00	2,946,583.95	3,369,949.39
	DAI-ICHI LIFE HOLDINGS INC	CORPORATE STOCK - COMMON	47,000.00	816,079.35	1,066,489.76
	DAIKIN INDUSTRIES LTD	CORPORATE STOCK - COMMON	31,800.00	5,602,445.82	4,868,391.84
	DAIMLER TRUCK FINANCE NOR 144A 2.500% 12/14/2031 DD 12/14/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,084,000.00	874,598.14	844,016.94
	DAIMLER TRUCK HOLDING AG	CORPORATE STOCK - COMMON	65,176.00	1,672,850.53	2,013,387.75
	DAITO TRUST CONSTRUCTION CO LT	CORPORATE STOCK - COMMON	86,100.00	8,542,324.56	8,835,453.63
	DAIWA HOUSE REIT INVESTMENT CO	CORPORATE STOCK - COMMON	125.00	274,443.37	277,956.71
	DALATA HOTEL GROUP PLC	CORPORATE STOCK - COMMON	95.00	333.87	331.54
	DALLAS-FORT WORTH TX INTERNATI 4.087% 11/01/2051 DD 04/21/22	OTHER INVESTMENTS	680,000.00	627,596.07	566,228.38
	DANA INC	CORPORATE STOCK - COMMON	48.00	742.56	726.24
	DANAHER CORP	CORPORATE STOCK - COMMON	104,800.00	28,284,187.30	27,816,016.00
	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,025,000.00	2,856,521.37	2,687,186.60
	DANIELI & C OFFICINE MECCANICH	CORPORATE STOCK - COMMON	24.00	335.15	401.37
	DANIMER SCIENTIFIC INC	CORPORATE STOCK - COMMON	23.00	102.35	41.17
	DANONE SA	CORPORATE STOCK - COMMON	146,098.00	7,699,991.45	7,676,093.75
	DANSKE BANK A/S	CORPORATE STOCK - COMMON	339.00	4,604.82	6,679.92
	DARDEN RESTAURANTS INC	CORPORATE STOCK - COMMON	44.00	5,443.24	6,086.52
	DARE POWER DEKOR HOME CO LTD CN/000910	CORPORATE STOCK - COMMON	325,900.00	368,949.60	399,422.88
	DARKTRACE PLC	CORPORATE STOCK - COMMON	158.00	773.66	491.69
	DARLING INGREDIENTS INC	CORPORATE STOCK - COMMON	56.00	4,228.49	3,505.04
	DARLING INGREDIENTS INC 144A 6.000% 06/15/2030 DD 06/09/22	CORPORATE DEBT INSTRUMENTS	220,000.00	220,277.20	215,050.00
	DASSAULT AVIATION SA	CORPORATE STOCK - COMMON	471.00	76,146.39	79,523.15
	DASSAULT SYST SHS	CORPORATE STOCK - COMMON	885.00	34,293.54	31,636.58
	DATA#3 LTD	CORPORATE STOCK - COMMON	72.00	303.07	330.56
	DATADOG INC	CORPORATE STOCK - COMMON	89.00	9,021.94	6,541.50
	DATAGROUP SE	CORPORATE STOCK - COMMON	2.00	131.53	134.47
	DATALOGIC SPA	CORPORATE STOCK - COMMON	7.00	60.29	62.20
	DAVE & BUSTER'S ENTERTAINMENT	CORPORATE STOCK - COMMON	13.00	537.42	460.72
	DAVIDE CAMPARI-MILANO NV	CORPORATE STOCK - COMMON	220,437.00	2,182,128.38	2,231,219.01
	DAVITA INC	CORPORATE STOCK - COMMON	3,241.00	285,142.36	242,005.47
	DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20	CORPORATE DEBT INSTRUMENTS	1,105,000.00	812,795.00	824,716.75
	DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20	CORPORATE DEBT INSTRUMENTS	1,859,000.00	1,500,790.30	1,492,224.30
	DAZZLE FASHION CO LTD CN/603587	CORPORATE STOCK - COMMON	76,440.00	157,860.23	167,357.16
	DB INSURANCE CO LTD	CORPORATE STOCK - COMMON	12,702.00	534,590.41	655,943.19

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	DB SUNSHINE HOLDINGS I LP	PARTNERSHIP/JOINT VENTURE INTEREST	15,000,000.00	15,000,000.00	15,000,000.00
	DBS GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	74,136.00	1,733,524.72	1,874,957.59
	DCC PLC	CORPORATE STOCK - COMMON	48.00	2,771.97	2,355.76
	DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07	CORPORATE DEBT INSTRUMENTS	4,400,000.00	4,551,586.00	4,439,086.78
	DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13	CORPORATE DEBT INSTRUMENTS	1,190,000.00	1,159,536.00	1,160,868.80
	DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14	CORPORATE DEBT INSTRUMENTS	70,000.00	67,473.70	65,306.47
	DE GREY MINING LTD	CORPORATE STOCK - COMMON	569.00	393.96	495.84
	DE' LONGHI SPA	CORPORATE STOCK - COMMON	38.00	694.44	850.85
	DECHRA PHARMACEUTICALS PLC	CORPORATE STOCK - COMMON	57.00	2,252.39	1,795.04
	DECIPHERA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	14.00	227.22	229.46
	DECKERS OUTDOOR CORP	CORPORATE STOCK - COMMON	10.00	3,215.70	3,991.60
	DEERE & CO	CORPORATE STOCK - COMMON	103.00	37,760.98	44,162.28
	DEERE & CO 3.100% 04/15/2030 DD 03/30/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	23,356.71	22,449.97
	DEFINITIVE HEALTHCARE CORP	CORPORATE STOCK - COMMON	12.00	240.96	131.88
	DEFINITY FINANCIAL CORP IF AS WHEN ISSUED	CORPORATE STOCK - COMMON	39.00	1,107.82	1,107.58
	DELEK AUTOMOTIVE SYSTEMS LTD	CORPORATE STOCK - COMMON	27.00	417.85	315.34
	DELEK GROUP LTD	CORPORATE STOCK - COMMON	5.00	819.53	548.39
	DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18	CORPORATE DEBT INSTRUMENTS	509,000.00	491,734.29	489,194.81
	DELEK US HOLDINGS INC	CORPORATE STOCK - COMMON	23.00	645.94	621.00
	DELIVEROO PLC	CORPORATE STOCK - COMMON	449.00	422.56	462.86
	DELIVERY HERO SE	CORPORATE STOCK - COMMON	83.00	3,480.34	3,966.69
	DELL INTERNATIONAL LLC / 144A 3.375% 12/15/2041 DD 12/13/21	CORPORATE DEBT INSTRUMENTS	2,653,000.00	1,858,546.73	1,788,884.10
	DELL INTERNATIONAL LLC / 144A 3.450% 12/15/2051 DD 12/13/21	CORPORATE DEBT INSTRUMENTS	2,600,000.00	1,699,414.18	1,603,214.65
	DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	CORPORATE DEBT INSTRUMENTS	4,361,000.00	5,064,534.00	4,905,466.06
	DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21	CORPORATE DEBT INSTRUMENTS	149,000.00	180,288.17	170,686.88
	DELL TECHNOLOGIES INC	CORPORATE STOCK - COMMON	96.00	3,675.84	3,861.12
	DELTA AIR LINES INC	CORPORATE STOCK - COMMON	5,420.00	169,362.71	178,101.20
	DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18	CORPORATE DEBT INSTRUMENTS	209,000.00	183,776.84	186,267.92
	DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	CORPORATE DEBT INSTRUMENTS	1,800,000.00	1,719,604.19	1,694,358.22
	DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20	CORPORATE DEBT INSTRUMENTS	2,800,000.00	2,833,488.00	2,850,400.00
	DELTA ELECTRONICS INC	CORPORATE STOCK - COMMON	271,000.00	2,387,501.29	2,526,117.99
	DELTA GALIL LTD	CORPORATE STOCK - COMMON	5.00	266.05	208.73
	DELUXE CORP	CORPORATE STOCK - COMMON	16.00	307.84	271.68
	DELUXE CORP 144A 8.000% 06/01/2029 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	1,377,000.00	1,225,282.14	1,132,582.50
	DEMANT A/S	CORPORATE STOCK - COMMON	45.00	1,390.22	1,243.53
	DEME GROUP NV	CORPORATE STOCK - COMMON	4.00	458.05	529.36
	DENALI THERAPEUTICS INC	CORPORATE STOCK - COMMON	11,543.00	319,394.81	321,010.83
	DENBURY INC	CORPORATE STOCK - COMMON	18.00	1,593.65	1,566.36
	DENISON MINES CORP	CORPORATE STOCK - COMMON	365.00	518.40	417.54
	DENMARK GOVERNMENT BOND 0.500% 11/15/2029	OTHER INVESTMENTS	170,000.00	21,005.50	21,072.59
	DENNY'S CORP	CORPORATE STOCK - COMMON	24.00	226.80	221.04
	DENTALCORP HOLDINGS LTD SUB VTG	CORPORATE STOCK - COMMON	36.00	284.24	236.47
	DENTSPLY SIRONA INC	CORPORATE STOCK - COMMON	84,716.00	2,766,742.43	2,697,357.44
	DERICHEBOURG SA	CORPORATE STOCK - COMMON	46.00	260.65	271.00
	DERMAPHARM HOLDING SE	CORPORATE STOCK - COMMON	9.00	418.47	360.39
	DERMTECH INC	CORPORATE STOCK - COMMON	6.00	33.36	10.62
	DERWENT LONDON PLC	CORPORATE STOCK - COMMON	51.00	1,444.27	1,452.72
	DESCARTES SYS GROUP INC	CORPORATE STOCK - COMMON	42.00	2,963.93	2,925.85
	DESIGNER BRANDS INC	CORPORATE STOCK - COMMON	20.00	341.20	195.60
	DESKTOP METAL INC	CORPORATE STOCK - COMMON	71.00	225.78	96.56

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	DETERRA ROYALTIES LTD	CORPORATE STOCK - COMMON	207.00	594.60	642.93
	DEUTSCHE BANK AG	CORPORATE STOCK - COMMON	975.00	8,159.97	11,017.54
	DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,220,000.00	3,708,793.93	3,728,640.37
	DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21	CORPORATE DEBT INSTRUMENTS	5,000,000.00	3,678,041.35	3,678,138.70
	DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/26/2025 DD 11/26/19	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,150,398.76	1,147,253.27
	DEUTSCHE BETEILIGUNGS AG	CORPORATE STOCK - COMMON	6.00	168.03	178.66
	DEUTSCHE BK FINL TRI REPO 4.240% 01/03/2023 DD 12/30/22	OTHER INVESTMENTS	143,967,595.00	143,967,595.00	143,967,595.00
	DEUTSCHE BOERSE AG	CORPORATE STOCK - COMMON	33,053.00	5,598,691.69	5,693,516.42
	DEUTSCHE EUROSHOP AG	CORPORATE STOCK - COMMON	6.00	143.59	141.65
	DEUTSCHE LUFTHANSA AG	CORPORATE STOCK - COMMON	6,583.00	55,551.41	54,554.62
	DEUTSCHE PFANDBRIEFBANK AG	CORPORATE STOCK - COMMON	71.00	614.70	550.88
	DEUTSCHE POST AG	CORPORATE STOCK - COMMON	39,867.00	1,459,014.60	1,496,840.59
	DEUTSCHE TELEKOM AG	CORPORATE STOCK - COMMON	1,008,545.00	19,047,857.07	20,061,377.55
	DEUTZ AG	CORPORATE STOCK - COMMON	60.00	226.37	259.09
	DEVON ENERGY CORP	CORPORATE STOCK - COMMON	123,852.00	8,749,342.28	7,618,136.52
	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	CORPORATE DEBT INSTRUMENTS	2,250,000.00	2,223,633.26	2,111,435.53
	DEXCOM INC	CORPORATE STOCK - COMMON	53,584.00	4,405,264.42	6,067,852.16
	DEXUS	CORPORATE STOCK - COMMON	61,839.00	370,061.66	325,004.91
	DEXUS INDUSTRIA REIT	CORPORATE STOCK - COMMON	106.00	199.84	208.46
	DFDS A/S	CORPORATE STOCK - COMMON	18.00	625.45	662.36
	DGB FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	151,477.00	843,709.51	837,345.73
	DGL GROUP LTD/AU	CORPORATE STOCK - COMMON	54.00	68.12	51.63
	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	CORPORATE DEBT INSTRUMENTS	3,500,000.00	2,890,149.92	2,814,056.53
	DIAGEO PLC	CORPORATE STOCK - COMMON	137,173.00	5,981,567.65	6,022,697.16
	DIAGNOSTICOS DA AMERICA SA	CORPORATE STOCK - COMMON	162,000.00	656,630.01	421,281.31
	DIAMOND HILL INVESTMENT GROUP	CORPORATE STOCK - COMMON	1.00	171.05	185.02
	DIAMOND OFFSHORE DRILLING INC	CORPORATE STOCK - COMMON	35.00	321.13	364.00
	DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 02/15/22	CORPORATE DEBT INSTRUMENTS	400,000.00	76,000.00	47,000.00
	DIAMOND SPORTS/SINCLAIR/REGION 0.000% 05/26/2026 DD 01/13/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	227,148.69	213,449.36	214,466.98
	DIAMONDBACK ENERGY INC	CORPORATE STOCK - COMMON	308.00	41,428.49	42,128.24
	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	CORPORATE DEBT INSTRUMENTS	1,385,000.00	1,100,804.56	1,024,663.87
	DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	6,048,000.00	5,080,744.69	4,633,815.21
	DIAMONDBACK ENERGY INC 6.250% 03/15/2053 DD 12/13/22	CORPORATE DEBT INSTRUMENTS	3,834,000.00	3,833,424.90	3,730,937.33
	DIAMONDROCK HOSPITALITY CO	CORPORATE STOCK - COMMON	75.00	654.75	614.25
	DIASORIN SPA	CORPORATE STOCK - COMMON	14,034.00	1,847,952.88	1,953,103.36
	DIC ASSET AG	CORPORATE STOCK - COMMON	22.00	225.65	178.91
	DIC CORP	CORPORATE STOCK - COMMON	80,600.00	1,434,530.52	1,420,861.64
	DICE THERAPEUTICS INC	CORPORATE STOCK - COMMON	11.00	341.83	343.20
	DICKER DATA LTD	CORPORATE STOCK - COMMON	26.00	201.59	179.67
	DICK'S SPORTING GOODS INC	CORPORATE STOCK - COMMON	20.00	2,127.40	2,405.80
	DIEBOLD NIXDORF INC	CORPORATE STOCK - COMMON	102,258.00	355,857.84	145,206.36
	D'IETEREN GROUP	CORPORATE STOCK - COMMON	21,611.00	3,274,852.93	4,133,129.68
	DIGI INTERNATIONAL INC	CORPORATE STOCK - COMMON	11.00	364.21	402.05
	DIGITAL BROS SPA	CORPORATE STOCK - COMMON	2.00	49.59	47.86
	DIGITAL COLONY PROJECT ZEUS	PARTNERSHIP/JOINT VENTURE INTEREST	23,409,355.68	68,352,071.68	23,409,355.68
	DIGITAL CORE REIT MANAGEMENT P	CORPORATE STOCK - COMMON	400.00	302.00	220.00
	DIGITAL GARAGE INC	CORPORATE STOCK - COMMON	8,700.00	245,388.65	301,659.76
	DIGITAL REALTY TRUST INC	CORPORATE STOCK - COMMON	26,055.00	3,221,105.00	2,612,534.85
	DIGITAL TURBINE INC	CORPORATE STOCK - COMMON	32.00	591.04	487.68
	DIGITAL VALUE SPA	CORPORATE STOCK - COMMON	2.00	133.94	142.37

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	DIGITALBRIDGE GROUP INC	CORPORATE STOCK - COMMON	59.50	993.05	650.93
	DIGITALBRIDGE PARTNERS II LP	PARTNERSHIP/JOINT VENTURE INTEREST	137,101,256.00	134,961,374.00	137,101,256.00
	DIGITALOCEAN HOLDINGS INC	CORPORATE STOCK - COMMON	84,179.00	3,133,450.98	2,144,039.13
	DILLARD'S INC	CORPORATE STOCK - COMMON	2.00	592.48	646.40
	DIME COMMUNITY BANCSHARES INC	CORPORATE STOCK - COMMON	11.00	343.86	350.13
	DINE BRANDS GLOBAL INC	CORPORATE STOCK - COMMON	5.00	333.00	323.00
	DINO POLSKA SA	CORPORATE STOCK - COMMON	734.00	59,403.73	62,803.12
	DIODES INC	CORPORATE STOCK - COMMON	17.00	1,224.56	1,294.38
	DIOS FASTIGHETER AB	CORPORATE STOCK - COMMON	42.00	312.83	304.13
	DIPLOMA PLC	CORPORATE STOCK - COMMON	62.00	1,822.11	2,070.34
	DIRECT LINE INSURANCE GROUP PL	CORPORATE STOCK - COMMON	662.00	1,586.06	1,762.26
	DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21	CORPORATE DEBT INSTRUMENTS	487,000.00	445,605.00	435,699.42
	DISCOVER FINANCIAL SERVICES	CORPORATE STOCK - COMMON	97.00	9,747.53	9,489.51
	DISCOVERIE GROUP PLC	CORPORATE STOCK - COMMON	48.00	428.76	422.07
	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	CORPORATE DEBT INSTRUMENTS	9,310,000.00	6,167,905.80	5,620,410.04
	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	CORPORATE DEBT INSTRUMENTS	800,000.00	655,124.44	597,883.25
	DISCOVERY COMMUNICATIONS LLC 5.300% 05/15/2049 DD 05/21/19	CORPORATE DEBT INSTRUMENTS	4,570,000.00	3,788,258.91	3,479,877.63
	DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21	CORPORATE DEBT INSTRUMENTS	1,587,000.00	941,797.50	1,023,932.40
	DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21	CORPORATE DEBT INSTRUMENTS	1,120,000.00	860,010.77	893,900.00
	DISH NETWORK CORP	CORPORATE STOCK - COMMON	87.00	1,509.45	1,221.48
	DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22	CORPORATE DEBT INSTRUMENTS	596,000.00	585,099.16	613,820.40
	DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	OTHER INVESTMENTS	365,000.00	348,785.42	315,883.37
	DISTRIBUIDORA INTERNACIONAL DE	CORPORATE STOCK - COMMON	7,003.00	93.66	94.92
	DIVERSEY HOLDINGS LTD	CORPORATE STOCK - COMMON	28.00	171.64	119.28
	DIVERSIFIED ENERGY CO PLC	CORPORATE STOCK - COMMON	393.00	605.46	550.27
	DIVI'S LABORATORIES LTD	CORPORATE STOCK - COMMON	2,818.00	114,613.17	116,262.52
	DKK (DANISH KRONE)	INTEREST-BEARING CASH	239,853.02	33,119.35	34,422.83
	DKSH HOLDING AG	CORPORATE STOCK - COMMON	18.00	1,342.74	1,365.76
	DMC GLOBAL INC	CORPORATE STOCK - COMMON	6.00	133.92	116.64
	DMCI HOLDINGS INC	CORPORATE STOCK - COMMON	1,743,700.00	294,989.76	375,477.10
	DNB BANK ASA	CORPORATE STOCK - COMMON	268,505.00	5,139,790.28	5,300,050.49
	DNO ASA	CORPORATE STOCK - COMMON	215.00	305.47	257.76
	DO & CO AG	CORPORATE STOCK - COMMON	3.00	238.32	283.68
	DOCEBO INC	CORPORATE STOCK - COMMON	9.00	271.39	297.18
	DOCGO INC	CORPORATE STOCK - COMMON	29.00	295.80	205.03
	DOCUSIGN INC	CORPORATE STOCK - COMMON	72.00	4,179.50	3,990.24
	DO-FLUORIDE NEW MATERIALS CO L CN/002407	CORPORATE STOCK - COMMON	13,700.00	74,351.58	65,665.09
	DOLBY LABORATORIES INC	CORPORATE STOCK - COMMON	49,163.00	3,600,698.12	3,467,958.02
	DOLLAR GENERAL CORP	CORPORATE STOCK - COMMON	1,957.00	485,745.73	481,911.25
	DOLLAR GENERAL CORP 5.500% 11/01/2052 DD 09/20/22	CORPORATE DEBT INSTRUMENTS	1,105,000.00	1,103,917.10	1,095,647.85
	DOLLAR TREE INC	CORPORATE STOCK - COMMON	11,397.00	1,560,535.93	1,611,991.68
	DOLLAR TREE INC 3.375% 12/01/2051 DD 12/01/21	CORPORATE DEBT INSTRUMENTS	2,460,000.00	1,742,338.42	1,663,288.23
	DOLLARAMA INC	CORPORATE STOCK - COMMON	136.00	8,305.80	7,948.51
	DOM MFA CASH COLL BCY VAR RT 01/01/2049 DD 07/01/08	OTHER INVESTMENTS	(27,000.00)	(27,000.00)	(27,000.00)
	DOM MFA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08	OTHER INVESTMENTS	(1,613,000.00)	(1,613,000.00)	(1,613,000.00)
	DOM MFA CASH COLL TD SEC VAR RT 01/01/2049 DD 07/01/08	OTHER INVESTMENTS	(1,270,000.00)	(1,270,000.00)	(1,270,000.00)
	DOMA HOLDINGS INC	CORPORATE STOCK - COMMON	39.00	23.52	17.66
	DOMAIN HOLDINGS AUSTRALIA LTD	CORPORATE STOCK - COMMON	118.00	287.99	216.86
	DOMAIN PARTNERS VI	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	DOMAIN PARTNERS VII	PARTNERSHIP/JOINT VENTURE INTEREST	828,334.31	1,268,156.10	828,334.31

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	DOMETIC GROUP AB	CORPORATE STOCK - COMMON	162.00	933.53	1,046.05
	DOMINION ENERGY INC	CORPORATE STOCK - COMMON	42,988.00	3,516,018.53	2,636,024.16
	DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	CORPORATE DEBT INSTRUMENTS	710,000.00	600,729.29	560,989.29
	DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	CORPORATE DEBT INSTRUMENTS	8,213,000.00	7,586,313.03	7,035,268.29
	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	235,000.00	224,091.05	203,841.81
	DOMINION ENERGY INC 5.250% 08/01/2033 DD 07/24/03	CORPORATE DEBT INSTRUMENTS	1,192,000.00	1,205,636.35	1,173,762.40
	DOMINION ENERGY INC 5.375% 11/15/2032 DD 11/18/22	CORPORATE DEBT INSTRUMENTS	600,000.00	596,934.00	596,522.55
	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,307,000.00	4,395,656.63	3,949,959.56
	DOMINION ENERGY SOUTH CAROLINA 5.450% 02/01/2041 DD 01/27/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,000,000.00	5,194,553.70	4,933,086.65
	DOMINO'S PIZZA ENTERPRISES LTD	CORPORATE STOCK - COMMON	30.00	1,305.01	1,347.82
	DOMINO'S PIZZA GROUP PLC	CORPORATE STOCK - COMMON	204.00	560.20	719.98
	DOMINO'S PIZZA INC	CORPORATE STOCK - COMMON	342.00	127,158.00	118,468.80
	DOMO INC	CORPORATE STOCK - COMMON	8.00	154.08	113.92
	DONALDSON CO INC	CORPORATE STOCK - COMMON	43.00	2,208.05	2,531.41
	DONEGAL GROUP INC	CORPORATE STOCK - COMMON	4.00	58.08	56.80
	DONGFENG MOTOR GROUP CO LTD HK/00489	CORPORATE STOCK - COMMON	1,196,000.00	760,371.26	686,497.67
	DONNELLEY FINANCIAL SOLUTIONS	CORPORATE STOCK - COMMON	10.00	424.50	386.50
	DOORDASH INC	CORPORATE STOCK - COMMON	84.00	4,886.00	4,100.88
	DOOSAN CO LTD	CORPORATE STOCK - COMMON	1,562.00	113,406.53	102,650.95
	DORIAN LPG LTD	CORPORATE STOCK - COMMON	9.00	130.95	170.55
	DORMAKABA HOLDING AG	CORPORATE STOCK - COMMON	1.00	420.10	365.87
	DORMAN PRODUCTS INC	CORPORATE STOCK - COMMON	10.00	895.85	808.70
	DOTTIKON ES HOLDING AG	CORPORATE STOCK - COMMON	1.00	251.04	271.29
	DOUBLEVERIFY HOLDINGS INC	CORPORATE STOCK - COMMON	190,695.00	4,928,902.95	4,187,662.20
	DOUGLAS DYNAMICS INC	CORPORATE STOCK - COMMON	9.00	261.90	325.44
	DOUGLAS ELLIMAN INC	CORPORATE STOCK - COMMON	24.00	110.64	97.68
	DOUGLAS EMMETT INC	CORPORATE STOCK - COMMON	6,891.00	134,492.60	108,050.88
	DOVALUE SPA	CORPORATE STOCK - COMMON	28.00	161.05	213.96
	DOVER CORP	CORPORATE STOCK - COMMON	51.00	6,381.26	6,905.91
	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	CORPORATE DEBT INSTRUMENTS	1,150,000.00	997,011.58	957,767.20
	DOW CHEMICAL CO/THE 6.900% 05/15/2053 DD 10/26/22	CORPORATE DEBT INSTRUMENTS	3,440,000.00	3,497,492.20	3,759,872.25
	DOW INC	CORPORATE STOCK - COMMON	3,114.00	158,810.00	156,914.46
	DOWNER EDI LTD	CORPORATE STOCK - COMMON	326.00	1,128.62	820.20
	DOXIMITY INC	CORPORATE STOCK - COMMON	33.00	1,153.52	1,107.48
	DR HORTON INC	CORPORATE STOCK - COMMON	119.00	8,516.37	10,607.66
	DR ING HC F PORSCHE AG	CORPORATE STOCK - PREFERRED	14,887.00	1,215,347.62	1,505,402.28
	DR MARTENS PLC	CORPORATE STOCK - COMMON	292.00	803.90	669.47
	DR REDDY'S LABORATORIES LTD	CORPORATE STOCK - COMMON	6,435.00	342,417.41	329,610.00
	DR REDDY'S LABORATORIES LTD ADR	CORPORATE STOCK - COMMON	19,825.00	1,079,288.86	1,025,943.75
	DR SULAIMAN AL HABIB MEDICAL S	CORPORATE STOCK - COMMON	14,270.00	759,244.48	837,669.51
	DRA GROWTH AND INC FD VIII COINVEST I LLC	PARTNERSHIP/JOINT VENTURE INTEREST	29,774,588.00	30,943,124.28	29,774,588.00
	DRA GROWTH AND INCOME FD IX LLC	PARTNERSHIP/JOINT VENTURE INTEREST	37,855,082.00	37,181,184.00	37,855,082.00
	DRA GROWTH AND INCOME FUND X	PARTNERSHIP/JOINT VENTURE INTEREST	72,041,385.00	68,509,767.00	72,041,385.00
	DRA GROWTH AND INCOME VIII	PARTNERSHIP/JOINT VENTURE INTEREST	17,529,635.00	17,700,174.43	17,529,635.00
	DRAEGERWERK AG & CO KGAA	CORPORATE STOCK - COMMON	1.00	40.47	38.74
	DRAEGERWERK AG & CO KGAA	CORPORATE STOCK - PREFERRED	4.00	189.65	178.23
	DRAFTKINGS INC	CORPORATE STOCK - COMMON	135.00	2,168.10	1,537.65
	DRAX GROUP PLC	CORPORATE STOCK - COMMON	197.00	1,479.19	1,665.91
	DREAM FINDERS HOMES INC	CORPORATE STOCK - COMMON	6.00	74.10	51.96
	DREAM INDUSTRIAL REIT UNIT	CORPORATE STOCK - COMMON	62.00	566.75	534.91

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	DREAM OFFICE REIT UNIT SER A	CORPORATE STOCK - COMMON	14.00	195.31	154.37
	DREAM UNLIMITED CORP CL A SUB VTG NEW	CORPORATE STOCK - COMMON	11.00	236.78	206.45
	DRIL-QUIP INC	CORPORATE STOCK - COMMON	31,051.00	687,158.64	843,655.67
	DRIVEN BRANDS HOLDINGS INC	CORPORATE STOCK - COMMON	18.00	547.64	491.58
	DROPBOX INC	CORPORATE STOCK - COMMON	100.00	2,139.00	2,238.00
	DS SMITH PLC	CORPORATE STOCK - COMMON	679.00	2,115.05	2,625.92
	DSV A/S	CORPORATE STOCK - COMMON	36,298.00	5,387,723.12	5,712,057.10
	DT MIDSTREAM 5/21 COV-LITE TL 0.000% 06/12/2028 DD 05/14/21	CORPORATE DEBT INSTRUMENTS	918,454.39	917,958.42	919,033.02
	DT MIDSTREAM INC	CORPORATE STOCK - COMMON	35.00	1,930.69	1,934.10
	DT MIDSTREAM INC 144A 4.125% 06/15/2029 DD 06/09/21	CORPORATE DEBT INSTRUMENTS	705,000.00	618,975.90	605,672.55
	DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21	CORPORATE DEBT INSTRUMENTS	1,499,000.00	1,281,645.00	1,257,511.10
	DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	CORPORATE DEBT INSTRUMENTS	3,261,000.00	2,479,149.52	2,229,779.84
	DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	CORPORATE DEBT INSTRUMENTS	2,444,000.00	2,195,824.24	2,019,557.58
	DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,175,000.00	5,599,630.66	5,162,119.32
	DTE ENERGY CO	CORPORATE STOCK - COMMON	5,469.00	712,799.73	642,771.57
	DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19	CORPORATE DEBT INSTRUMENTS	2,685,000.00	2,450,579.07	2,391,320.12
	DUBBER CORP LTD	CORPORATE STOCK - COMMON	126.00	48.80	41.01
	DUCK CREEK TECHNOLOGIES INC	CORPORATE STOCK - COMMON	28.00	333.20	337.40
	DUCKHORN PORTFOLIO INC/THE	CORPORATE STOCK - COMMON	108,158.00	1,972,790.19	1,792,178.06
	DUCOMMUN INC	CORPORATE STOCK - COMMON	4.00	176.00	199.84
	DUERR AG	CORPORATE STOCK - COMMON	25.00	552.05	840.99
	DUFREY AG	CORPORATE STOCK - COMMON	37.00	1,389.85	1,540.07
	DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,320,000.00	2,587,135.07	2,347,791.68
	DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	CORPORATE DEBT INSTRUMENTS	3,515,000.00	2,848,362.46	2,590,554.09
	DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	CORPORATE DEBT INSTRUMENTS	865,000.00	712,624.83	653,735.48
	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,508,000.00	4,634,786.91	4,296,856.18
	DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	CORPORATE DEBT INSTRUMENTS	700,000.00	611,819.20	565,440.98
	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,775,000.00	5,989,357.86	5,641,458.83
	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,362,000.00	2,166,973.53	2,051,239.50
	DUKE ENERGY CORP	CORPORATE STOCK - COMMON	43,323.00	4,631,588.29	4,461,835.77
	DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	CORPORATE DEBT INSTRUMENTS	1,110,000.00	842,311.11	779,675.59
	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	CORPORATE DEBT INSTRUMENTS	200,000.00	156,342.29	149,379.76
	DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	CORPORATE DEBT INSTRUMENTS	100,000.00	82,189.00	76,132.58
	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	CORPORATE DEBT INSTRUMENTS	2,485,000.00	2,306,105.45	2,199,432.27
	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	CORPORATE DEBT INSTRUMENTS	20,460,000.00	19,024,486.42	18,273,848.80
	DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,275,000.00	940,908.95	856,041.45
	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	CORPORATE DEBT INSTRUMENTS	5,500,000.00	5,044,723.97	4,643,632.79
	DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	832,000.00	826,691.84	889,178.88
	DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,672,000.00	3,584,671.33	3,258,290.50
	DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,250,000.00	1,871,304.23	1,744,774.38
	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,915,000.00	1,572,811.22	1,420,160.61
	DUKE ENERGY PROGRESS LLC 2.900% 08/15/2051 DD 08/12/21	CORPORATE DEBT INSTRUMENTS	800,000.00	585,473.58	528,290.23
	DUKE ENERGY PROGRESS LLC 3.600% 09/15/2047 DD 09/08/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	828,484.61	755,061.76
	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	891,871.62	841,834.73
	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,758,000.00	1,621,003.53	1,521,131.02
	DULUTH HOLDINGS INC	CORPORATE STOCK - COMMON	7.00	62.09	43.26
	DUN & BRADSTREET HOLDINGS INC	CORPORATE STOCK - COMMON	67.00	954.75	821.42
	DUNDEE PRECIOUS METALS INC	CORPORATE STOCK - COMMON	94.00	429.23	451.63
	DUNELM GROUP PLC	CORPORATE STOCK - COMMON	59.00	472.68	694.81
	DUNI AB	CORPORATE STOCK - COMMON	147,109.00	1,205,012.00	1,217,025.37

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	DUOLINGO INC	CORPORATE STOCK - COMMON	7.00	552.82	497.91
	DUPONT DE NEMOURS INC	CORPORATE STOCK - COMMON	179.00	9,971.44	12,284.77
	DUSTIN GROUP AB	CORPORATE STOCK - COMMON	30.00	174.22	118.85
	DUTCH BROS INC	CORPORATE STOCK - COMMON	8.00	292.00	225.52
	DXC TECHNOLOGY CO	CORPORATE STOCK - COMMON	81.00	2,007.18	2,146.50
	DXP ENTERPRISES INC/TX	CORPORATE STOCK - COMMON	6.00	159.48	165.30
	DYCOM INDUSTRIES INC	CORPORATE STOCK - COMMON	10.00	1,121.20	936.00
	DYE & DURHAM LIMITED	CORPORATE STOCK - COMMON	27.00	301.01	327.00
	DYNA-MAC HOLDINGS LTD	CORPORATE STOCK - COMMON	1,219,300.00	159,269.75	170,912.91
	DYNATRACE INC	CORPORATE STOCK - COMMON	71.00	2,710.05	2,719.30
	DYNAVAX TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	42.00	480.32	446.88
	DYNE THERAPEUTICS INC	CORPORATE STOCK - COMMON	8.00	78.40	92.72
	DYNEX CAPITAL INC	CORPORATE STOCK - COMMON	16.00	233.67	203.52
	E INK HOLDINGS INC	CORPORATE STOCK - COMMON	218,000.00	1,621,548.17	1,141,936.84
	E.ON SE	CORPORATE STOCK - COMMON	102,571.00	877,739.04	1,021,782.71
	E2OPEN PARENT HOLDINGS INC	CORPORATE STOCK - COMMON	65.00	430.38	381.55
	EAGERS AUTOMOTIVE LTD	CORPORATE STOCK - COMMON	75.00	684.87	551.84
	EAGLE BANCORP INC	CORPORATE STOCK - COMMON	12.00	582.36	528.84
	EAGLE BULK SHIPPING INC	CORPORATE STOCK - COMMON	3.00	130.32	149.82
	EAGLE MATERIALS INC	CORPORATE STOCK - COMMON	13.00	1,555.06	1,727.05
	EAGLE PHARMACEUTICALS INC/DE	CORPORATE STOCK - COMMON	4.00	131.08	116.92
	EAGLETREE LIGNETICS COINV	PARTNERSHIP/JOINT VENTURE INTEREST	10,463,085.32	10,463,085.32	10,463,085.32
	EAGLETREE PTNS V ONSHORE LP	PARTNERSHIP/JOINT VENTURE INTEREST	56,925,073.14	53,426,587.14	56,925,073.14
	EARTHSTONE ENERGY HOLDING 144A 8.000% 04/15/2027 DD 04/12/22	CORPORATE DEBT INSTRUMENTS	1,056,000.00	990,241.30	1,008,552.43
	EARTHSTONE ENERGY INC	CORPORATE STOCK - COMMON	14.00	212.80	199.22
	EAST JAPAN RAILWAY CO	CORPORATE STOCK - COMMON	84,200.00	4,430,481.92	4,798,847.71
	EAST RIDGE EAST RIDGE HLDGS	PARTNERSHIP/JOINT VENTURE INTEREST	4,538,045.00	4,528,585.00	4,538,045.00
	EAST RIDGE EL DORADO	PARTNERSHIP/JOINT VENTURE INTEREST	2,228,053.00	2,220,860.00	2,228,053.00
	EAST RIDGE VALLEY VIEW	PARTNERSHIP/JOINT VENTURE INTEREST	4,164,049.00	4,153,111.00	4,164,049.00
	EAST WEST BANCORP INC	CORPORATE STOCK - COMMON	91.00	6,559.61	5,996.90
	EASTERLY GOVERNMENT PROPERTIES	CORPORATE STOCK - COMMON	31.00	556.45	442.37
	EASTERN BANKSHARES INC	CORPORATE STOCK - COMMON	58.00	1,118.37	1,000.50
	EASTGROUP PROPERTIES INC	CORPORATE STOCK - COMMON	1,118.00	184,464.79	165,531.08
	EASTMAN CHEMICAL CO	CORPORATE STOCK - COMMON	44.00	4,004.00	3,583.36
	EASTMAN KODAK CO	CORPORATE STOCK - COMMON	13.00	70.33	39.65
	EASYJET PLC	CORPORATE STOCK - COMMON	150.00	627.99	585.69
	EATON CORP PLC	CORPORATE STOCK - COMMON	141.00	19,324.07	22,129.95
	EBAY INC	CORPORATE STOCK - COMMON	199.00	8,781.87	8,252.53
	EBIX INC	CORPORATE STOCK - COMMON	10.00	260.20	199.60
	EBOS GROUP LTD	CORPORATE STOCK - COMMON	85.00	2,314.35	2,359.99
	EBRO FOODS SA	CORPORATE STOCK - COMMON	37.00	586.36	578.90
	EBUSCO HOLDING NV	CORPORATE STOCK - COMMON	7.00	142.04	98.39
	EC HEALTHCARE HK/02138	CORPORATE STOCK - COMMON	200.00	160.27	205.77
	ECHOSTAR CORP	CORPORATE STOCK - COMMON	14.00	257.74	233.52
	ECKERT & ZIEGLER STRAHLEN- UND	CORPORATE STOCK - COMMON	7.00	277.05	346.64
	ECLAT TEXTILE CO LTD	CORPORATE STOCK - COMMON	44,500.00	666,641.63	717,403.32
	ECLIPX GROUP LTD	CORPORATE STOCK - COMMON	137.00	223.53	185.35
	ECN CAPITAL CORP	CORPORATE STOCK - COMMON	99.00	403.68	203.12
	ECOLAB INC	CORPORATE STOCK - COMMON	122,677.00	20,098,130.94	17,856,864.12
	ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,471,000.00	3,876,188.84	3,430,600.13

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	E-COMMODITIES HOLDINGS LTD HK/01733	CORPORATE STOCK - COMMON	600.00	134.54	121.46
	ECONOCOM GROUP SA/NV	CORPORATE STOCK - COMMON	64.00	200.14	194.67
	ECOPETROL SA 5.875% 09/18/2023 DD 09/18/13	CORPORATE DEBT INSTRUMENTS	51,000.00	51,030.60	50,618.22
	ECOVYST INC	CORPORATE STOCK - COMMON	28.00	258.09	248.08
	EDENRED	CORPORATE STOCK - COMMON	252,462.00	12,793,227.88	13,709,110.73
	EDGEWELL PERSONAL CARE CO	CORPORATE STOCK - COMMON	17.00	662.32	655.18
	EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	1,031,376.00	1,022,974.39
	EDGIO INC	CORPORATE STOCK - COMMON	41.00	150.88	46.33
	EDION CORP	CORPORATE STOCK - COMMON	92,500.00	800,054.10	901,549.83
	EDISON INTERNATIONAL	CORPORATE STOCK - COMMON	11,037.00	747,960.18	702,173.94
	EDISON INTERNATIONAL VAR RT 12/31/2049 DD 11/12/21	CORPORATE DEBT INSTRUMENTS	700,000.00	600,477.00	588,000.00
	EDITAS MEDICINE INC	CORPORATE STOCK - COMMON	25.00	367.50	221.75
	EDP - ENERGIAS DE PORTUGAL SA	CORPORATE STOCK - COMMON	1,268.00	6,075.89	6,300.84
	EDP RENOVAVEIS SA	CORPORATE STOCK - COMMON	134.00	3,249.41	2,943.18
	EDREAMS ODIGEO SA	CORPORATE STOCK - COMMON	30.00	163.20	126.47
	EDWARDS LIFESCIENCES CORP	CORPORATE STOCK - COMMON	10,864.00	977,025.69	810,563.04
	EFG INTERNATIONAL AG	CORPORATE STOCK - COMMON	43.00	363.49	410.39
	EG GLOBAL FINANCE PLC 144A 6.750% 02/07/2025 DD 05/13/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,310,000.00	1,237,700.69	1,143,669.30
	EICHER MOTORS LTD	CORPORATE STOCK - COMMON	7,292.00	316,766.74	284,500.83
	EIFFAGE SA	CORPORATE STOCK - COMMON	26,765.00	2,364,634.36	2,625,689.86
	EINHELL GERMANY AG	CORPORATE STOCK - PREFERRED	1.00	142.39	150.48
	EISAI CO LTD	CORPORATE STOCK - COMMON	4,700.00	208,218.87	310,044.32
	EL PASO ELECTRIC CO 5.000% 12/01/2044 DD 12/01/14	CORPORATE DEBT INSTRUMENTS	600,000.00	553,468.17	524,321.08
	EL POLLO LOCO HOLDINGS INC	CORPORATE STOCK - COMMON	7.00	63.35	69.72
	EL.EN. SPA	CORPORATE STOCK - COMMON	21.00	285.92	319.37
	ELANCO ANIMAL HEALTH INC	CORPORATE STOCK - COMMON	152.00	2,299.76	1,857.44
	ELASTIC NV	CORPORATE STOCK - COMMON	27.00	2,234.81	1,390.50
	ELBIT SYSTEMS LTD	CORPORATE STOCK - COMMON	13.00	2,786.84	2,108.88
	ELCO LTD	CORPORATE STOCK - COMMON	5.00	353.23	255.07
	ELDERS LTD	CORPORATE STOCK - COMMON	75.00	595.40	515.73
	ELDORADO GOLD CORP NEW	CORPORATE STOCK - COMMON	86.00	475.44	716.59
	ELECTRA LTD/ISRAEL	CORPORATE STOCK - COMMON	1.00	637.32	538.47
	ELECTRIC LAST MILE SOLUTIONS I	CORPORATE STOCK - COMMON	18.00	0.04	0.38
	ELECTRICITE DE FRANCE SA	CORPORATE STOCK - COMMON	287.00	3,460.51	3,675.61
	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	CORPORATE DEBT INSTRUMENTS	1,300,000.00	1,118,090.22	1,050,812.56
	ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,485,000.00	3,910,634.84	3,642,797.55
	ELECTROLUX AB	CORPORATE STOCK - COMMON	108.00	1,373.61	1,459.21
	ELECTROLUX PROFESSIONAL AB	CORPORATE STOCK - COMMON	120.00	585.46	504.67
	ELECTRONIC ARTS INC	CORPORATE STOCK - COMMON	1,332.00	167,834.84	162,743.76
	ELEKTA AB	CORPORATE STOCK - COMMON	187.00	1,075.52	1,127.08
	ELEMENT FLEET MANAGEMENT CORP	CORPORATE STOCK - COMMON	192.00	2,424.92	2,614.41
	ELEMENT SOLUTIONS INC	CORPORATE STOCK - COMMON	82.00	1,530.94	1,491.58
	ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20	CORPORATE DEBT INSTRUMENTS	519,000.00	450,881.25	441,150.00
	ELEMENTIS PLC	CORPORATE STOCK - COMMON	282.00	364.23	408.42
	ELEVANCE HEALTH INC	CORPORATE STOCK - COMMON	15,830.00	7,679,330.39	8,120,315.10
	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	CORPORATE DEBT INSTRUMENTS	3,550,000.00	2,865,143.20	2,673,961.96
	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	CORPORATE DEBT INSTRUMENTS	1,150,000.00	944,650.19	879,386.44
	ELEVANCE HEALTH INC 4.625% 05/15/2042 DD 05/07/12	CORPORATE DEBT INSTRUMENTS	200,000.00	189,810.61	182,965.28
	ELEVANCE HEALTH INC 4.650% 08/15/2044 DD 08/12/14	CORPORATE DEBT INSTRUMENTS	5,590,000.00	5,245,405.34	5,035,455.68
	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	CORPORATE DEBT INSTRUMENTS	1,800,000.00	1,781,275.70	1,707,384.17

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	ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,252,000.00	4,561,548.22	4,567,559.54
	ELF BEAUTY INC	CORPORATE STOCK - COMMON	18.00	733.31	995.40
	ELI LILLY & CO	CORPORATE STOCK - COMMON	12,913.00	3,895,949.10	4,724,091.92
	ELIA GROUP SA/NV	CORPORATE STOCK - COMMON	16.00	2,331.27	2,267.69
	ELIOR GROUP SA	CORPORATE STOCK - COMMON	58.00	186.86	204.27
	ELIS SA	CORPORATE STOCK - COMMON	3,215.00	41,289.47	47,419.30
	ELISA OYJ	CORPORATE STOCK - COMMON	7,584.00	406,163.06	400,330.43
	ELKEM ASA	CORPORATE STOCK - COMMON	153.00	603.88	546.71
	ELLINGTON FINANCIAL INC	CORPORATE STOCK - COMMON	21.00	298.76	259.77
	ELME COMMUNITIES	CORPORATE STOCK - COMMON	31.00	607.91	551.80
	ELMOS SEMICONDUCTOR SE	CORPORATE STOCK - COMMON	4.00	170.14	228.82
	ELOPAK ASA	CORPORATE STOCK - COMMON	59.00	118.90	149.73
	ELRINGKLINGER AG	CORPORATE STOCK - COMMON	14.00	98.54	103.92
	EMAAR PROPERTIES PJSC	CORPORATE STOCK - COMMON	3,962,627.00	6,639,800.17	6,322,680.94
	EMBECTA CORP	CORPORATE STOCK - COMMON	24.00	738.99	606.96
	EMBECTA CORP 144A 5.000% 02/15/2030 DD 02/10/22	CORPORATE DEBT INSTRUMENTS	2,379,000.00	2,080,621.65	2,013,228.75
	EMBRACER GROUP AB	CORPORATE STOCK - COMMON	310.00	1,939.60	1,406.97
	EMCOR GROUP INC	CORPORATE STOCK - COMMON	18.00	2,140.56	2,665.98
	EMCORE CORP	CORPORATE STOCK - COMMON	93,253.00	221,942.14	89,756.01
	EMERA INC	CORPORATE STOCK - COMMON	131.00	5,995.57	5,003.32
	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	CORPORATE DEBT INSTRUMENTS	10,361,000.00	8,772,180.26	8,065,847.24
	EMERGENT BIOSOLUTIONS INC	CORPORATE STOCK - COMMON	17.00	408.34	200.77
	EMERSON ELECTRIC CO	CORPORATE STOCK - COMMON	2,603.00	212,849.05	250,044.18
	EMG AE PERMIAN COINVEST LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	EMG AENO CO-INVESTMENT	PARTNERSHIP/JOINT VENTURE INTEREST	5,126,852.00	5,126,852.00	5,126,852.00
	EMG FUND II LP	PARTNERSHIP/JOINT VENTURE INTEREST	53,204,258.00	53,204,258.00	53,204,258.00
	EMG UTICA II COINV	PARTNERSHIP/JOINT VENTURE INTEREST	5,179,420.20	5,216,216.20	5,179,420.20
	E-MINI RUSS 2000 FUTURE (CME) EXP MAR 23	OTHER INVESTMENTS	(2,479.00)	0.00	5,083,732.46
	EMIS GROUP PLC	CORPORATE STOCK - COMMON	27.00	592.53	607.99
	EMMI AG	CORPORATE STOCK - COMMON	1.00	883.24	846.30
	EMPIRE CO LTD CL A NON-VTG	CORPORATE STOCK - COMMON	17,117.00	488,963.78	450,490.59
	EMPIRE STATE REALTY TRUST INC	CORPORATE STOCK - COMMON	56.00	390.32	377.44
	EMPIRIC STUDENT PROPERTY PLC	CORPORATE STOCK - COMMON	304.00	341.00	307.91
	EMPLOYERS HOLDINGS INC	CORPORATE STOCK - COMMON	9.00	352.44	388.17
	EMPRESAS COPEC SA	CORPORATE STOCK - COMMON	12,042.00	87,896.61	89,458.10
	EMS-CHEMIE HOLDING AG	CORPORATE STOCK - COMMON	3.00	2,116.40	2,029.83
	ENACT HOLDINGS INC	CORPORATE STOCK - COMMON	12.00	304.80	289.44
	ENACT HOLDINGS INC 144A 6.500% 08/15/2025 DD 08/21/20	CORPORATE DEBT INSTRUMENTS	1,855,000.00	1,771,525.00	1,827,175.00
	ENAGAS SA	CORPORATE STOCK - COMMON	123.00	2,245.72	2,038.00
	ENANTA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	6.00	365.28	279.12
	ENAUTA PARTICIPACOES SA	CORPORATE STOCK - COMMON	92,200.00	297,367.69	235,749.80
	ENAV SPA	CORPORATE STOCK - COMMON	131.00	543.77	553.65
	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	CORPORATE DEBT INSTRUMENTS	250,000.00	247,868.70	234,885.57
	ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	CORPORATE DEBT INSTRUMENTS	200,000.00	237,675.36	224,652.48
	ENBRIDGE INC	CORPORATE STOCK - COMMON	984.00	40,615.10	38,431.88
	ENBRIDGE INC 2.500% 01/15/2025 DD 11/15/19	CORPORATE DEBT INSTRUMENTS	25,000.00	23,955.09	23,667.18
	ENBRIDGE INC 3.400% 08/01/2051 DD 06/28/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,700,000.00	2,760,175.95	2,540,525.60
	ENBRIDGE INC 4.500% 06/10/2044 DD 06/04/14	CORPORATE DEBT INSTRUMENTS	1,000,000.00	877,702.71	831,895.97
	ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17	CORPORATE DEBT INSTRUMENTS	3,778,000.00	3,456,774.76	3,346,219.22
	ENCAP ENERGY CAPITAL FD X LP	PARTNERSHIP/JOINT VENTURE INTEREST	38,039,312.57	42,392,751.88	38,039,312.57

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ENCAP ENERGY CAPITAL XI	PARTNERSHIP/JOINT VENTURE INTEREST	104,492,090.54	101,378,749.99	104,492,090.54
	ENCAVIS AG	CORPORATE STOCK - COMMON	61.00	1,302.56	1,203.42
	ENCE ENERGIA Y CELULOSA SA	CORPORATE STOCK - COMMON	71.00	252.30	212.93
	ENCOMPASS HEALTH CORP	CORPORATE STOCK - COMMON	35.00	1,709.23	2,093.35
	ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19	CORPORATE DEBT INSTRUMENTS	323,000.00	282,573.42	293,413.20
	ENCORE CAPITAL GROUP INC	CORPORATE STOCK - COMMON	8.00	437.44	383.52
	ENCORE WIRE CORP	CORPORATE STOCK - COMMON	7.00	910.70	962.92
	ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17	CORPORATE DEBT INSTRUMENTS	461,000.00	454,730.40	442,555.46
	ENDEAVOR GROUP HOLDINGS INC	CORPORATE STOCK - COMMON	31.00	694.10	698.74
	ENDEAVOUR GROUP LTD/AUSTRALIA	CORPORATE STOCK - COMMON	671.00	3,312.71	2,921.35
	ENDEAVOUR SILVER CORP	CORPORATE STOCK - COMMON	85.00	247.29	274.77
	ENDESA SA	CORPORATE STOCK - COMMON	157.00	2,707.18	2,954.90
	ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20	CORPORATE DEBT INSTRUMENTS	353,000.00	19,415.00	18,532.50
	ENDO INTERNATIONAL PLC	CORPORATE STOCK - COMMON	88.00	9.42	6.23
	ENEL FINANCE AMERICA LLC 144A 2.875% 07/12/2041 DD 07/12/21	CORPORATE DEBT INSTRUMENTS	3,349,000.00	2,122,102.02	2,020,725.98
	ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	CORPORATE DEBT INSTRUMENTS	2,399,000.00	1,957,192.39	1,893,877.28
	ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	CORPORATE DEBT INSTRUMENTS	1,591,000.00	1,511,688.65	1,707,034.30
	ENEL SPA	CORPORATE STOCK - COMMON	268,205.00	1,266,429.87	1,439,796.19
	ENEOS HOLDINGS INC	CORPORATE STOCK - COMMON	52,600.00	198,675.28	178,595.62
	ENERFLEX LTD	CORPORATE STOCK - COMMON	56.00	294.77	352.96
	ENERGEAN PLC	CORPORATE STOCK - COMMON	62.00	936.82	976.25
	ENERGIEKONTOR AG	CORPORATE STOCK - COMMON	3.00	264.86	246.53
	ENERGISA S/A	CORPORATE STOCK - COMMON	17,900.00	146,471.40	149,885.70
	ENERGIZER HOLDINGS INC	CORPORATE STOCK - COMMON	23.00	646.30	771.65
	ENERGIZER HOLDINGS INC 144A 4.750% 06/15/2028 DD 07/01/20	CORPORATE DEBT INSTRUMENTS	1,185,000.00	985,849.46	1,026,924.91
	ENERGY & MINERALS GROUP FD III LP	PARTNERSHIP/JOINT VENTURE INTEREST	40,991,206.00	40,991,206.00	40,991,206.00
	ENERGY FUELS INC NEW	CORPORATE STOCK - COMMON	69.00	562.18	426.75
	ENERGY RECOVERY INC	CORPORATE STOCK - COMMON	18.00	412.92	368.82
	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,720,000.00	5,767,040.77	5,405,805.22
	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	CORPORATE DEBT INSTRUMENTS	425,000.00	365,383.58	353,243.79
	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	CORPORATE DEBT INSTRUMENTS	1,230,000.00	1,060,560.80	1,026,180.75
	ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	CORPORATE DEBT INSTRUMENTS	1,850,000.00	1,634,216.00	1,571,077.55
	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	CORPORATE DEBT INSTRUMENTS	5,922,000.00	5,218,844.87	5,047,485.88
	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	CORPORATE DEBT INSTRUMENTS	9,554,000.00	8,511,575.39	8,076,549.18
	ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,690,000.00	2,687,067.90	2,631,788.40
	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	CORPORATE DEBT INSTRUMENTS	4,501,000.00	4,214,881.15	4,139,600.35
	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	CORPORATE DEBT INSTRUMENTS	250,000.00	235,201.84	232,144.09
	ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	CORPORATE DEBT INSTRUMENTS	100,000.00	95,041.64	90,348.82
	ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,462,000.00	1,420,187.69	1,380,257.34
	ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11	CORPORATE DEBT INSTRUMENTS	800,000.00	766,332.70	737,373.25
	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	CORPORATE DEBT INSTRUMENTS	2,402,000.00	2,313,603.13	2,235,842.13
	ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	CORPORATE DEBT INSTRUMENTS	600,000.00	587,919.59	561,426.26
	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	CORPORATE DEBT INSTRUMENTS	200,000.00	202,002.67	197,777.47
	ENERGY TRANSFER LP 6.625% 10/15/2036 DD 10/23/06	CORPORATE DEBT INSTRUMENTS	200,000.00	202,204.33	201,315.33
	ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	CORPORATE DEBT INSTRUMENTS	3,697,000.00	3,149,002.53	3,031,712.54
	ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20	CORPORATE DEBT INSTRUMENTS	500,000.00	454,975.63	417,500.00
	ENERGY VAULT HOLDINGS INC	CORPORATE STOCK - COMMON	19.00	104.69	59.28
	ENERPAC TOOL GROUP CORP	CORPORATE STOCK - COMMON	41,056.00	796,486.40	1,044,875.20
	ENERPLUS CORP	CORPORATE STOCK - COMMON	114.00	1,761.88	2,010.85
	ENERSYS	CORPORATE STOCK - COMMON	15.00	945.33	1,107.60

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	ENERSYS 144A 4.375% 12/15/2027 DD 12/11/19	CORPORATE DEBT INSTRUMENTS	1,986,000.00	1,807,260.00	1,787,400.00
	ENERVEST ENERGY INSTITUTIONAL FUND XIII-C LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	ENFUSION INC	CORPORATE STOCK - COMMON	6.00	74.34	58.02
	ENGCON AB	CORPORATE STOCK - COMMON	20.00	132.29	127.74
	ENGHOUSE SYSTEMS LTD	CORPORATE STOCK - COMMON	21.00	514.10	557.49
	ENGIE ENERGIA CHILE SA 144A 3.400% 01/28/2030 DD 01/28/20	CORPORATE DEBT INSTRUMENTS	2,288,000.00	1,872,018.72	1,887,185.09
	ENGIE SA	CORPORATE STOCK - COMMON	421,661.00	5,033,047.76	6,024,837.00
	ENGIE SA ADR	CORPORATE STOCK - COMMON	67,964.00	811,490.16	970,525.92
	ENHABIT INC	CORPORATE STOCK - COMMON	17.00	282.20	223.72
	ENI SPA	CORPORATE STOCK - COMMON	509,831.00	6,053,563.26	7,229,140.25
	ENI SPA ADR	CORPORATE STOCK - COMMON	33,501.00	791,293.62	960,138.66
	ENKO AFRICA DEBT FUND CL B SHARES SER 15	PARTNERSHIP/JOINT VENTURE INTEREST	750,000.00	73,284,609.00	88,409,622.75
	ENKO AFRICA DEBT FUND CL B SHARES SER 20	PARTNERSHIP/JOINT VENTURE INTEREST	150,000.00	13,948,253.10	16,826,995.65
	ENLINK MIDSTREAM LLC	CORPORATE STOCK - COMMON	94.00	965.72	1,156.20
	ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22	CORPORATE DEBT INSTRUMENTS	660,000.00	656,700.00	653,202.00
	ENLINK MIDSTREAM PARTNERS LP 5.050% 04/01/2045 DD 11/12/14	CORPORATE DEBT INSTRUMENTS	1,160,000.00	835,712.42	879,080.91
	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,300,000.00	1,756,625.00	1,843,767.06
	ENLINK MIDSTREAM PARTNERS LP VAR RT 12/31/2049 DD 09/21/17	CORPORATE STOCK - PREFERRED	1,201,000.00	915,762.50	991,032.86
	ENN ENERGY HOLDINGS LTD HK/02688	CORPORATE STOCK - COMMON	48,100.00	698,458.02	675,438.02
	ENNIS INC	CORPORATE STOCK - COMMON	9.00	191.07	199.44
	ENOVA INTERNATIONAL INC	CORPORATE STOCK - COMMON	12.00	419.28	460.44
	ENOVA INTERNATIONAL INC 144A 8.500% 09/15/2025 DD 09/19/18	CORPORATE DEBT INSTRUMENTS	1,145,000.00	1,068,124.70	1,058,894.79
	ENOVIS CORP	CORPORATE STOCK - COMMON	17.00	861.05	909.84
	ENOVIX CORP	CORPORATE STOCK - COMMON	25.00	553.00	311.00
	ENPHASE ENERGY INC	CORPORATE STOCK - COMMON	49.00	14,098.10	12,983.04
	ENPRO INDUSTRIES INC	CORPORATE STOCK - COMMON	7.00	633.92	760.83
	ENQUEST PLC	CORPORATE STOCK - COMMON	731.00	255.18	188.17
	ENSIGN GROUP INC/THE	CORPORATE STOCK - COMMON	55,393.00	4,725,032.93	5,240,731.73
	ENSTAR GROUP LTD	CORPORATE STOCK - COMMON	4.00	757.00	924.16
	ENSTAR GROUP LTD 3.100% 09/01/2031 DD 08/24/21	CORPORATE DEBT INSTRUMENTS	572,000.00	430,614.20	419,060.55
	ENSTAR GROUP LTD 4.950% 06/01/2029 DD 05/28/19	CORPORATE DEBT INSTRUMENTS	2,942,000.00	2,771,294.77	2,696,141.74
	ENTAIN PLC	CORPORATE STOCK - COMMON	24,883.00	385,019.03	395,548.23
	ENTEGRIS ESCROW CORP 144A 4.750% 04/15/2029 DD 04/14/22	CORPORATE DEBT INSTRUMENTS	184,000.00	169,213.76	167,796.46
	ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,897,660.00	1,844,400.00
	ENTEGRIS INC	CORPORATE STOCK - COMMON	116,854.00	11,084,642.48	7,664,453.86
	ENERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,748,000.00	3,239,387.57	2,899,296.74
	ENERGY CORP	CORPORATE STOCK - COMMON	5,573.00	642,559.39	626,962.50
	ENERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	789,141.54	709,657.87
	ENERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,190,000.00	1,065,341.86	975,791.54
	ENERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	716,991.62	658,031.03
	ENERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	656,000.00	635,453.40	594,020.23
	ENERGY MISSISSIPPI LLC 3.500% 06/01/2051 DD 05/22/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,119,000.00	1,694,606.83	1,528,250.47
	ENERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	CORPORATE DEBT INSTRUMENTS	1,348,000.00	1,057,100.13	974,606.29
	ENERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,250,000.00	3,925,715.56	3,733,954.55
	ENERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	CORPORATE DEBT INSTRUMENTS	652,000.00	641,590.90	600,467.11
	ENTERPRISE FINANCIAL SERVICES	CORPORATE STOCK - COMMON	13.00	600.35	636.48
	ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	CORPORATE DEBT INSTRUMENTS	1,291,000.00	932,068.30	853,220.13
	ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13	CORPORATE DEBT INSTRUMENTS	50,000.00	49,909.51	49,854.49
	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	CORPORATE DEBT INSTRUMENTS	5,570,000.00	4,340,888.26	4,046,876.09
	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	CORPORATE DEBT INSTRUMENTS	300,000.00	254,393.53	237,488.18

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	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	850,510.00	791,627.27
	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	CORPORATE DEBT INSTRUMENTS	4,367,000.00	3,725,951.17	3,509,580.47
	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	919,624.05	858,014.96
	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	CORPORATE DEBT INSTRUMENTS	2,249,000.00	2,076,150.74	1,992,045.32
	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	CORPORATE DEBT INSTRUMENTS	2,525,000.00	2,354,525.46	2,210,944.36
	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	CORPORATE DEBT INSTRUMENTS	8,700,000.00	8,300,053.35	7,867,551.81
	ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	CORPORATE DEBT INSTRUMENTS	1,105,000.00	980,687.50	1,000,099.54
	ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,012,000.00	875,649.97	815,420.40
	ENTHUSIAST GAMING HOLDINGS INC NEW	CORPORATE STOCK - COMMON	46.00	65.68	25.12
	ENTRA ASA	CORPORATE STOCK - COMMON	30.00	391.17	322.20
	ENTRADA THERAPEUTICS INC	CORPORATE STOCK - COMMON	5.00	79.83	67.60
	ENVESTNET INC	CORPORATE STOCK - COMMON	80,368.00	4,170,893.20	4,958,705.60
	ENVISTA HOLDINGS CORP	CORPORATE STOCK - COMMON	20,534.00	754,282.91	691,379.78
	ENVIVA INC	CORPORATE STOCK - COMMON	12.00	817.86	635.64
	EOG RESOURCES INC	CORPORATE STOCK - COMMON	2,053.00	249,297.84	265,904.56
	EPAM SYSTEMS INC	CORPORATE STOCK - COMMON	20.00	8,530.00	6,554.80
	EPICOR 7/20 2ND LIEN COV-LITE	CORPORATE DEBT INSTRUMENTS	219,000.00	217,813.02	215,386.50
	EPIROC AB	CORPORATE STOCK - COMMON	521.00	7,678.79	9,079.61
	EPLUS INC	CORPORATE STOCK - COMMON	10.00	471.20	442.80
	EPR PROPERTIES	CORPORATE STOCK - COMMON	27.00	1,165.16	1,018.44
	EPR PROPERTIES 4.500% 06/01/2027 DD 05/23/17	CORPORATE DEBT INSTRUMENTS	300,000.00	272,333.50	262,958.98
	EQB INC	CORPORATE STOCK - COMMON	12.00	482.53	502.42
	EQM MIDSTREAM PARTNERS LP 5.500% 07/15/2028 DD 06/25/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	772,000.00	705,808.72	690,289.98
	EQM MIDSTREAM PARTNERS LP 6.500% 07/15/2048 DD 06/25/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	933,317.00	824,391.80
	EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21	CORPORATE DEBT INSTRUMENTS	496,000.00	427,148.97	416,599.92
	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21	CORPORATE DEBT INSTRUMENTS	1,307,000.00	1,130,372.02	1,068,472.50
	EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20	CORPORATE DEBT INSTRUMENTS	687,000.00	662,556.02	662,952.38
	EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20	CORPORATE DEBT INSTRUMENTS	606,000.00	584,940.73	579,184.50
	EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22	CORPORATE DEBT INSTRUMENTS	434,000.00	426,388.88	424,998.84
	EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22	CORPORATE DEBT INSTRUMENTS	1,164,000.00	1,155,630.84	1,121,537.28
	EQRX INC	CORPORATE STOCK - COMMON	51.00	249.39	125.46
	EQT AB	CORPORATE STOCK - COMMON	1,915.00	43,265.97	40,544.08
	EQT CORP	CORPORATE STOCK - COMMON	120.00	5,677.73	4,059.60
	EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21	CORPORATE DEBT INSTRUMENTS	569,000.00	502,287.60	483,089.04
	EQUASENS	CORPORATE STOCK - COMMON	2.00	155.26	159.45
	EQUIFAX INC	CORPORATE STOCK - COMMON	1,706.00	322,225.91	331,578.16
	EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20	CORPORATE DEBT INSTRUMENTS	100,000.00	87,628.31	84,378.78
	EQUINIX INC	CORPORATE STOCK - COMMON	3,256.00	2,135,197.12	2,132,777.68
	EQUINIX INC 2.150% 07/15/2030 DD 06/22/20	CORPORATE DEBT INSTRUMENTS	400,000.00	326,651.66	319,095.52
	EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	CORPORATE DEBT INSTRUMENTS	300,000.00	203,975.77	190,015.60
	EQUINOR ASA	CORPORATE STOCK - COMMON	67,602.00	2,588,630.53	2,414,210.09
	EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,757,000.00	1,403,681.80	1,287,201.69
	EQUINOR ASA ADR	CORPORATE STOCK - COMMON	4,380.00	169,900.20	156,847.80
	EQUINOX GOLD CORP NO PAR	CORPORATE STOCK - COMMON	134.00	471.70	438.11
	EQUITABLE FINANCIAL LIFE 144A 1.750% 11/15/2030 DD 11/17/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	19,933.77	19,266.41
	EQUITABLE HOLDINGS INC	CORPORATE STOCK - COMMON	134.00	3,986.50	3,845.80
	EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18	CORPORATE DEBT INSTRUMENTS	326,000.00	326,392.51	324,920.90
	EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	CORPORATE DEBT INSTRUMENTS	900,000.00	841,234.26	793,177.96
	EQUITAL LTD	CORPORATE STOCK - COMMON	11.00	394.40	326.40
	EQUITRANS MIDSTREAM CORP	CORPORATE STOCK - COMMON	148.00	1,341.88	991.60

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	EQUITY BANCSHARES INC	CORPORATE STOCK - COMMON	5.00	165.98	163.35
	EQUITY COMMONWEALTH	CORPORATE STOCK - COMMON	41.00	1,078.77	1,023.77
	EQUITY LIFESTYLE PROPERTIES IN	CORPORATE STOCK - COMMON	65,978.00	4,625,050.95	4,262,178.80
	EQUITY RESIDENTIAL	CORPORATE STOCK - COMMON	11,318.00	828,180.12	667,762.00
	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,000,000.00	3,328,167.76	3,127,193.16
	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	CORPORATE DEBT INSTRUMENTS	400,000.00	452,215.91	436,425.41
	ERAMET SA	CORPORATE STOCK - COMMON	5.00	426.60	447.44
	ERASCA INC	CORPORATE STOCK - COMMON	25.00	146.03	107.75
	ERG SPA	CORPORATE STOCK - COMMON	29.00	922.65	896.32
	ERGOMED PLC	CORPORATE STOCK - COMMON	18.00	234.58	275.42
	ERIE INDEMNITY CO	CORPORATE STOCK - COMMON	717.00	195,658.82	178,332.24
	ERO COPPER CORP	CORPORATE STOCK - COMMON	39.00	397.13	536.52
	ERSTE GROUP BANK AG	CORPORATE STOCK - COMMON	1,010.00	26,108.34	32,229.88
	ESAB CORP	CORPORATE STOCK - COMMON	17.00	718.32	797.64
	ESCO TECHNOLOGIES INC	CORPORATE STOCK - COMMON	9.00	732.87	787.86
	ESKER SA	CORPORATE STOCK - COMMON	3.00	390.35	503.64
	ESPERION THERAPEUTICS INC	CORPORATE STOCK - COMMON	19.00	118.66	118.37
	ESPRINET SPA	CORPORATE STOCK - COMMON	14.00	95.73	100.63
	ESR GROUP LTD HK/01821	CORPORATE STOCK - COMMON	31,200.00	87,576.57	65,478.45
	ESR-LOGOS REIT	CORPORATE STOCK - COMMON	2,441.00	717.38	673.40
	ESS TECH INC	CORPORATE STOCK - COMMON	19.00	84.36	46.17
	ESSA PHARMA INC	CORPORATE STOCK - COMMON	7.00	18.06	17.64
	ESSENT GROUP LTD	CORPORATE STOCK - COMMON	37.00	1,479.63	1,438.56
	ESSENTIAL PROPERTIES REALTY TR	CORPORATE STOCK - COMMON	50.00	1,135.69	1,173.50
	ESSENTIAL UTILITIES INC	CORPORATE STOCK - COMMON	89.00	4,359.68	4,247.97
	ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,758,000.00	1,302,309.58	1,209,959.76
	ESSENTIAL UTILITIES INC 4.276% 05/01/2049 DD 04/26/19	CORPORATE DEBT INSTRUMENTS	725,000.00	521,804.25	588,229.00
	ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,765,000.00	1,767,130.55	1,661,165.99
	ESSENTRA PLC	CORPORATE STOCK - COMMON	145.00	335.76	412.51
	ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17	CORPORATE DEBT INSTRUMENTS	300,000.00	286,909.41	280,700.39
	ESSEX PROPERTY TRUST INC	CORPORATE STOCK - COMMON	2,064.00	547,083.84	437,402.88
	ESSILORLUXOTTICA SA	CORPORATE STOCK - COMMON	25,551.00	3,931,392.30	4,613,966.36
	ESSITY AB	CORPORATE STOCK - COMMON	43,333.00	951,390.14	1,136,610.10
	ESTABLISHMENT LABS HOLDINGS IN	CORPORATE STOCK - COMMON	7.00	438.47	459.55
	ESTEE LAUDER COS INC/THE	CORPORATE STOCK - COMMON	15,348.00	3,727,657.79	3,807,992.28
	ETABLISSEMENTS FRANZ COLRUYT N	CORPORATE STOCK - COMMON	26.00	723.67	591.04
	ETABLISSEMENTS MAUREL ET PROM	CORPORATE STOCK - COMMON	112,405.00	565,315.33	481,656.41
	ETHAN ALLEN INTERIORS INC	CORPORATE STOCK - COMMON	7.00	166.39	184.94
	ETIHAD ETISALAT CO	CORPORATE STOCK - COMMON	9,580.00	93,276.94	88,585.68
	ETSY INC	CORPORATE STOCK - COMMON	9,134.00	973,968.03	1,094,070.52
	EUR (EURO)	INTEREST-BEARING CASH	90,931,246.15	97,008,787.97	97,046,372.47
	EUR CURRENCY AT BROKER	INTEREST-BEARING CASH	42,160,567.23	43,114,723.49	44,995,865.39
	EURASIA MINING PLC	CORPORATE STOCK - COMMON	849.00	49.39	45.96
	EURAZEO SE	CORPORATE STOCK - COMMON	22.00	1,320.28	1,364.16
	EURO STOXX 50 FUTURE (EUX) EXP MAR 23	OTHER INVESTMENTS	3,836.00	0.00	(5,936,681.63)
	EUROAPI SA	CORPORATE STOCK - COMMON	23.00	359.76	339.97
	EUROBANK ERGASIAS SERVICES AND	CORPORATE STOCK - COMMON	245,244.00	229,342.75	276,132.18
	EURO-BOBL FUTURE (EUX) EXP MAR 23	OTHER INVESTMENTS	(1.00)	0.00	4,578.01
	EURO-BUND FUTURE MAR 23 CALL FEB 23 146.000 ED 012723	OTHER INVESTMENTS	(13.00)	0.00	(138.74)
	EURO-BUND FUTURE MAR 23 PUT FEB 23 138.500 ED 01/27/23	OTHER INVESTMENTS	(13.00)	0.00	(79,221.97)

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	EUROCOMMERCIAL PROPERTIES NV	CORPORATE STOCK - COMMON	21.00	440.49	506.52
	EUROFINS SCIENTIFIC SE	CORPORATE STOCK - COMMON	55,278.00	3,551,167.48	3,956,234.58
	EURONAV NV	CORPORATE STOCK - COMMON	89.00	1,453.37	1,490.32
	EURONET WORLDWIDE INC	CORPORATE STOCK - COMMON	50,304.00	4,411,709.08	4,747,691.52
	EURONEXT NV	CORPORATE STOCK - COMMON	42.00	3,115.51	3,100.06
	EUROPEAN INVESTMENT BANK REGS 0.050% 05/24/2024	OTHER INVESTMENTS	61,000.00	59,507.84	62,531.23
	EUROPEAN WAX CENTER INC	CORPORATE STOCK - COMMON	9.00	194.67	112.05
	EUROPRIS ASA	CORPORATE STOCK - COMMON	77.00	463.98	536.60
	EUTELSAT COMMUNICATIONS SA	CORPORATE STOCK - COMMON	83.00	752.40	616.53
	EVA AIRWAYS CORP	CORPORATE STOCK - COMMON	150,000.00	158,231.37	137,381.85
	EVENTBRITE INC	CORPORATE STOCK - COMMON	81,481.00	579,329.91	477,478.66
	EVERBRIDGE INC	CORPORATE STOCK - COMMON	14.00	536.63	414.12
	EVERCOMMERCE INC	CORPORATE STOCK - COMMON	10.00	116.40	74.40
	EVERCORE INC	CORPORATE STOCK - COMMON	13.00	1,217.97	1,418.04
	EVEREST RE GROUP LTD	CORPORATE STOCK - COMMON	14.00	3,824.67	4,637.78
	EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	640,000.00	446,193.89	402,321.02
	EVEREST REINSURANCE HOLDINGS I 3.500% 10/15/2050 DD 10/07/20	CORPORATE DEBT INSTRUMENTS	730,000.00	550,517.89	497,905.45
	EVEREST REINSURANCE HOLDINGS I 4.868% 06/01/2044 DD 06/05/14	CORPORATE DEBT INSTRUMENTS	2,100,000.00	1,941,600.38	1,808,962.20
	EVERGREEN MARINE CORP TAIWAN L	CORPORATE STOCK - COMMON	314,200.00	2,082,055.22	1,666,301.17
	EVERGY INC	CORPORATE STOCK - COMMON	82.00	5,606.43	5,160.26
	EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	CORPORATE DEBT INSTRUMENTS	1,341,000.00	1,068,506.10	971,369.51
	EVERGY METRO INC 4.200% 06/15/2047 DD 06/15/17	CORPORATE DEBT INSTRUMENTS	420,000.00	373,627.96	343,036.79
	EVERI HOLDINGS INC	CORPORATE STOCK - COMMON	32.00	574.10	459.20
	EVERSOURCE ENERGY	CORPORATE STOCK - COMMON	17,443.00	1,560,660.31	1,462,421.12
	EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20	CORPORATE DEBT INSTRUMENTS	4,676,000.00	3,736,084.91	3,650,108.09
	EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	CORPORATE DEBT INSTRUMENTS	5,080,000.00	3,981,582.64	3,712,227.48
	EVERTEC INC	CORPORATE STOCK - COMMON	21.00	705.60	679.98
	EVERTZ TECHNOLOGIES LTD	CORPORATE STOCK - COMMON	14.00	158.22	131.95
	EVGO INC	CORPORATE STOCK - COMMON	25.00	166.62	111.75
	EVN AG	CORPORATE STOCK - COMMON	17.00	330.60	306.62
	EVO PAYMENTS INC	CORPORATE STOCK - COMMON	18.00	599.76	609.12
	EVOLENT HEALTH INC	CORPORATE STOCK - COMMON	29.00	1,065.75	814.32
	EVOLUS INC	CORPORATE STOCK - COMMON	12.00	115.32	90.12
	EVOLUTION AB	CORPORATE STOCK - COMMON	2,309.00	186,480.77	225,016.42
	EVOLUTION MINING LTD	CORPORATE STOCK - COMMON	866.00	1,418.91	1,750.09
	EVOLV TECHNOLOGIES HOLDINGS IN	CORPORATE STOCK - COMMON	22.00	49.94	56.98
	EVONIK INDUSTRIES AG	CORPORATE STOCK - COMMON	105.00	1,963.36	2,009.82
	EVOQUA WATER TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	43.00	1,519.68	1,702.80
	EVOTEC SE	CORPORATE STOCK - COMMON	68.00	1,500.20	1,107.46
	EVRAZ PLC	CORPORATE STOCK - COMMON	239.00	224.96	0.00
	EVT LTD	CORPORATE STOCK - COMMON	55.00	548.18	474.81
	EW SCRIPPS CO/THE	CORPORATE STOCK - COMMON	17.00	254.15	224.23
	EXACT SCIENCES CORP	CORPORATE STOCK - COMMON	16,610.00	839,177.15	822,361.10
	EXCEL MARITIME HOLDING COMPANY LLC	CORPORATE STOCK - COMMON	2,614.33	31,862.15	31,862.15
	EXCEL MEDICAL FUND LP	PARTNERSHIP/JOINT VENTURE INTEREST	419,575.00	419,575.00	419,575.00
	EXCELERATE ENERGY INC	CORPORATE STOCK - COMMON	7.00	177.35	175.35
	EXCHANGE INCOME CORP	CORPORATE STOCK - COMMON	9.00	318.53	349.58
	EXELIXIS INC	CORPORATE STOCK - COMMON	112.00	1,986.88	1,796.48
	EXELON CORP	CORPORATE STOCK - COMMON	33,188.00	1,457,192.00	1,434,717.24
	EXELON CORP 144A 4.100% 03/15/2052 DD 03/07/22	CORPORATE DEBT INSTRUMENTS	9,303,000.00	8,043,999.24	7,485,672.53

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	EXLSERVICE HOLDINGS INC	CORPORATE STOCK - COMMON	12.00	2,015.72	2,033.16
	EXMAR NV	CORPORATE STOCK - COMMON	16.00	139.45	135.24
	EXOR NV	CORPORATE STOCK - COMMON	106.00	7,066.02	7,726.68
	EXP WORLD HOLDINGS INC	CORPORATE STOCK - COMMON	23.00	297.39	254.84
	EXPEDIA GROUP INC	CORPORATE STOCK - COMMON	32,616.00	3,341,239.64	2,857,161.60
	EXPEDIA GROUP INC 2.950% 03/15/2031 DD 03/03/21	CORPORATE DEBT INSTRUMENTS	947,000.00	792,199.74	764,544.63
	EXPEDITORS INTERNATIONAL OF WA	CORPORATE STOCK - COMMON	43,776.00	4,372,630.38	4,549,201.92
	EXPENSIFY INC	CORPORATE STOCK - COMMON	5.00	90.65	44.15
	EXPERIAN PLC	CORPORATE STOCK - COMMON	402,550.00	12,334,433.91	13,621,316.61
	EXPONENT INC	CORPORATE STOCK - COMMON	18.00	1,689.48	1,783.62
	EXPRO GROUP HOLDINGS NV	CORPORATE STOCK - COMMON	24.00	324.48	435.12
	EXTENDICARE INC	CORPORATE STOCK - COMMON	43.00	236.08	208.18
	EXTRA SPACE STORAGE INC	CORPORATE STOCK - COMMON	4,053.00	805,399.96	596,520.54
	EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,099,344.99	1,063,213.35
	EXTREME NETWORKS INC	CORPORATE STOCK - COMMON	47.00	698.26	860.57
	EXXARO RESOURCES LTD	CORPORATE STOCK - COMMON	63,835.00	817,656.07	815,279.68
	EXXON MOBIL CORP	CORPORATE STOCK - COMMON	58,238.00	5,567,414.62	6,423,651.40
	EZCORP INC	CORPORATE STOCK - COMMON	20.00	163.70	163.00
	F&G ANNUITIES & LIFE INC	CORPORATE STOCK - COMMON	0.32	7.13	6.48
	F45 TRAINING HOLDINGS INC	CORPORATE STOCK - COMMON	6.00	15.00	17.10
	F5 INC	CORPORATE STOCK - COMMON	21.00	3,298.26	3,013.71
	FABEGE AB	CORPORATE STOCK - COMMON	127.00	1,129.15	1,081.14
	FABRINET	CORPORATE STOCK - COMMON	13.00	1,336.92	1,666.86
	FACTSET RESEARCH SYSTEMS INC	CORPORATE STOCK - COMMON	14.00	6,030.71	5,616.94
	FACTSET RESEARCH SYSTEMS INC 3.450% 03/01/2032 DD 03/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	437,040.00	421,968.18
	FAES FARMA SA	CORPORATE STOCK - COMMON	149.00	592.57	558.16
	FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16	CORPORATE DEBT INSTRUMENTS	859,000.00	783,847.00	796,842.76
	FAGERHULT AB	CORPORATE STOCK - COMMON	38.00	163.14	147.52
	FAGRON	CORPORATE STOCK - COMMON	32.00	411.87	453.20
	FAIR ISAAC CORP	CORPORATE STOCK - COMMON	9.00	4,044.60	5,387.22
	FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	CORPORATE DEBT INSTRUMENTS	700,000.00	664,298.28	636,734.85
	FAIRFAX FINANCIAL HOLDINGS LTD SUB-VTG	CORPORATE STOCK - COMMON	11.00	5,499.50	6,511.51
	FALCON CREDIT FUND LP	PARTNERSHIP/JOINT VENTURE INTEREST	203,803,385.49	208,105,146.37	203,803,385.49
	FALCON METALS LTD/AUSTRALIA	CORPORATE STOCK - COMMON	45.00	6.64	8.54
	FANUC CORP	CORPORATE STOCK - COMMON	21,710.00	3,529,196.39	3,263,616.08
	FAR EAST CONSORTIUM INTERNATIO HK/00035	CORPORATE STOCK - COMMON	626.00	179.95	149.98
	FAR EAST HOSPITALITY TRUST	CORPORATE STOCK - COMMON	400.00	177.77	184.91
	FAR EASTONE TELECOMMUNICATIONS	CORPORATE STOCK - COMMON	123,000.00	300,038.39	263,724.36
	FARADAY FUTURE INTELLIGENT ELE	CORPORATE STOCK - COMMON	38.00	42.56	11.03
	FARADAY TECHNOLOGY CORP	CORPORATE STOCK - COMMON	94,000.00	577,511.29	435,815.26
	FARALLON CAPITAL INSTITUTIONAL PARTNERS LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	559,332.00	559,332.00
	FARMERS EXCHANGE CAPITAL 144A 7.050% 07/15/2028 DD 07/10/98	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,603,212.81	1,538,667.83
	FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13	CORPORATE STOCK - PREFERRED	2,155,000.00	2,192,198.23	2,066,907.09
	FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	CORPORATE DEBT INSTRUMENTS	500,000.00	438,982.86	403,762.14
	FARMERS NATIONAL BANC CORP	CORPORATE STOCK - COMMON	11.00	152.41	155.32
	FARMLAND PARTNERS INC	CORPORATE STOCK - COMMON	15.00	217.65	186.90
	FARO TECHNOLOGIES INC	CORPORATE STOCK - COMMON	7.00	234.85	205.87
	FAST RETAILING CO LTD	CORPORATE STOCK - COMMON	1,200.00	709,395.85	732,396.03
	FASTENAL CO	CORPORATE STOCK - COMMON	206.00	10,349.26	9,747.92
	FASTIGHETS AB BALDER	CORPORATE STOCK - COMMON	318.00	1,768.65	1,480.82

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	FASTLY INC	CORPORATE STOCK - COMMON	38.00	355.30	311.22
	FASTNED BV	CORPORATE STOCK - COMMON	2.00	61.22	81.96
	FATE THERAPEUTICS INC	CORPORATE STOCK - COMMON	27.00	705.78	272.43
	FAURECIA SE	CORPORATE STOCK - COMMON	82.00	1,186.12	1,236.58
	FAW JIEFANG GROUP CO LTD CN/000800	CORPORATE STOCK - COMMON	54,100.00	64,038.99	60,156.94
	FB FINANCIAL CORP	CORPORATE STOCK - COMMON	13.00	515.06	469.82
	FD TECHNOLOGIES PLC	CORPORATE STOCK - COMMON	10.00	185.25	163.83
	FEDERAL AGRICULTURAL MORTGAGE	CORPORATE STOCK - COMMON	3.00	327.72	338.13
	FEDERAL FARM CR BK CONS BD VAR RT 02/02/2024 DD 02/02/22	U. S. GOVERNMENT SECURITIES	10,000,000.00	10,000,600.30	10,001,221.00
	FEDERAL FARM CR BK CONS BD VAR RT 02/09/2024 DD 02/10/22	U. S. GOVERNMENT SECURITIES	10,000,000.00	9,991,909.30	9,994,553.70
	FEDERAL FARM CR BK CONS BD VAR RT 02/15/2024 DD 02/15/22	U. S. GOVERNMENT SECURITIES	10,000,000.00	10,000,533.70	10,001,222.00
	FEDERAL FARM CR BK CONS BD VAR RT 10/11/2023 DD 03/11/22	U. S. GOVERNMENT SECURITIES	10,000,000.00	9,999,927.20	9,999,919.60
	FEDERAL HOME LN BK CONS DISC 01/04/2023	U. S. GOVERNMENT SECURITIES	5,570,000.00	5,568,152.61	5,568,152.61
	FEDERAL HOME LN BK CONS DISC 01/11/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,946,527.78	49,946,527.78
	FEDERAL HOME LN BK CONS DISC 01/12/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,939,652.78	49,940,629.50
	FEDERAL HOME LN BK CONS DISC 01/13/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,932,666.67	49,940,629.50
	FEDERAL HOME LN BK CONS DISC 01/18/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,560,013.89	49,910,971.00
	FEDERAL HOME LN BK CONS DISC 01/27/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,488,125.00	49,854,756.50
	FEDERAL HOME LN BK CONS DISC 02/15/2023	U. S. GOVERNMENT SECURITIES	26,000,000.00	25,827,261.78	25,827,261.78
	FEDERAL HOME LN BK CONS DISC 02/22/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,432,000.00	49,688,069.50
	FEDERAL HOME LN BK CONS DISC 03/07/2023	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,526,041.67	49,526,041.67
	FEDERAL HOME LN BK CONS DISC 03/22/2023	U. S. GOVERNMENT SECURITIES	29,000,000.00	28,674,963.17	28,674,963.17
	FEDERAL HOME LN MTG CORP STRIP 0.000% 03/15/2031 DD 10/25/00	U. S. GOVERNMENT SECURITIES	10,800,000.00	7,964,062.67	7,655,263.88
	FEDERAL REALTY INVESTMENT TRUS	CORPORATE STOCK - COMMON	2,361.00	239,097.70	238,555.44
	FEDERAL SIGNAL CORP	CORPORATE STOCK - COMMON	113,753.00	4,535,332.11	5,286,101.91
	FEDERATED HERMES INC	CORPORATE STOCK - COMMON	31.00	1,055.86	1,125.61
	FEDEX CORP	CORPORATE STOCK - COMMON	1,909.00	350,796.93	330,638.80
	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	CORPORATE DEBT INSTRUMENTS	1,750,000.00	1,476,663.44	1,363,320.49
	FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	CORPORATE DEBT INSTRUMENTS	2,700,000.00	2,496,807.50	2,291,791.08
	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	CORPORATE DEBT INSTRUMENTS	1,000,000.00	962,540.61	891,721.23
	FERGUSON PLC	CORPORATE STOCK - COMMON	15,466.00	1,955,349.96	1,942,365.51
	FERRARI NV	CORPORATE STOCK - COMMON	16,512.00	3,382,287.49	3,528,010.89
	FERRELLGAS LP / FERRELLGA 144A 5.375% 04/01/2026 DD 03/30/21	CORPORATE DEBT INSTRUMENTS	1,175,000.00	1,022,250.00	1,068,835.23
	FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21	CORPORATE DEBT INSTRUMENTS	297,000.00	245,025.00	243,718.20
	FERREXPO PLC	CORPORATE STOCK - COMMON	146.00	253.13	276.08
	FERROVIAL SA	CORPORATE STOCK - COMMON	58,819.00	1,474,901.24	1,536,093.92
	FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22	CORPORATE DEBT INSTRUMENTS	683,000.00	556,945.52	550,907.80
	FEVERTREE DRINKS PLC	CORPORATE STOCK - COMMON	50.00	532.35	620.09
	FF GROUP	CORPORATE STOCK - COMMON	7,137.00	34,447.73	36,561.42
	FFC PARTNERS II LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	(294.00)	1.00
	FHLMC POOL #SD-8199 2.000% 03/01/2052 DD 02/01/22	U. S. GOVERNMENT SECURITIES	433,519.25	372,028.75	353,557.49
	FHLMC POOL #SD-8262 2.500% 08/01/2052 DD 08/01/22	U. S. GOVERNMENT SECURITIES	419,999.89	365,596.78	365,596.78
	FHLMC MULTICLASS MTG 2266 F VAR RT 11/15/2030 DD 11/15/00	U. S. GOVERNMENT SECURITIES	3.37	3.37	3.34
	FHLMC MULTICLASS MTG 5180 NZ 2.000% 07/25/2051 DD 12/01/21	U. S. GOVERNMENT SECURITIES	2,065,873.36	1,324,278.65	1,089,954.78
	FIBRA UNO ADMINISTRACION SA DE	CORPORATE STOCK - COMMON	611,400.00	641,130.97	721,610.29
	FIBROGEN INC	CORPORATE STOCK - COMMON	30.00	373.20	480.60
	FIDELITY NATIONAL FINANCIAL IN	CORPORATE STOCK - COMMON	93.00	3,636.30	3,498.66
	FIDELITY NATIONAL FINANCIAL IN 3.200% 09/17/2051 DD 09/17/21	CORPORATE DEBT INSTRUMENTS	2,300,000.00	1,442,627.21	1,347,623.29
	FIDELITY NATIONAL INFORMATION	CORPORATE STOCK - COMMON	1,343.00	120,391.31	91,122.55
	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	CORPORATE DEBT INSTRUMENTS	1,085,000.00	786,188.14	751,960.05

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	FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	CORPORATE DEBT INSTRUMENTS	6,317,000.00	6,208,651.61	5,801,812.71
	FIELMANN AG	CORPORATE STOCK - COMMON	12.00	446.71	474.12
	FIERA CAPITAL CORP CL A SUB VTG	CORPORATE STOCK - COMMON	36.00	250.98	230.62
	FIFTH THIRD BANCORP	CORPORATE STOCK - COMMON	83,046.00	2,833,381.15	2,724,739.26
	FIGS INC	CORPORATE STOCK - COMMON	25.00	289.00	168.25
	FILA SPA	CORPORATE STOCK - COMMON	10.00	75.72	74.28
	FILO MINING CORP	CORPORATE STOCK - COMMON	40.00	503.97	686.08
	FINCANTIERI SPA	CORPORATE STOCK - COMMON	244.00	122.80	138.14
	FINECOBANK BANCA FINECO SPA	CORPORATE STOCK - COMMON	1,800.00	22,802.24	29,814.70
	FINLAND GOVERNMENT BOND 144A 1.125% 04/15/2034	OTHER INVESTMENTS	22,000.00	19,698.87	19,121.37
	FINNAIR OYJ	CORPORATE STOCK - COMMON	309.00	127.02	128.02
	FINNING INTERNATIONAL INC	CORPORATE STOCK - COMMON	77.00	1,663.94	1,912.85
	FIRST ABU DHABI BANK PJSC	CORPORATE STOCK - COMMON	269,483.00	1,364,910.96	1,254,723.24
	FIRST ADVANTAGE CORP	CORPORATE STOCK - COMMON	19.00	242.96	247.00
	FIRST AMERICAN FINANCIAL CORP	CORPORATE STOCK - COMMON	37.00	1,979.50	1,936.58
	FIRST BANCORP/PUERTO RICO	CORPORATE STOCK - COMMON	67.00	958.10	852.24
	FIRST BANCORP/SOUTHERN PINES N	CORPORATE STOCK - COMMON	13.00	485.36	556.92
	FIRST BANCSHARES INC/THE	CORPORATE STOCK - COMMON	7.00	209.30	224.07
	FIRST BUSEY CORP	CORPORATE STOCK - COMMON	18.00	414.00	444.96
	FIRST CAPITAL REIT UNIT	CORPORATE STOCK - COMMON	55.00	635.00	682.35
	FIRST CITIZENS BANCSHARES INC/	CORPORATE STOCK - COMMON	5.00	4,059.79	3,791.80
	FIRST COMMONWEALTH FINANCIAL C	CORPORATE STOCK - COMMON	33.00	444.84	461.01
	FIRST COMMUNITY BANKSHARES INC	CORPORATE STOCK - COMMON	5.00	157.65	169.50
	FIRST FINANCIAL BANCORP	CORPORATE STOCK - COMMON	32.00	690.56	775.36
	FIRST FINANCIAL BANKSHARES INC	CORPORATE STOCK - COMMON	48.00	2,012.09	1,651.20
	FIRST FINANCIAL CORP/IN	CORPORATE STOCK - COMMON	4.00	186.00	184.32
	FIRST FOUNDATION INC	CORPORATE STOCK - COMMON	18.00	341.28	257.94
	FIRST HAWAIIAN INC	CORPORATE STOCK - COMMON	44.00	1,131.24	1,145.76
	FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20	CORPORATE DEBT INSTRUMENTS	5,121,000.00	5,199,868.01	4,977,194.23
	FIRST HORIZON CORP	CORPORATE STOCK - COMMON	192.00	4,359.92	4,704.00
	FIRST INDUSTRIAL REALTY TRUST	CORPORATE STOCK - COMMON	4,079.00	206,717.79	196,852.54
	FIRST INTERNATIONAL BANK OF IS	CORPORATE STOCK - COMMON	27.00	1,244.18	1,063.62
	FIRST INTERSTATE BANCSYSTEM IN	CORPORATE STOCK - COMMON	33.00	1,328.58	1,275.45
	FIRST MAJESTIC SILVER CORP	CORPORATE STOCK - COMMON	111.00	823.81	924.08
	FIRST MERCHANTS CORP	CORPORATE STOCK - COMMON	21.00	836.15	863.31
	FIRST MID BANCSHARES INC	CORPORATE STOCK - COMMON	7.00	240.52	224.56
	FIRST NATIONAL FINANCIAL CORP	CORPORATE STOCK - COMMON	9.00	255.58	241.91
	FIRST OF LONG ISLAND CORP/THE	CORPORATE STOCK - COMMON	8.00	147.28	144.00
	FIRST PACIFIC CO LTD HK/00142	CORPORATE STOCK - COMMON	1,200.00	463.25	358.23
	FIRST QUANTUM MINERALS LTD	CORPORATE STOCK - COMMON	15,541.00	277,289.96	324,480.53
	FIRST REPUBLIC BANK/CA	CORPORATE STOCK - COMMON	118,763.00	17,963,899.04	14,476,022.07
	FIRST RESOURCES LTD	CORPORATE STOCK - COMMON	300.00	324.71	331.05
	FIRST SOLAR INC	CORPORATE STOCK - COMMON	34.00	4,394.79	5,092.86
	FIRST WATCH RESTAURANT GROUP I	CORPORATE STOCK - COMMON	6.00	84.81	81.18
	FIRSTCASH HOLDINGS INC	CORPORATE STOCK - COMMON	14.00	1,100.19	1,216.74
	FIRSTCASH INC 144A 4.625% 09/01/2028 DD 08/26/20	CORPORATE DEBT INSTRUMENTS	1,510,000.00	1,307,453.90	1,325,720.72
	FIRSTENERGY CORP	CORPORATE STOCK - COMMON	15,693.00	620,670.09	658,164.42
	FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	CORPORATE DEBT INSTRUMENTS	224,000.00	262,883.04	252,280.00
	FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	CORPORATE DEBT INSTRUMENTS	5,980,000.00	5,196,870.92	4,875,308.98
	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	CORPORATE DEBT INSTRUMENTS	660,000.00	656,159.42	617,576.67

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	FIRSTGROUP PLC	CORPORATE STOCK - COMMON	347.00	464.74	421.58
	FIRSTMARK CAPITAL III LP	PARTNERSHIP/JOINT VENTURE INTEREST	45,263,896.21	49,345,707.14	45,263,896.21
	FIRSTMARK CAPITAL IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	57,394,236.02	61,396,503.65	57,394,236.02
	FIRSTMARK CAPITAL OF I LP	PARTNERSHIP/JOINT VENTURE INTEREST	13,715,047.11	13,715,147.11	13,715,047.11
	FIRSTMARK CAPITAL OF II LP	PARTNERSHIP/JOINT VENTURE INTEREST	51,081,505.90	54,702,438.39	51,081,505.90
	FIRSTRAND LTD	CORPORATE STOCK - COMMON	269,664.00	1,002,412.07	984,515.29
	FIRSTSERVICE CORP NEW	CORPORATE STOCK - COMMON	20.00	2,503.02	2,447.47
	FISERV INC	CORPORATE STOCK - COMMON	216.00	21,852.17	21,831.12
	FISERV INC 3.500% 07/01/2029 DD 06/24/19	CORPORATE DEBT INSTRUMENTS	800,000.00	732,546.35	721,799.64
	FISERV INC 4.400% 07/01/2049 DD 06/24/19	CORPORATE DEBT INSTRUMENTS	3,055,000.00	2,651,778.03	2,497,377.51
	FISHER & PAYKEL HEALTHCARE COR	CORPORATE STOCK - COMMON	307.00	3,727.23	4,388.06
	FISKER INC	CORPORATE STOCK - COMMON	58.00	503.45	421.66
	FIVE BELOW INC	CORPORATE STOCK - COMMON	4,746.00	697,562.83	839,425.02
	FIVE POINT HOLDINGS LLC	CORPORATE STOCK - COMMON	19.00	69.35	44.27
	FIVE STAR BANCORP	CORPORATE STOCK - COMMON	4.00	106.10	108.96
	FIVE9 INC	CORPORATE STOCK - COMMON	25.00	2,422.95	1,696.50
	FIVERR INTERNATIONAL LTD	CORPORATE STOCK - COMMON	16.00	543.59	466.24
	FLATEXDEGIRO AG	CORPORATE STOCK - COMMON	132,932.00	1,284,566.56	897,480.22
	FLEETCOR TECHNOLOGIES INC	CORPORATE STOCK - COMMON	118.00	25,078.54	21,674.24
	FLETCHER BUILDING LTD	CORPORATE STOCK - COMMON	410.00	1,407.68	1,223.92
	FLEX INTERMEDIATE HOLDCO 144A 4.317% 12/30/2039 DD 05/28/21	CORPORATE DEBT INSTRUMENTS	2,900,000.00	2,269,113.24	2,093,763.29
	FLEX LNG LTD	CORPORATE STOCK - COMMON	14.00	466.38	455.91
	FLEX LTD	CORPORATE STOCK - COMMON	164.00	2,920.84	3,519.44
	FLEXIUM INTERCONNECT INC	CORPORATE STOCK - COMMON	62,000.00	205,965.20	197,686.71
	FLIGHT CENTRE TRAVEL GROUP LTD	CORPORATE STOCK - COMMON	78.00	938.72	766.46
	FLOOR & DECOR HOLDINGS INC	CORPORATE STOCK - COMMON	19,012.00	1,546,806.14	1,323,805.56
	FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	CORPORATE DEBT INSTRUMENTS	950,000.00	707,951.71	641,416.67
	FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	239,492.00	217,782.11
	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,135,744.37	1,050,641.38
	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	10,855,000.00	9,872,853.61	8,974,025.73
	FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,265,000.00	2,065,696.01	1,929,810.12
	FLORIDA POWER & LIGHT CO 5.650% 02/01/2035 DD 01/29/04	CORPORATE DEBT INSTRUMENTS - PREFERRED	538,000.00	584,900.85	549,284.09
	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,405,062.26	1,329,165.06
	FLOW TRADERS	CORPORATE STOCK - COMMON	16.00	320.33	369.52
	FLOWERS FOODS INC	CORPORATE STOCK - COMMON	72.00	1,970.42	2,069.28
	FLOWSERVE CORP	CORPORATE STOCK - COMMON	46.00	1,399.91	1,411.28
	FLSMIDTH & CO A/S	CORPORATE STOCK - COMMON	26.00	746.10	939.20
	FLUENCE ENERGY INC	CORPORATE STOCK - COMMON	14.00	274.89	240.10
	FLUGHAFEN ZURICH AG	CORPORATE STOCK - COMMON	10.00	1,690.66	1,546.69
	FLUIDRA SA	CORPORATE STOCK - COMMON	49.00	776.84	759.33
	FLUOR CORP	CORPORATE STOCK - COMMON	49.00	1,295.56	1,698.34
	FLUSHING FINANCIAL CORP	CORPORATE STOCK - COMMON	9.00	185.85	174.42
	FLUTTER ENTERTAINMENT PLC	CORPORATE STOCK - COMMON	1,679.00	211,503.41	229,006.45
	FLYWIRE CORP	CORPORATE STOCK - COMMON	11.00	273.46	269.17
	FMC CORP	CORPORATE STOCK - COMMON	45.00	4,879.70	5,616.00
	FMC CORP 4.500% 10/01/2049 DD 09/20/19	CORPORATE DEBT INSTRUMENTS	4,430,000.00	3,712,861.15	3,532,086.49
	FMG RESOURCES AUGUST 2006 144A 4.500% 09/15/2027 DD 09/16/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,453,000.00	1,321,717.19	1,340,392.50
	FNAC DARTY SA	CORPORATE STOCK - COMMON	8.00	270.29	294.05
	FNB CORP/PA	CORPORATE STOCK - COMMON	122.00	1,454.24	1,592.10
	FNMA POOL #0AL8946 3.500% 08/01/2046 DD 08/01/16	U. S. GOVERNMENT SECURITIES	408,510.53	395,623.68	379,480.72

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	FNMA POOL #0BM4831 3.000% 10/01/2048 DD 10/01/18	U. S. GOVERNMENT SECURITIES	95,670.01	85,919.13	83,378.19
	FNMA POOL #0MA3704 3.500% 06/01/2049 DD 05/01/19	U. S. GOVERNMENT SECURITIES	86,069.46	81,605.64	77,712.17
	FNMA GTD REMIC P/T 00-32 FM VAR RT 10/18/2030 DD 09/18/00	U. S. GOVERNMENT SECURITIES	587.89	587.19	582.56
	FNMA GTD REMIC P/T 06-5 3A2 VAR RT 05/25/2035 DD 01/01/06	U. S. GOVERNMENT SECURITIES	32,972.00	33,464.39	32,734.49
	FNMA GTD REMIC P/T 98-73 MZ 6.300% 10/17/2038 DD 12/01/98	U. S. GOVERNMENT SECURITIES	4,843.82	4,735.80	4,463.35
	FOCUS FINANCIAL PARTNERS INC	CORPORATE STOCK - COMMON	21.00	812.78	782.67
	FOOT LOCKER INC	CORPORATE STOCK - COMMON	31.00	1,142.04	1,171.49
	FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,430,000.00	1,645,032.82	1,431,449.75
	FORD MOTOR CO	CORPORATE STOCK - COMMON	17,421.00	265,206.14	202,606.23
	FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	178,000.00	139,034.02	133,508.95
	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	CORPORATE DEBT INSTRUMENTS	7,039,000.00	5,265,523.95	5,055,660.39
	FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22	CORPORATE DEBT INSTRUMENTS	976,000.00	950,380.00	902,921.02
	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	CORPORATE DEBT INSTRUMENTS	1,645,000.00	1,742,206.16	1,682,499.42
	FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21	CORPORATE DEBT INSTRUMENTS	417,000.00	348,716.25	344,408.25
	FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	730,000.00	666,438.90	659,929.37
	FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14	CORPORATE DEBT INSTRUMENTS	600,000.00	574,734.00	571,896.86
	FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,277,000.00	4,408,300.26	4,331,572.68
	FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20	CORPORATE DEBT INSTRUMENTS	1,412,000.00	1,271,830.76	1,263,740.00
	FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16	CORPORATE DEBT INSTRUMENTS	1,518,000.00	1,429,166.64	1,418,274.99
	FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19	CORPORATE DEBT INSTRUMENTS	312,000.00	288,342.60	282,530.04
	FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	510,000.00	482,550.00	490,115.81
	FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19	CORPORATE DEBT INSTRUMENTS	343,000.00	337,426.25	338,489.55
	FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22	CORPORATE DEBT INSTRUMENTS	1,199,000.00	1,199,000.00	1,228,615.30
	FORESTAR GROUP INC	CORPORATE STOCK - COMMON	5.00	62.20	77.05
	FORGEROCK INC	CORPORATE STOCK - COMMON	14.00	326.83	318.78
	FORMFACTOR INC	CORPORATE STOCK - COMMON	26.00	761.28	577.98
	FORMULA SYSTEMS 1985 LTD	CORPORATE STOCK - COMMON	5.00	500.08	361.20
	FORRESTER RESEARCH INC	CORPORATE STOCK - COMMON	4.00	166.36	143.04
	FORTERRA PLC	CORPORATE STOCK - COMMON	108.00	333.02	242.42
	FORTESCUE METALS GROUP LTD	CORPORATE STOCK - COMMON	836.00	10,396.55	11,627.80
	FORTINET INC	CORPORATE STOCK - COMMON	238.00	11,593.58	11,635.82
	FORTIS INC	CORPORATE STOCK - COMMON	13,636.00	603,252.52	545,258.85
	FORTIVE CORP	CORPORATE STOCK - COMMON	96,981.00	6,141,808.22	6,231,029.25
	FORTNOX AB	CORPORATE STOCK - COMMON	245.00	1,096.22	1,111.96
	FORTUM OYJ	CORPORATE STOCK - COMMON	242,290.00	2,617,334.11	4,018,395.39
	FORTUNA SILVER MINES INC	CORPORATE STOCK - COMMON	146.00	338.91	548.46
	FORTUNE BRANDS INNOVATIONS INC	CORPORATE STOCK - COMMON	19,454.00	961,396.44	1,111,017.94
	FORTUNE REAL ESTATE INVESTMENT HK/00778	CORPORATE STOCK - COMMON	700.00	569.89	568.61
	FORWARD AIR CORP	CORPORATE STOCK - COMMON	10.00	975.92	1,048.90
	FOSUN TOURISM GROUP HK/01992	CORPORATE STOCK - COMMON	100.00	140.66	148.37
	FOUR CORNERS PROPERTY TRUST IN	CORPORATE STOCK - COMMON	29.00	779.00	751.97
	FOURTH CINVEN FUND	PARTNERSHIP/JOINT VENTURE INTEREST	27,167.80	27,318.58	28,994.83
	FOX CORP	CORPORATE STOCK - COMMON	160.00	5,338.24	4,761.28
	FOX CORP 5.576% 01/25/2049 DD 01/25/20	CORPORATE DEBT INSTRUMENTS	1,255,000.00	1,213,395.26	1,126,808.88
	FOX FACTORY HOLDING CORP	CORPORATE STOCK - COMMON	38,126.00	3,553,723.69	3,478,234.98
	FP CREDIT PARTNERS AGGREGATOR	PARTNERSHIP/JOINT VENTURE INTEREST	16,280,015.51	16,899,394.38	16,280,015.51
	FP CREDIT PARTNERS II AGGRE LP	PARTNERSHIP/JOINT VENTURE INTEREST	13,857,991.03	15,020,462.62	13,857,991.03
	FRANCHISE GROUP INC	CORPORATE STOCK - COMMON	8.00	271.12	190.56
	FRANCISCO BEYONDTRUST COINV	PARTNERSHIP/JOINT VENTURE INTEREST	78,308,499.00	80,343,863.00	78,308,499.00
	FRANCISCO KEYLOOP COINV	PARTNERSHIP/JOINT VENTURE INTEREST	21,902,223.70	22,995,764.70	21,902,223.70

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	FRANCISCO LOGMEIN COINV	PARTNERSHIP/JOINT VENTURE INTEREST	29,694,446.00	31,171,915.00	29,694,446.00
	FRANCISCO PARTNERS AGILITY II	PARTNERSHIP/JOINT VENTURE INTEREST	22,298,733.00	21,088,115.00	22,298,733.00
	FRANCISCO PARTNERS II L P	PARTNERSHIP/JOINT VENTURE INTEREST	278,459.50	624,423.50	278,459.50
	FRANCISCO PARTNERS III LP	PARTNERSHIP/JOINT VENTURE INTEREST	21,363,094.00	22,921,909.03	21,363,094.00
	FRANCISCO PARTNERS IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	39,457,491.00	40,239,012.91	39,457,491.00
	FRANCISCO PARTNERS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	99,085,314.00	99,957,124.00	99,085,314.00
	FRANCISCO PARTNERS VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	71,487,207.00	70,697,501.00	71,487,207.00
	FRANCISCO QUEST SONICWALL COINV	PARTNERSHIP/JOINT VENTURE INTEREST	14,054,541.00	13,101,454.00	14,054,541.00
	FRANCO-NEVADA CORP	CORPORATE STOCK - COMMON	33,850.00	4,081,384.07	4,611,014.79
	FRANKLIN BSP REALTY TRUST INC	CORPORATE STOCK - COMMON	29.00	392.06	374.10
	FRANKLIN COVEY CO	CORPORATE STOCK - COMMON	4.00	190.28	187.08
	FRANKLIN ELECTRIC CO INC	CORPORATE STOCK - COMMON	14.00	1,207.90	1,116.50
	FRANKLIN RESOURCES INC	CORPORATE STOCK - COMMON	106.00	2,763.15	2,796.28
	FRANKLIN RESOURCES INC 1.600% 10/30/2030 DD 10/19/20	CORPORATE DEBT INSTRUMENTS	1,000,000.00	791,976.46	773,115.32
	FRAPORT AG FRANKFURT AIRPORT S	CORPORATE STOCK - COMMON	19.00	823.83	771.57
	FRASERS CENTREPOINT TRUST	CORPORATE STOCK - COMMON	500.00	809.98	782.88
	FRASERS GROUP PLC	CORPORATE STOCK - COMMON	85.00	796.19	725.95
	FRASERS HOSPITALITY TRUST	CORPORATE STOCK - COMMON	400.00	200.70	132.72
	FRASERS LOGISTICS & COMMERCIAL	CORPORATE STOCK - COMMON	1,400.00	1,364.78	1,210.86
	FREEDOM HOLDING CORP/NV	CORPORATE STOCK - COMMON	6.00	347.58	348.30
	FREEE KK	CORPORATE STOCK - COMMON	6,400.00	137,856.82	142,022.80
	FREEHOLD ROYALTIES LTD	CORPORATE STOCK - COMMON	62.00	681.31	724.35
	FREENET AG	CORPORATE STOCK - COMMON	56.00	1,221.95	1,220.42
	FREEPORT-MCMORAN INC	CORPORATE STOCK - COMMON	137,064.00	4,232,066.36	5,208,432.00
	FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	CORPORATE DEBT INSTRUMENTS	3,500,000.00	3,258,015.96	3,157,140.00
	FRENCH REPUBLIC GOVERNMENT 144A 1.500% 05/25/2050	OTHER INVESTMENTS	49,000.00	39,443.38	35,794.84
	FRENCH REPUBLIC GOVERNMENT REGS 0.000% 11/25/2029	OTHER INVESTMENTS	535,000.00	473,028.85	470,880.47
	FRENCKEN GROUP LTD	CORPORATE STOCK - COMMON	100.00	82.43	70.46
	FRESENIUS MEDICAL CARE AG & CO	CORPORATE STOCK - COMMON	9,044.00	310,920.31	295,068.03
	FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20	CORPORATE DEBT INSTRUMENTS	400,000.00	310,698.87	294,022.61
	FRESENIUS SE & CO KGAA	CORPORATE STOCK - COMMON	210.00	5,227.09	5,883.22
	FRESH DEL MONTE PRODUCE INC	CORPORATE STOCK - COMMON	14.00	380.51	366.66
	FRESHPET INC	CORPORATE STOCK - COMMON	9,073.00	394,964.80	478,782.21
	FRESHWORKS INC	CORPORATE STOCK - COMMON	36,515.00	496,982.58	537,135.65
	FRESNILLO PLC	CORPORATE STOCK - COMMON	251,833.00	2,104,829.37	2,731,821.97
	FREYR BATTERY SA	CORPORATE STOCK - COMMON	38.00	512.71	329.84
	FRONTDOOR INC	CORPORATE STOCK - COMMON	29.00	680.92	603.20
	FRONTERA ENERGY CORP	CORPORATE STOCK - COMMON	28.00	237.11	253.56
	FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20	CORPORATE DEBT INSTRUMENTS	126,000.00	110,433.96	109,408.32
	FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22	CORPORATE DEBT INSTRUMENTS	552,000.00	568,217.76	561,245.74
	FRONTIER COMMUNICATIONS PARENT	CORPORATE STOCK - COMMON	69.00	1,777.44	1,758.12
	FRONTIER DEVELOPMENTS PLC	CORPORATE STOCK - COMMON	10.00	169.89	115.60
	FRONTIER GROUP HOLDINGS INC	CORPORATE STOCK - COMMON	15.00	193.50	154.05
	FRONTLINE PLC	CORPORATE STOCK - COMMON	65.00	789.35	775.96
	FRP HOLDINGS INC	CORPORATE STOCK - COMMON	2.00	115.04	107.72
	FS KKR CAPITAL CORP 3.125% 10/12/2028 DD 10/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	976,969.90	969,234.82
	F-SECURE OYJ	CORPORATE STOCK - COMMON	47.00	118.31	141.95
	FTI CONSULTING INC	CORPORATE STOCK - COMMON	18,613.00	2,989,247.80	2,955,744.40
	FUBOTV INC	CORPORATE STOCK - COMMON	51.00	184.62	88.74
	FUCHS PETROLUB SE PRF NPV (REG)	CORPORATE STOCK - COMMON	33.00	895.28	1,153.08

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	FUELCCELL ENERGY INC	CORPORATE STOCK - COMMON	168.00	622.57	467.04
	FUGRO NV	CORPORATE STOCK - COMMON	49.00	626.25	585.71
	FUJIFILM HOLDINGS CORP	CORPORATE STOCK - COMMON	32,200.00	1,651,752.57	1,616,772.04
	FUJITSU LTD	CORPORATE STOCK - COMMON	5,200.00	621,374.21	694,213.46
	FULCRUM THERAPEUTICS INC	CORPORATE STOCK - COMMON	8.00	59.20	58.24
	FULGENT GENETICS INC	CORPORATE STOCK - COMMON	7.00	279.54	208.46
	FULGENT SUN INTERNATIONAL HOLD	CORPORATE STOCK - COMMON	143,000.00	875,227.31	707,195.26
	FULTON FINANCIAL CORP	CORPORATE STOCK - COMMON	59.00	958.75	992.97
	FUNKO INC	CORPORATE STOCK - COMMON	7.00	155.89	76.37
	FURUKAWA ELECTRIC CO LTD	CORPORATE STOCK - COMMON	122,400.00	2,159,414.83	2,295,028.85
	FUTURE PLC	CORPORATE STOCK - COMMON	58.00	1,030.82	883.96
	FUTUREFUEL CORP	CORPORATE STOCK - COMMON	9.00	65.61	73.17
	G CITY LTD	CORPORATE STOCK - COMMON	35.00	229.58	106.14
	G1 THERAPEUTICS INC	CORPORATE STOCK - COMMON	15.00	89.93	81.45
	G8 EDUCATION LTD	CORPORATE STOCK - COMMON	423.00	294.34	316.98
*	GAC JOHN HANCOCK LIFE INS CO CNTCT 8474 JOHN HANCOCK OTHER	PARTNERSHIP/JOINT VENTURE INTEREST	149,114.79	149,114.79	149,114.79
	GAC METROPOLITAN LIFE #365 SDCFDVFGG	PARTNERSHIP/JOINT VENTURE INTEREST	5,033.48	5,033.48	5,033.48
*	GAC METROPOLITAN LIFE INS CO CNTCT #13168 METLIFE OTHER CON	PARTNERSHIP/JOINT VENTURE INTEREST	3,220.28	0.00	0.00
*	GAC METROPOLITAN LIFE INS CO CNTCT 10433METLIFE OTHER CONTR	PARTNERSHIP/JOINT VENTURE INTEREST	19,103.38	19,103.38	19,103.38
	GAC SHASTA 2.0 SDCFDVFGG	POOLED SEPARATE ACCOUNTS	807,469,720.00	640,908,742.01	579,979,660.80
	GAIL INDIA LTD	CORPORATE STOCK - COMMON	713,878.00	815,178.46	828,816.44
	GALAPAGOS NV	CORPORATE STOCK - COMMON	22.00	1,109.20	921.81
	GALAXY 30 CLO LT 30A SUBA 144A VAR RT 04/15/2035 DD 03/29/22	CORPORATE DEBT INSTRUMENTS	7,200,000.00	6,004,470.96	6,004,470.96
	GALAXY ENTERTAINMENT GROUP LTD HK/00027	CORPORATE STOCK - COMMON	790,939.00	4,446,569.82	5,229,047.27
	GALENICA AG	CORPORATE STOCK - COMMON	24.00	1,694.35	1,959.79
	GALP ENERGIA SGPS SA	CORPORATE STOCK - COMMON	223.00	2,420.65	3,001.14
	GAMES WORKSHOP GROUP PLC	CORPORATE STOCK - COMMON	16.00	1,342.91	1,648.45
	GAMESTOP CORP	CORPORATE STOCK - COMMON	18,451.00	495,568.98	340,605.46
	GAMING AND LEISURE PROPERTIES	CORPORATE STOCK - COMMON	7,706.00	372,006.67	401,405.54
	GAMMA COMMUNICATIONS PLC	CORPORATE STOCK - COMMON	39.00	491.02	507.60
	GAN LTD	CORPORATE STOCK - COMMON	10.00	25.80	15.00
	GANFENG LITHIUM GROUP CO LTD HK/01772	CORPORATE STOCK - COMMON	346,581.00	2,969,514.22	2,588,827.90
	GAP INC/THE	CORPORATE STOCK - COMMON	73.00	667.22	823.44
	GAP VI OFFICE CO-INVESTOR LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20	CORPORATE DEBT INSTRUMENTS	565,000.00	496,578.50	498,883.70
	GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	647,000.00	501,425.00	525,718.81
	GARDA WORLD SECURITY CORP 144A 9.500% 11/01/2027 DD 10/30/19	CORPORATE DEBT INSTRUMENTS	123,000.00	109,777.50	118,463.30
	GARMIN LTD	CORPORATE STOCK - COMMON	55.00	4,872.61	5,075.95
	GARO AB	CORPORATE STOCK - COMMON	13.00	141.94	135.50
	GARTNER INC	CORPORATE STOCK - COMMON	29.00	8,274.28	9,748.06
	GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21	CORPORATE DEBT INSTRUMENTS	124,000.00	106,640.00	108,961.28
	GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	CORPORATE DEBT INSTRUMENTS	615,000.00	567,614.25	573,382.95
	GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19	CORPORATE DEBT INSTRUMENTS	857,000.00	815,180.00	827,005.00
	GATES INDUSTRIAL CORP PLC	CORPORATE STOCK - COMMON	35.00	375.20	399.35
	GATX CORP	CORPORATE STOCK - COMMON	13.00	1,267.87	1,382.42
	GATX CORP 3.100% 06/01/2051 DD 02/03/21	CORPORATE DEBT INSTRUMENTS	7,129,000.00	4,625,660.20	4,297,340.03
	GATX CORP 4.500% 03/30/2045 DD 02/06/15	CORPORATE DEBT INSTRUMENTS	200,000.00	165,276.88	154,462.73
	GAZPROM OAO VIA GAZ CAPIT REGS 2.949% 01/24/2024	CORPORATE DEBT INSTRUMENTS	900,000.00	476,479.88	701,183.25
	GAZPROM PJSC	CORPORATE STOCK - COMMON	1,653,318.00	6,235,798.36	512,316.99
	GAZPROM PJSC VIA GAZ CAPI REGS 5.150% 02/11/2026 DD 02/11/19	CORPORATE DEBT INSTRUMENTS	400,000.00	216,280.00	310,000.00

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	GAZTRANSPORT ET TECHNIGAZ SA	CORPORATE STOCK - COMMON	13.00	1,639.04	1,384.65
	GB GROUP PLC	CORPORATE STOCK - COMMON	117.00	608.82	443.05
	GBP (GREAT BRITISH POUNDS)	INTEREST-BEARING CASH	641,014.78	772,832.59	771,076.68
	GBP CURRENCY AT BROKER 0.000%	INTEREST-BEARING CASH	719.03	867.54	864.92
	GDI INTEGRATED FAC SVCS INC SUB VTG	CORPORATE STOCK - COMMON	7.00	248.87	235.06
	GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20	CORPORATE DEBT INSTRUMENTS	563,000.00	542,746.16	535,101.43
	GE HEALTHCARE TECHNOLOGIE 144A 6.377% 11/22/2052 DD 11/22/22	CORPORATE DEBT INSTRUMENTS	5,671,000.00	5,710,200.98	6,104,802.98
	GEA GROUP AG	CORPORATE STOCK - COMMON	74.00	2,594.02	3,016.90
	GEBERIT AG	CORPORATE STOCK - COMMON	18.00	8,351.26	8,472.76
	GECINA SA	CORPORATE STOCK - COMMON	1,523.00	136,231.53	154,658.88
	GEELY AUTOMOBILE HOLDINGS LTD HK/00175	CORPORATE STOCK - COMMON	2,488,042.00	4,379,871.07	3,634,062.85
	GEMDALE CORP CN/600383	CORPORATE STOCK - COMMON	78,700.00	125,200.81	115,813.54
	GEN DIGITAL INC	CORPORATE STOCK - COMMON	36,607.00	827,249.04	784,488.01
	GEN DIGITAL INC 144A 6.750% 09/30/2027 DD 09/19/22	CORPORATE DEBT INSTRUMENTS	380,000.00	380,356.25	372,400.00
	GEN DIGITAL INC 144A 7.125% 09/30/2030 DD 09/19/22	CORPORATE DEBT INSTRUMENTS	742,000.00	743,115.00	729,015.00
	GENCO SHIPPING & TRADING LTD	CORPORATE STOCK - COMMON	13.00	183.37	199.68
	GENEDX HOLDINGS CORP	CORPORATE STOCK - COMMON	38.00	38.76	10.02
	GENEL ENERGY PLC	CORPORATE STOCK - COMMON	74.00	122.45	110.91
	GENERAC HOLDINGS INC	CORPORATE STOCK - COMMON	23.00	4,810.48	2,315.18
	GENERAL DYNAMICS CORP	CORPORATE STOCK - COMMON	25,492.00	5,835,883.56	6,324,820.12
	GENERAL ELECTRIC CO	CORPORATE STOCK - COMMON	140,161.00	10,288,129.32	11,744,090.19
	GENERAL ELECTRIC CO 4.350% 05/01/2050 DD 04/22/20	CORPORATE DEBT INSTRUMENTS	25,000.00	21,840.05	20,500.81
	GENERAL ELECTRIC CO VAR RT 08/15/2036 DD 08/15/06	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	816,144.56	805,684.48
	GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16	CORPORATE STOCK - PREFERRED	14,236,000.00	13,491,410.00	13,986,051.57
	GENERAL MILLS INC	CORPORATE STOCK - COMMON	23,005.00	1,766,872.69	1,928,969.25
	GENERAL MOTORS CO	CORPORATE STOCK - COMMON	10,740.00	410,125.54	361,293.60
	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	CORPORATE DEBT INSTRUMENTS	3,235,000.00	2,824,897.17	2,652,213.68
	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,570,000.00	1,335,771.70	1,376,365.65
	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	CORPORATE DEBT INSTRUMENTS	6,500,000.00	6,262,873.96	6,033,311.05
	GENERAL MOTORS FINANCIAL CO IN 2.700% 06/10/2031 DD 06/10/21	CORPORATE DEBT INSTRUMENTS	4,396,000.00	3,449,856.88	3,378,460.03
	GENERATION BIO CO	CORPORATE STOCK - COMMON	12.00	61.44	47.16
	GENESCO INC	CORPORATE STOCK - COMMON	5.00	282.90	230.10
	GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14	CORPORATE DEBT INSTRUMENTS	904,000.00	864,533.15	872,355.08
	GENESIS ENERGY LP / GENESIS EN 6.250% 05/15/2026 DD 12/11/17	CORPORATE DEBT INSTRUMENTS	239,000.00	222,665.00	218,675.71
	GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17	CORPORATE DEBT INSTRUMENTS	330,000.00	307,002.30	313,432.98
	GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20	CORPORATE DEBT INSTRUMENTS	1,005,000.00	931,598.85	925,082.40
	GENESIS ENERGY LTD	CORPORATE STOCK - COMMON	259.00	468.51	422.62
	GENMAB A/S	CORPORATE STOCK - COMMON	2,983.00	1,063,735.20	1,259,068.87
	GENTEX CORP	CORPORATE STOCK - COMMON	84.00	2,290.97	2,290.68
	GENTHERM INC	CORPORATE STOCK - COMMON	47,499.00	2,838,867.07	3,101,209.71
	GENTING SINGAPORE LTD	CORPORATE STOCK - COMMON	2,900.00	1,624.37	2,064.94
	GENUINE PARTS CO	CORPORATE STOCK - COMMON	51.00	7,995.76	8,849.01
	GENUIT GROUP PLC	CORPORATE STOCK - COMMON	121.00	506.86	409.00
	GENUS PLC	CORPORATE STOCK - COMMON	33.00	977.94	1,184.52
	GENWORTH FINANCIAL INC	CORPORATE STOCK - COMMON	177.00	761.57	936.33
	GEO GROUP INC/THE	CORPORATE STOCK - COMMON	46.00	376.28	503.70
	GEORG FISCHER AG	CORPORATE STOCK - COMMON	40.00	2,180.44	2,447.04
	GEORGETOWN UNIVERSITY/THE 5.215% 10/01/2118 DD 01/16/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	550,000.00	525,394.42	484,745.21
	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	798,010.26	750,402.77
	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	15,810,000.00	14,050,890.07	13,655,172.57

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	GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	CORPORATE DEBT INSTRUMENTS	900,000.00	901,715.25	840,432.19
	GEORGIA-PACIFIC LLC 144A 2.300% 04/30/2030 DD 04/30/20	CORPORATE DEBT INSTRUMENTS	75,000.00	64,787.36	62,460.01
	GERDAU SA	CORPORATE STOCK - PREFERRED	29,400.00	132,331.21	163,545.24
	GERDAU SA ADR	CORPORATE STOCK - COMMON	99,568.00	476,541.15	551,606.72
	GERMAN AMERICAN BANCORP INC	CORPORATE STOCK - COMMON	10.00	373.35	373.00
	GERON CORP	CORPORATE STOCK - COMMON	122.00	297.09	295.24
	GERRESHEIMER AG	CORPORATE STOCK - COMMON	16.00	853.36	1,072.37
	GESTAMP AUTOMOCION SA	CORPORATE STOCK - COMMON	83.00	306.30	320.13
	GETINGE AB	CORPORATE STOCK - COMMON	8,052.00	185,760.60	167,152.70
	GETLINK SE	CORPORATE STOCK - COMMON	324,074.00	6,123,126.02	5,179,372.95
	GETTY REALTY CORP	CORPORATE STOCK - COMMON	14.00	429.95	473.90
	GEVO INC	CORPORATE STOCK - COMMON	63.00	197.19	119.70
	GFL ENVIRONMENTAL INC SUB VTG	CORPORATE STOCK - COMMON	90.00	2,541.59	2,626.37
	GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,170,000.00	5,359,385.40	5,424,432.63
	GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19	CORPORATE DEBT INSTRUMENTS	232,000.00	224,208.83	221,878.86
	GFT TECHNOLOGIES SE	CORPORATE STOCK - COMMON	8.00	267.07	289.87
	GGV CAPITAL VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	27,259,608.00	27,632,754.00	27,259,608.00
	GGV CAPITAL VII PLUS LP	PARTNERSHIP/JOINT VENTURE INTEREST	6,064,336.00	6,078,280.00	6,064,336.00
	GGV CAPITAL VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	12,386,413.00	11,872,387.00	12,386,413.00
	GGV CAPITAL VIII PLUS LP	PARTNERSHIP/JOINT VENTURE INTEREST	2,421,012.00	2,375,273.00	2,421,012.00
	GGV DISCOVERY II LP	PARTNERSHIP/JOINT VENTURE INTEREST	28,011,714.00	28,127,003.76	28,011,714.00
	GGV DISCOVERY III LP	PARTNERSHIP/JOINT VENTURE INTEREST	9,830,278.00	8,719,877.00	9,830,278.00
	GIBRALTAR INDUSTRIES INC	CORPORATE STOCK - COMMON	12.00	502.20	550.56
	GIBSON ENERGY INC	CORPORATE STOCK - COMMON	71.00	1,343.99	1,238.75
	G-III APPAREL GROUP LTD	CORPORATE STOCK - COMMON	16.00	337.12	219.36
	GILDAN ACTIVEWEAR INC	CORPORATE STOCK - COMMON	90.00	2,669.21	2,462.97
	GILEAD SCIENCES INC	CORPORATE STOCK - COMMON	25,613.00	1,626,529.64	2,198,876.05
	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	782,377.67	748,133.69
	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,250,000.00	2,957,384.46	2,880,437.17
	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	489,195.27	477,141.05
	GINKGO BIOWORKS HOLDINGS INC	CORPORATE STOCK - COMMON	303.00	721.92	512.07
	GITLAB INC	CORPORATE STOCK - COMMON	8,954.00	405,678.43	406,869.76
	GIVAUDAN SA	CORPORATE STOCK - COMMON	5.00	15,851.19	15,310.20
	GJENSIDIGE FORSIKRING ASA	CORPORATE STOCK - COMMON	98.00	1,969.20	1,912.05
	GLACIER BANCORP INC	CORPORATE STOCK - COMMON	39.00	1,976.09	1,927.38
	GLADSTONE COMMERCIAL CORP	CORPORATE STOCK - COMMON	12.00	228.84	222.00
	GLADSTONE LAND CORP	CORPORATE STOCK - COMMON	10.00	235.10	183.50
	GLANBIA PLC	CORPORATE STOCK - COMMON	91.00	1,138.89	1,129.02
	GLAND PHARMA LTD	CORPORATE STOCK - COMMON	4,219.00	114,949.16	80,399.67
	GLATFELTER CORP	CORPORATE STOCK - COMMON	15.00	73.05	41.70
	GLATFELTER CORP 144A 4.750% 11/15/2029 DD 10/25/21	CORPORATE DEBT INSTRUMENTS	1,023,000.00	634,260.00	615,203.39
	GLAUKOS CORP	CORPORATE STOCK - COMMON	17.00	813.46	742.56
	GLENCORE PLC	CORPORATE STOCK - COMMON	349,833.00	1,991,214.11	2,324,577.18
	GLENVEAGH PROPERTIES PLC	CORPORATE STOCK - COMMON	290.00	298.60	269.27
	GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	625,446.61	588,840.34
	GLOBAL ATOMIC CORP	CORPORATE STOCK - COMMON	78.00	197.42	202.06
	GLOBAL DOMINION ACCESS SA	CORPORATE STOCK - COMMON	44.00	170.56	168.35
	GLOBAL FASHION GROUP SA	CORPORATE STOCK - COMMON	38.00	53.58	46.35
	GLOBAL INDUSTRIAL CO	CORPORATE STOCK - COMMON	4.00	120.32	94.12
	GLOBAL MEDICAL REIT INC	CORPORATE STOCK - COMMON	19.00	205.96	180.12

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	GLOBAL NET LEASE INC	CORPORATE STOCK - COMMON	34.00	468.18	427.38
	GLOBAL PAYMENTS INC	CORPORATE STOCK - COMMON	99.00	12,238.32	9,832.68
	GLOBAL PAYMENTS INC 3.200% 08/15/2029 DD 08/14/19	CORPORATE DEBT INSTRUMENTS	400,000.00	349,328.00	340,715.50
	GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	CORPORATE DEBT INSTRUMENTS	2,875,000.00	2,772,829.15	2,598,569.76
	GLOBAL-E ONLINE LTD	CORPORATE STOCK - COMMON	23,017.00	727,107.03	475,070.88
	GLOBALSTAR INC	CORPORATE STOCK - COMMON	219.00	438.00	291.27
	GLOBALTRANS INVESTMENT PLC GDR	CORPORATE STOCK - COMMON	24,691.00	21,728.08	0.00
	GLOBANT SA	CORPORATE STOCK - COMMON	17,785.00	3,429,414.62	2,990,725.60
	GLOBE LIFE INC	CORPORATE STOCK - COMMON	33.00	3,207.27	3,978.15
	GLOBE TELECOM INC	CORPORATE STOCK - COMMON	2,535.00	97,318.73	99,166.48
	GLOBUS MEDICAL INC	CORPORATE STOCK - COMMON	55,110.00	3,261,960.90	4,093,019.70
	GLODON CO LTD CN/002410	CORPORATE STOCK - COMMON	85,100.00	705,503.02	733,884.52
	GLP CAPITAL LP / GLP FINANCING 3.250% 01/15/2032 DD 12/13/21	CORPORATE DEBT INSTRUMENTS	3,110,000.00	2,517,748.33	2,486,086.73
	GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	CORPORATE DEBT INSTRUMENTS	600,000.00	579,246.89	567,714.00
	GLP J-REIT	CORPORATE STOCK - COMMON	441.00	540,493.42	505,690.22
	GMO PAYMENT GATEWAY INC	CORPORATE STOCK - COMMON	8,900.00	720,346.26	736,579.59
	GMS INC	CORPORATE STOCK - COMMON	14.00	679.03	697.20
	GN STORE NORD AS	CORPORATE STOCK - COMMON	145,792.00	4,023,842.56	3,342,533.50
	GNMA GTD REMIC P/T 13-H25 SA VAR RT 10/20/2063 DD 10/20/13	U. S. GOVERNMENT SECURITIES	132,155.15	131,855.25	131,495.83
	GNMA GTD REMIC P/T 19-31 GF VAR RT 03/20/2049 DD 03/20/19	U. S. GOVERNMENT SECURITIES	63,055.62	62,692.05	61,636.67
	GNMA GTD REMIC P/T 19-33 F VAR RT 03/20/2049 DD 03/20/19	U. S. GOVERNMENT SECURITIES	38,989.19	38,934.36	38,124.90
	GNMA II POOL #OMA6531 3.000% 03/20/2050 DD 03/01/20	U. S. GOVERNMENT SECURITIES	121,881.79	113,952.37	107,023.26
	GNMA II POOL #OMA6645 2.500% 05/20/2050 DD 05/01/20	U. S. GOVERNMENT SECURITIES	115,345.23	104,314.18	97,668.65
	GODADDY INC	CORPORATE STOCK - COMMON	30,156.00	2,286,075.49	2,256,271.92
	GODREJ CONSUMER PRODUCTS LTD	CORPORATE STOCK - COMMON	22,718.00	264,253.72	240,017.75
	GOEASY LTD	CORPORATE STOCK - COMMON	6.00	549.14	471.38
	GOGO INC	CORPORATE STOCK - COMMON	20.00	297.29	295.20
	GOGOLD RESOURCES INC	CORPORATE STOCK - COMMON	122.00	166.75	195.39
	GOHEALTH INC	CORPORATE STOCK - COMMON	1.00	7.23	10.45
	GOLD FIELDS LTD	CORPORATE STOCK - COMMON	45,489.00	370,249.99	470,930.79
	GOLD ROAD RESOURCES LTD	CORPORATE STOCK - COMMON	487.00	443.99	558.14
	GOLDEN AGRI-RESOURCES LTD	CORPORATE STOCK - COMMON	3,000.00	602.11	559.20
	GOLDEN ENERGY & RESOURCES LTD	CORPORATE STOCK - COMMON	1,164,800.00	640,375.57	681,753.65
	GOLDEN ENTERTAINMENT INC	CORPORATE STOCK - COMMON	6.00	229.56	224.40
	GOLDEN OCEAN GROUP LTD	CORPORATE STOCK - COMMON	63.00	598.88	549.61
	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/2046 DD 10/07/21	OTHER INVESTMENTS	620,000.00	544,688.60	573,866.30
	GOLDMAN SACHS GROUP INC/THE	CORPORATE STOCK - COMMON	1,889.00	628,472.76	648,644.82
	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,700,000.00	8,292,852.44	7,739,255.35
	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	CORPORATE DEBT INSTRUMENTS	3,935,000.00	4,361,644.86	4,186,267.73
	GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,105,000.00	873,780.37	843,005.13
	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	85,074.00	81,481.17
	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,930,000.00	3,096,639.85	2,906,550.54
	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2032 DD 04/22/21	CORPORATE DEBT INSTRUMENTS	2,425,000.00	2,003,733.05	1,935,275.06
	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	CORPORATE DEBT INSTRUMENTS	8,264,000.00	6,326,395.26	5,989,123.10
	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	10,953,000.00	9,966,395.16	9,512,288.60
	GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	33,622,000.00	27,216,315.71	26,175,988.83
	GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	CORPORATE DEBT INSTRUMENTS	2,175,000.00	1,581,162.06	1,489,408.01
	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	CORPORATE DEBT INSTRUMENTS	9,750,000.00	8,498,723.71	8,054,767.89
	GOODMAN GROUP	CORPORATE STOCK - COMMON	108,357.00	1,459,475.52	1,275,652.72
	GOODMAN PROPERTY TRUST	CORPORATE STOCK - COMMON	570.00	757.54	728.20

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	GOODMAN US FINANCE FOUR L 144A 4.500% 10/15/2037 DD 09/27/17	CORPORATE DEBT INSTRUMENTS	500,000.00	451,262.46	418,521.65
	GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	CORPORATE DEBT INSTRUMENTS	500,000.00	472,937.79	451,111.94
	GOODRX HOLDINGS INC	CORPORATE STOCK - COMMON	25.00	152.50	116.50
	GOODWE TECHNOLOGIES CO LTD CN/688390	CORPORATE STOCK - COMMON	2,055.00	83,543.53	95,509.01
	GOODYEAR TIRE & RUBBER CO/THE	CORPORATE STOCK - COMMON	100.00	1,403.00	1,015.00
	GOOSEHEAD INSURANCE INC	CORPORATE STOCK - COMMON	7.00	364.00	240.38
	GOPRO INC	CORPORATE STOCK - COMMON	48.00	292.32	239.04
	GORMAN-RUPP CO/THE	CORPORATE STOCK - COMMON	7.00	184.87	179.34
	GOSSAMER BIO INC	CORPORATE STOCK - COMMON	17.00	237.15	36.89
	GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20	CORPORATE DEBT INSTRUMENTS	1,308,000.00	962,099.40	703,471.07
	GOVERNMENT OF CANADA 1.250% 01-JUN-2030 SER K379	OTHER INVESTMENTS	286,000.00	189,886.09	187,743.24
	GPT GROUP/THE	CORPORATE STOCK - COMMON	108,444.00	312,983.77	308,873.46
	GRAB HOLDINGS LTD	CORPORATE STOCK - COMMON	700.00	2,024.00	2,254.00
	GRACO INC	CORPORATE STOCK - COMMON	60.00	3,832.78	4,035.60
	GRAFTECH INTERNATIONAL LTD	CORPORATE STOCK - COMMON	74.00	416.32	352.24
	GRAFTON GROUP PLC	CORPORATE STOCK - COMMON	110.00	925.03	1,043.47
	GRAHAM HOLDINGS CO	CORPORATE STOCK - COMMON	1.00	565.43	604.21
	GRAINCORP LTD	CORPORATE STOCK - COMMON	37,357.00	186,644.64	187,975.68
	GRAINGER PLC	CORPORATE STOCK - COMMON	362.00	1,129.72	1,097.33
	GRAN TIERRA ENERGY INC	CORPORATE STOCK - COMMON	124.00	179.84	122.76
	GRAND CANYON EDUCATION INC	CORPORATE STOCK - COMMON	47,949.00	3,902,089.63	5,066,291.34
	GRAND CITY PROPERTIES SA	CORPORATE STOCK - COMMON	49.00	582.39	480.59
	GRANGE RESOURCES LTD	CORPORATE STOCK - COMMON	267.00	161.08	153.00
	GRANGES AB	CORPORATE STOCK - COMMON	52.00	405.41	425.70
	GRANITE CONSTRUCTION INC	CORPORATE STOCK - COMMON	15.00	449.70	526.05
	GRANITE POINT MORTGAGE TRUST I	CORPORATE STOCK - COMMON	18.00	169.56	96.48
	GRANITE REIT STAPLED UNIT	CORPORATE STOCK - COMMON	16.00	906.79	815.73
	GRAPHIC PACKAGING HOLDING CO	CORPORATE STOCK - COMMON	110.00	2,443.58	2,447.50
	GRAY TELEVISION INC	CORPORATE STOCK - COMMON	26.00	496.60	290.94
	GREAT LAKES DREDGE & DOCK CORP	CORPORATE STOCK - COMMON	22.00	210.54	130.90
	GREAT PORTLAND ESTATES PLC	CORPORATE STOCK - COMMON	109.00	631.63	649.02
	GREAT SOUTHERN BANCORP INC	CORPORATE STOCK - COMMON	4.00	235.12	237.96
	GREAT WALL MOTOR CO LTD HK/02333	CORPORATE STOCK - COMMON	192,500.00	252,080.22	250,584.57
	GREAT WEST LIFECO INC	CORPORATE STOCK - COMMON	137.00	3,223.84	3,164.77
	GREATLAND GOLD PLC	CORPORATE STOCK - COMMON	1,934.00	177.79	186.11
	GREATVIEW ASEPTIC PACKAGING CO HK/00468	CORPORATE STOCK - COMMON	714,000.00	127,152.32	133,561.39
	GREEN BRICK PARTNERS INC	CORPORATE STOCK - COMMON	11.00	267.96	266.53
	GREEN DOT CORP	CORPORATE STOCK - COMMON	16.00	324.64	253.12
	GREEN PLAINS INC	CORPORATE STOCK - COMMON	21.00	753.92	640.50
	GREENBRIER COS INC/THE	CORPORATE STOCK - COMMON	11.00	313.61	368.83
	GRENCORE GROUP PLC	CORPORATE STOCK - COMMON	1,549,139.00	1,533,092.81	1,195,409.14
	GREENFIELD ACQUI PTNRS VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	74,040.00	279,245.42	74,040.00
	GREENFIELD ACQUISITION PTNRS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	547,261.00	568,571.06	547,261.00
	GREENVOLT-ENERGIAS RENOVAVEIS	CORPORATE STOCK - COMMON	25.00	242.34	208.11
	GREGGS PLC	CORPORATE STOCK - COMMON	51.00	1,107.89	1,439.22
	GREIF INC	CORPORATE STOCK - COMMON	11.00	743.34	760.00
	GREENERGY RENOVABLES SA	CORPORATE STOCK - COMMON	5.00	181.00	147.92
	GRENKE AG	CORPORATE STOCK - COMMON	13.00	313.21	271.66
	GRID DYNAMICS HOLDINGS INC	CORPORATE STOCK - COMMON	13.00	262.73	145.86
	GRIEG SEAFOOD ASA	CORPORATE STOCK - COMMON	27.00	328.65	215.43

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	GRIFFON CORP	CORPORATE STOCK - COMMON	16.00	501.60	572.64
	GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21	CORPORATE DEBT INSTRUMENTS	1,423,000.00	1,186,145.00	1,228,717.81
	GRIFOLS SA	CORPORATE STOCK - COMMON	5,977.00	72,383.52	68,701.32
	GRIFOLS SA	CORPORATE STOCK - PREFERRED	3,918.00	30,907.30	32,741.03
	GRIFOLS SA ADR	CORPORATE STOCK - COMMON	14,060.00	107,075.30	119,510.00
	GROCERY OUTLET HOLDING CORP	CORPORATE STOCK - COMMON	32.00	1,252.72	934.08
	GROUP 1 AUTOMOTIVE INC	CORPORATE STOCK - COMMON	6.00	1,071.54	1,082.22
	GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20	CORPORATE DEBT INSTRUMENTS	178,000.00	152,079.64	150,664.58
	GROUPE BRUXELLES LAMBERT NV	CORPORATE STOCK - COMMON	30,968.00	2,351,060.44	2,464,913.60
	GROWTHPOINT PROPERTIES AUSTRAL	CORPORATE STOCK - COMMON	139.00	336.38	280.90
	GRUBHUB HOLDINGS INC 144A 5.500% 07/01/2027 DD 06/10/19	CORPORATE DEBT INSTRUMENTS	1,023,000.00	790,091.25	740,805.45
	GRUPO AEROPORTUARIO DEL SUREST ADR	CORPORATE STOCK - COMMON	4,855.00	1,074,109.81	1,131,166.45
	GRUPO BIMBO SAB DE CV	CORPORATE STOCK - COMMON	29,400.00	96,801.31	124,164.26
	GRUPO CATALANA OCCIDENTE SA	CORPORATE STOCK - COMMON	22.00	645.97	693.82
	GRUPO FINANCIERO BANORTE SAB D	CORPORATE STOCK - COMMON	1,503,455.00	9,290,939.54	10,819,614.37
	GRUPO MEXICO SAB DE CV	CORPORATE STOCK - COMMON	330,910.00	1,271,299.16	1,166,584.16
	GRUPPO MUTUIONLINE SPA	CORPORATE STOCK - COMMON	12.00	296.84	337.08
	GS ENGINEERING & CONSTRUCTION	CORPORATE STOCK - COMMON	17,273.00	389,354.38	288,907.68
	GS HOLDINGS CORP	CORPORATE STOCK - COMMON	21,558.00	742,212.18	746,729.86
	GSK PLC	CORPORATE STOCK - COMMON	10,969.00	197,580.65	189,685.72
	GSK PLC ADR	CORPORATE STOCK - COMMON	75,727.00	2,459,612.96	2,661,046.78
	GSO CSF III CO-INVEST FUND LP	PARTNERSHIP/JOINT VENTURE INTEREST	2,386,844.00	2,378,125.00	2,386,844.00
	GSR MORTGAGE LOAN TRUS AR6 2A1 VAR RT 09/25/2035 DD 09/01/05	CORPORATE DEBT INSTRUMENTS - PREFERRED	56,650.66	55,032.75	52,944.65
	GSR MORTGAGE LOAN TRUST 2 1 A2 VAR RT 03/25/2033 DD 02/01/03	CORPORATE DEBT INSTRUMENTS	317.45	315.31	308.98
	GTCR AP FINANCE INC 144A 8.000% 05/15/2027 DD 05/13/19	CORPORATE DEBT INSTRUMENTS	328,000.00	317,768.40	314,184.64
	GTCR COLE PALMER COINV	PARTNERSHIP/JOINT VENTURE INTEREST	3,972,563.00	3,590,755.00	3,972,563.00
	GTCR FUND VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	515,644.00	515,644.00	515,644.00
	GTCR FUND X LP	PARTNERSHIP/JOINT VENTURE INTEREST	251,875.00	1,234,765.00	251,875.00
	GTCR FUND XI A LP	PARTNERSHIP/JOINT VENTURE INTEREST	67,640,831.00	80,354,695.00	67,640,831.00
	GTCR FUND XII A LP	PARTNERSHIP/JOINT VENTURE INTEREST	34,951,606.00	34,998,341.00	34,951,606.00
	GTCR FUND XII/A & XII/B LP	PARTNERSHIP/JOINT VENTURE INTEREST	34,951,606.00	34,998,341.00	34,951,606.00
	GTCR FUND XIII/A	PARTNERSHIP/JOINT VENTURE INTEREST	45,589,344.00	45,690,374.00	45,589,344.00
	GTCR STRATEGIC GROWTH FUND I	PARTNERSHIP/JOINT VENTURE INTEREST	650,380.00	876,470.00	650,380.00
	GUANGDONG INVESTMENT LTD HK/00270	CORPORATE STOCK - COMMON	178,000.00	163,285.07	182,220.26
	GUANGDONG JIA YUAN TECHNOLOGY CN/688388	CORPORATE STOCK - COMMON	118,755.00	976,083.18	766,166.80
	GUANGZHOU AUTOMOBILE GROUP CO HK/02238	CORPORATE STOCK - COMMON	354,000.00	305,792.57	238,571.68
	GUANGZHOU KINGMED DIAGNOSTICS CN/603882	CORPORATE STOCK - COMMON	89,589.00	912,615.95	1,007,790.87
	GUANGZHOU TINCI MATERIALS TECH CN/002709	CORPORATE STOCK - COMMON	23,900.00	160,374.02	150,791.03
	GUARDANT HEALTH INC	CORPORATE STOCK - COMMON	33.00	1,651.98	897.60
	GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,479,000.00	2,532,088.42	2,303,658.09
	GUD HOLDINGS LTD	CORPORATE STOCK - COMMON	69.00	386.18	354.69
	GUESS? INC	CORPORATE STOCK - COMMON	13.00	227.11	268.97
	GUIDEWIRE SOFTWARE INC	CORPORATE STOCK - COMMON	30,139.00	2,127,057.18	1,885,495.84
	GUJARAT STATE FERTILIZERS & CH	CORPORATE STOCK - COMMON	197,860.00	393,811.82	334,231.06
	GULF KEYSTONE PETROLEUM LTD	CORPORATE STOCK - COMMON	102.00	287.22	246.62
	GULF POWER CO 4.550% 10/01/2044 DD 09/23/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	755,716.34	701,170.49
	GULFPORT ENERGY CORP	CORPORATE STOCK - COMMON	4.00	391.04	294.56
	GUNMA BANK LTD/THE	CORPORATE STOCK - COMMON	179,600.00	503,981.25	686,031.26
	GUOLIAN SECURITIES CO LTD HK/01456	CORPORATE STOCK - COMMON	61,000.00	33,729.78	32,512.70
	GUOTAI JUNAN INTERNATIONAL HOL HK/01788	CORPORATE STOCK - COMMON	1,400.00	140.91	129.15

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	GURIT HOLDING AG	CORPORATE STOCK - COMMON	2.00	210.26	194.55
	GVS SPA	CORPORATE STOCK - COMMON	33.00	299.15	142.64
	GWA GROUP LTD	CORPORATE STOCK - COMMON	108.00	148.82	150.14
	GXO LOGISTICS INC	CORPORATE STOCK - COMMON	150,913.00	6,697,510.42	6,442,475.97
	H & M HENNES & MAURITZ AB	CORPORATE STOCK - COMMON	369.00	3,854.71	3,974.91
	H LUNDBECK A/S	CORPORATE STOCK - COMMON	37.00	141.77	126.81
	H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20	CORPORATE DEBT INSTRUMENTS	1,060,000.00	895,572.80	902,897.40
	H&E EQUIPMENT SERVICES INC	CORPORATE STOCK - COMMON	12.00	379.92	544.80
	H&F CAPITAL PARTNERS IX LP	PARTNERSHIP/JOINT VENTURE INTEREST	28,708,579.00	29,772,960.00	28,708,579.00
	H&R BLOCK INC	CORPORATE STOCK - COMMON	56.00	2,520.00	2,044.56
	H&R REIT UNIT NEW	CORPORATE STOCK - COMMON	64.00	619.67	572.01
	H. LUNDBECK A/S	CORPORATE STOCK - COMMON	148.00	581.59	553.31
	HACI OMER SABANCI HOLDING AS	CORPORATE STOCK - COMMON	370,250.00	518,099.70	891,630.11
	HACKETT GROUP INC/THE	CORPORATE STOCK - COMMON	9.00	184.77	183.33
	HAEMONETICS CORP	CORPORATE STOCK - COMMON	29,222.00	2,192,533.55	2,298,310.30
	HAFNIA LTD	CORPORATE STOCK - COMMON	61.00	291.24	312.09
	HAGERTY INC	CORPORATE STOCK - COMMON	9.00	101.07	75.69
	HAIDLIAO INTERNATIONAL HOLDING HK/06862	CORPORATE STOCK - COMMON	55,000.00	156,918.38	157,848.55
	HAIER SMART HOME CO LTD HK/06690	CORPORATE STOCK - COMMON	51,400.00	168,957.24	175,176.01
	HAIN CELESTIAL GROUP INC/THE	CORPORATE STOCK - COMMON	44,653.00	904,645.36	722,485.54
	HAITONG INTERNATIONAL SECURITI HK/00665	CORPORATE STOCK - COMMON	1,320.00	146.31	147.14
	HALEON PLC	CORPORATE STOCK - COMMON	2,462.00	7,415.50	9,694.60
	HALEON US CAPITAL LLC 3.625% 03/24/2032 DD 09/24/22	CORPORATE DEBT INSTRUMENTS	2,068,000.00	1,843,980.26	1,824,694.20
	HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	CORPORATE DEBT INSTRUMENTS	2,996,000.00	2,435,492.62	2,354,807.01
	HALFORDS GROUP PLC	CORPORATE STOCK - COMMON	96.00	145.89	241.35
	HALLIBURTON CO	CORPORATE STOCK - COMMON	315.00	9,622.26	12,395.25
	HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,641,000.00	1,456,071.26	1,408,418.40
	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,115,000.00	2,009,714.53	1,965,953.03
	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	445,000.00	405,363.45	395,546.91
	HALMA PLC	CORPORATE STOCK - COMMON	4,550.00	109,865.94	108,040.87
	HALOZYME THERAPEUTICS INC	CORPORATE STOCK - COMMON	151,505.00	6,170,814.62	8,620,634.50
	HAMBORNER REIT AG	CORPORATE STOCK - COMMON	33.00	270.77	237.03
	HAMBURGER HAFEN UND LOGISTIK A	CORPORATE STOCK - COMMON	14.00	171.47	177.80
	HAMILTON LANE INC	CORPORATE STOCK - COMMON	59,930.00	4,112,871.33	3,828,328.40
	HAMMERSON PLC	CORPORATE STOCK - COMMON	1,876.00	484.95	537.08
	HANA FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	147,566.00	4,434,261.19	4,907,194.19
	HANCOCK WHITNEY CORP	CORPORATE STOCK - COMMON	30.00	1,446.90	1,451.70
	HANESBRANDS INC	CORPORATE STOCK - COMMON	126.00	1,097.46	801.36
	HANG LUNG GROUP LTD HK/00010	CORPORATE STOCK - COMMON	400.00	677.81	734.92
	HANG LUNG PROPERTIES LTD HK/00101	CORPORATE STOCK - COMMON	1,000.00	1,666.49	1,955.17
	HANG SENG BANK LTD HK/00011	CORPORATE STOCK - COMMON	41,500.00	654,884.19	690,164.58
	HANGCHA GROUP CO LTD CN/603298	CORPORATE STOCK - COMMON	61,900.00	150,264.53	149,681.23
	HANGZHOU HAOYUE PERSONAL CARE CN/605009	CORPORATE STOCK - COMMON	6,800.00	50,852.95	50,738.09
	HANGZHOU SILAN MICROELECTRONIC CN/600460	CORPORATE STOCK - COMMON	24,100.00	127,419.02	113,675.65
	HANKOOK TIRE & TECHNOLOGY CO L	CORPORATE STOCK - COMMON	36,550.00	1,003,462.10	900,381.10
	HANKYU HANSHIN HOLDINGS INC	CORPORATE STOCK - COMMON	4,100.00	124,304.66	121,808.32
	HANMI FINANCIAL CORP	CORPORATE STOCK - COMMON	11.00	271.92	272.25
	HANMI PHARM CO LTD	CORPORATE STOCK - COMMON	294.00	66,548.54	69,285.85
	HANNON ARMSTRONG SUSTAINABLE I	CORPORATE STOCK - COMMON	31.00	1,189.86	898.38
	HANNOVER RUECK SE	CORPORATE STOCK - COMMON	26,049.00	3,847,882.66	5,157,047.52

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	HANOVER INSURANCE GROUP INC/TH	CORPORATE STOCK - COMMON	13.00	1,687.19	1,756.69
	HANSEN TECHNOLOGIES LTD	CORPORATE STOCK - COMMON	79.00	275.37	275.37
	HANSOL CHEMICAL CO LTD	CORPORATE STOCK - COMMON	7,687.00	1,122,818.57	1,127,669.24
	HAPVIDA PARTICIPACOES E INVEST	CORPORATE STOCK - COMMON	2,187,300.00	2,154,493.72	2,104,547.37
	HARBORONE BANCORP INC	CORPORATE STOCK - COMMON	17.00	231.88	236.30
	HARBOUR ENERGY PLC	CORPORATE STOCK - COMMON	1,202,027.00	6,656,539.64	4,401,375.24
	HAREL INSURANCE INVESTMENTS &	CORPORATE STOCK - COMMON	61.00	696.84	536.09
	HARGREAVES LANSDOWN PLC	CORPORATE STOCK - COMMON	179.00	1,711.20	1,843.56
	HARLEY-DAVIDSON INC	CORPORATE STOCK - COMMON	51.00	1,972.50	2,121.60
	HARMONIC INC	CORPORATE STOCK - COMMON	37.00	427.10	484.70
	HARMONY BIOSCIENCES HOLDINGS I	CORPORATE STOCK - COMMON	8.00	375.73	440.80
	HARRISON ST PROJECT BOARDWALK	PARTNERSHIP/JOINT VENTURE INTEREST	45,790,872.00	44,551,900.17	45,790,872.00
	HARRISON ST RE PTNRS VII	PARTNERSHIP/JOINT VENTURE INTEREST	30,147,799.00	30,945,162.00	30,147,799.00
	HARRISON STREET RE PARTNERS VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	33,293,016.00	33,598,937.00	33,293,016.00
	HARRISON STREET RE PARTNERS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	28,832,117.00	28,829,195.61	28,832,117.00
	HARRISON STREET RE PTNRS V CO-INVEST LP	PARTNERSHIP/JOINT VENTURE INTEREST	19,421,236.00	19,421,236.00	19,421,236.00
	HARRISON STREET REAL ESTATE PARTNERS IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	8,838,304.00	10,638,326.30	8,838,304.00
	HARRISON STREET US SA III LP	PARTNERSHIP/JOINT VENTURE INTEREST	55,310,847.00	55,820,097.00	55,310,847.00
	HARSCO CORP	CORPORATE STOCK - COMMON	126,623.00	717,952.41	796,458.67
	HARSCO CORP 144A 5.750% 07/31/2027 DD 06/28/19	CORPORATE DEBT INSTRUMENTS	1,365,000.00	975,899.20	1,077,758.37
	HARTFORD FINANCIAL SERVICES GR	CORPORATE STOCK - COMMON	38,184.00	2,455,613.04	2,895,492.72
	HARVEST MIDSTREAM I LP 144A 7.500% 09/01/2028 DD 08/10/20	CORPORATE DEBT INSTRUMENTS	1,330,000.00	1,258,363.58	1,269,405.20
	HARVEY NORMAN HOLDINGS LTD	CORPORATE STOCK - COMMON	272.00	788.76	761.81
	HASBRO INC	CORPORATE STOCK - COMMON	48.00	3,687.26	2,928.48
	HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,301,685.00	1,303,200.00
	HAVERTY FURNITURE COS INC	CORPORATE STOCK - COMMON	5.00	134.10	149.50
	HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	853,682.00	779,199.32	772,582.21
	HAWAIIAN ELECTRIC INDUSTRIES I	CORPORATE STOCK - COMMON	39.00	1,528.51	1,632.15
	HAWAIIAN HOLDINGS INC	CORPORATE STOCK - COMMON	4.00	59.96	41.04
	HAWKINS INC	CORPORATE STOCK - COMMON	6.00	229.92	231.60
	HAYNES INTERNATIONAL INC	CORPORATE STOCK - COMMON	4.00	186.26	182.76
	HAYS PLC	CORPORATE STOCK - COMMON	809.00	1,104.21	1,125.93
	HAYWARD HOLDINGS INC	CORPORATE STOCK - COMMON	27.00	283.77	253.80
	HB FULLER CO	CORPORATE STOCK - COMMON	19.00	1,241.24	1,360.78
	HB FULLER CO 4.250% 10/15/2028 DD 10/20/20	CORPORATE DEBT INSTRUMENTS	647,000.00	571,650.38	572,595.00
	HBT FINANCIAL INC	CORPORATE STOCK - COMMON	3.00	57.62	58.71
	HCA HEALTHCARE INC	CORPORATE STOCK - COMMON	82.00	16,225.34	19,676.72
	HCA INC 3.500% 07/15/2051 DD 06/30/21	CORPORATE DEBT INSTRUMENTS	2,509,000.00	1,722,277.99	1,621,824.75
	HCA INC 5.250% 06/15/2049 DD 06/12/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	10,180,000.00	9,108,648.25	8,717,872.87
	HCA INC 5.500% 06/15/2047 DD 06/22/17	CORPORATE DEBT INSTRUMENTS	3,310,000.00	3,055,305.20	2,950,635.65
	HCA INC 5.625% 09/01/2028 DD 08/23/18	CORPORATE DEBT INSTRUMENTS	1,005,000.00	1,010,110.43	1,000,591.76
	HCA INC 144A 4.625% 03/15/2052 DD 03/09/22	CORPORATE DEBT INSTRUMENTS	19,046,000.00	15,761,081.15	14,928,977.59
	HCI GROUP INC	CORPORATE STOCK - COMMON	2.00	95.58	79.18
	HDFC BANK LTD	CORPORATE STOCK - COMMON	398,094.00	7,508,966.25	7,834,603.74
	HEADWATER EXPLORATION INC	CORPORATE STOCK - COMMON	94.00	429.95	410.70
	HEALIUS LTD	CORPORATE STOCK - COMMON	298.00	759.97	620.41
	HEALTH & HAPPINESS H&H INTERNA HK/01112	CORPORATE STOCK - COMMON	100.00	134.03	213.45
	HEALTH CATALYST INC	CORPORATE STOCK - COMMON	13.00	156.00	138.19
	HEALTHCARE REALTY TRUST INC	CORPORATE STOCK - COMMON	7,289.00	177,238.86	140,459.03
	HEALTHCARE SERVICES GROUP INC	CORPORATE STOCK - COMMON	25.00	351.75	300.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	HEALTH EQUITY INC	CORPORATE STOCK - COMMON	53,281.00	3,500,576.49	3,284,240.84
	HEALTH EQUITY INC 144A 4.500% 10/01/2029 DD 10/08/21	CORPORATE DEBT INSTRUMENTS	514,000.00	452,083.56	449,184.60
	HEALTHPEAK PROPERTIES INC	CORPORATE STOCK - COMMON	17,338.00	455,110.46	434,663.66
	HEALTHSTREAM INC	CORPORATE STOCK - COMMON	8.00	177.04	198.72
	HEARTLAND EXPRESS INC	CORPORATE STOCK - COMMON	22.00	334.00	337.48
	HEARTLAND FINANCIAL USA INC	CORPORATE STOCK - COMMON	15.00	670.05	699.30
	HECLA MINING CO	CORPORATE STOCK - COMMON	187.00	758.04	1,039.72
	HEICO CORP	CORPORATE STOCK - COMMON	40.00	5,349.00	5,300.85
	HEIDELBERGCEMENT AG	CORPORATE STOCK - COMMON	103,195.00	4,679,935.07	5,867,985.54
	HEIDELBERGER DRUCKMASCHINEN AG	CORPORATE STOCK - COMMON	123.00	180.08	193.76
	HEIDRICK & STRUGGLES INTERNATI	CORPORATE STOCK - COMMON	6.00	170.76	167.82
	HEINEKEN HOLDING NV	CORPORATE STOCK - COMMON	1,742.00	124,023.80	133,951.72
	HEINEKEN NV	CORPORATE STOCK - COMMON	16,498.00	1,505,751.13	1,547,346.26
	HEINEKEN NV 144A 4.350% 03/29/2047 DD 03/29/17	CORPORATE DEBT INSTRUMENTS	1,750,000.00	1,587,148.45	1,414,424.38
	HELEN OF TROY LTD	CORPORATE STOCK - COMMON	9.00	1,084.00	998.19
	HELIA GROUP LTD	CORPORATE STOCK - COMMON	205.00	399.13	382.31
	HELICAL PLC	CORPORATE STOCK - COMMON	52.00	235.98	208.61
	HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21	CORPORATE DEBT INSTRUMENTS	883,000.00	704,890.00	671,057.92
	HELIOS TECHNOLOGIES INC	CORPORATE STOCK - COMMON	11.00	600.21	598.84
	HELIOS TOWERS PLC	CORPORATE STOCK - COMMON	350.00	505.82	446.70
	HELIX ENERGY SOLUTIONS GROUP I	CORPORATE STOCK - COMMON	45.00	194.40	332.10
	HELLMAN & FRIEDMAN CP X LP	PARTNERSHIP/JOINT VENTURE INTEREST	49,058,847.14	50,425,165.55	49,058,847.14
	HELLOFRESH SE	CORPORATE STOCK - COMMON	82.00	1,967.38	1,796.67
	HELMERICH & PAYNE INC	CORPORATE STOCK - COMMON	37.00	1,593.24	1,834.09
	HELMERICH & PAYNE INC 2.900% 09/29/2031 DD 03/29/22	CORPORATE DEBT INSTRUMENTS	6,800,000.00	5,749,037.83	5,537,739.87
	HELVETIA HOLDING AG	CORPORATE STOCK - COMMON	18.00	1,993.75	2,097.28
	HEMNET GROUP AB	CORPORATE STOCK - COMMON	26.00	341.28	313.41
	HENDERSON LAND DEVELOPMENT CO HK/00012	CORPORATE STOCK - COMMON	700.00	2,345.57	2,443.96
	HENGAN INTERNATIONAL GROUP CO HK/01044	CORPORATE STOCK - COMMON	39,000.00	178,769.50	207,118.56
	HENGDIAN GROUP DMEGC MAGNETICS CN/002056	CORPORATE STOCK - COMMON	29,100.00	86,961.33	78,446.14
	HENKEL AG & CO KGAA	CORPORATE STOCK - COMMON	1,553.00	97,291.19	99,860.71
	HENKEL AG & CO KGAA	CORPORATE STOCK - PREFERRED	88.00	5,708.50	6,106.55
	HENRY SCHEIN INC	CORPORATE STOCK - COMMON	49.00	3,611.42	3,913.63
	HENSOLDT AG	CORPORATE STOCK - COMMON	20.00	446.46	471.72
	HERA SPA	CORPORATE STOCK - COMMON	397.00	998.01	1,067.29
	HERBALIFE LTD	CORPORATE STOCK - COMMON	34.00	887.06	505.92
	HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20	CORPORATE DEBT INSTRUMENTS	702,000.00	651,315.60	624,070.98
	HERC HOLDINGS INC	CORPORATE STOCK - COMMON	8.00	900.24	1,052.56
	HERCULES TR II WT EXP	CORPORATE STOCK - COMMON	7,250.00	28,093.75	28,093.75
	HERENS HOLDCO SARL 144A 4.750% 05/15/2028 DD 05/14/21	CORPORATE DEBT INSTRUMENTS	546,000.00	462,691.32	408,085.86
	HERITAGE COMMERCE CORP	CORPORATE STOCK - COMMON	20.00	225.80	260.00
	HERITAGE FINANCIAL CORP/WA	CORPORATE STOCK - COMMON	12.00	311.88	367.68
	HERITAGE-CRYSTAL CLEAN INC	CORPORATE STOCK - COMMON	5.00	162.85	162.40
	HERMES INTERNATIONAL	CORPORATE STOCK - COMMON	438.00	569,873.53	675,473.20
	HERO MOTOCORP LTD	CORPORATE STOCK - COMMON	25,548.00	830,125.14	845,789.22
	HERON THERAPEUTICS INC	CORPORATE STOCK - COMMON	34.00	139.06	84.66
	HERSHEY CO/THE	CORPORATE STOCK - COMMON	2,905.00	680,492.42	672,710.85
	HERTZ GLOBAL HOLDINGS INC	CORPORATE STOCK - COMMON	66.00	1,218.36	1,015.08
	HESKA CORP	CORPORATE STOCK - COMMON	4.00	333.61	248.64
	HESS CORP	CORPORATE STOCK - COMMON	1,421.00	159,786.08	201,526.22

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	HESS CORP 5.600% 02/15/2041 DD 08/10/10	CORPORATE DEBT INSTRUMENTS	3,100,000.00	2,990,874.51	2,921,249.54
	HESS CORP 6.000% 01/15/2040 DD 12/14/09	CORPORATE DEBT INSTRUMENTS	2,200,000.00	2,240,193.93	2,168,631.17
	HESS CORP 7.125% 03/15/2033 DD 03/05/02	CORPORATE DEBT INSTRUMENTS	3,252,000.00	3,603,414.31	3,516,824.15
	HESS MIDSTREAM LP	CORPORATE STOCK - COMMON	15.00	425.83	448.80
	HEWLETT PACKARD ENTERPRISE CO	CORPORATE STOCK - COMMON	463.00	6,338.10	7,389.48
	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	CORPORATE DEBT INSTRUMENTS	2,790,000.00	2,811,374.92	2,788,358.17
	HEXAGON AB	CORPORATE STOCK - COMMON	207,066.00	2,142,349.95	2,166,149.42
	HEXAGON COMPOSITES ASA	CORPORATE STOCK - COMMON	53.00	151.24	147.42
	HEXAGON PURUS ASA	CORPORATE STOCK - COMMON	28.00	69.58	58.84
	HEXATRONIC GROUP AB	CORPORATE STOCK - COMMON	80.00	785.46	1,086.81
	HEXCEL CORP	CORPORATE STOCK - COMMON	30.00	1,756.49	1,765.50
	HEXING ELECTRICAL CO LTD CN/603556	CORPORATE STOCK - COMMON	48,200.00	128,854.15	122,030.58
	HEXO CORP NO PAR	CORPORATE STOCK - COMMON	5.00	14.70	257.28
	HEXPOL AB	CORPORATE STOCK - COMMON	128.00	1,143.58	1,364.83
	HF SINCLAIR CORP	CORPORATE STOCK - COMMON	10,169.00	520,066.97	527,669.41
	HIBBETT INC	CORPORATE STOCK - COMMON	4.00	234.40	272.88
	HIDDEN ROAD PARTNERS CIV HOLDCO LP	INTEREST-BEARING CASH	149,142,552.73	149,142,552.73	149,142,552.73
	HIGH STREET FUNDING TRUST 144A 4.682% 02/15/2048 DD 03/15/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	189,275.80	160,914.67
	HIGHMARK LONG SHORT EQUITY 16	PARTNERSHIP/JOINT VENTURE INTEREST	204,193.52	79,720,250.03	83,172,170.93
	HIGHMARK LONG SHORT EQUITY 19	PARTNERSHIP/JOINT VENTURE INTEREST	57,938.34	87,582,606.03	92,301,131.35
	HIGHMARK LONG SHORT EQUITY 20	PARTNERSHIP/JOINT VENTURE INTEREST	978,201.84	104,030,792.46	93,545,441.86
	HIGHTOWER HOLDING LLC 144A 6.750% 04/15/2029 DD 04/21/21	CORPORATE DEBT INSTRUMENTS	551,000.00	463,091.94	460,144.83
	HIGHWOODS PROPERTIES INC	CORPORATE STOCK - COMMON	38.00	1,143.96	1,063.24
	HIKMA PHARMACEUTICALS PLC	CORPORATE STOCK - COMMON	81.00	1,237.52	1,512.19
	HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	CORPORATE DEBT INSTRUMENTS	1,885,000.00	1,715,884.85	1,677,775.52
	HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	154,000.00	139,235.28	132,834.04
	HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22	CORPORATE DEBT INSTRUMENTS	529,000.00	474,164.47	456,482.46
	HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	599,000.00	566,019.06	542,095.00
	HILL & SMITH PLC	CORPORATE STOCK - COMMON	37.00	448.61	521.63
	HILLENBRAND INC	CORPORATE STOCK - COMMON	25.00	1,041.75	1,066.75
	HILLEVAX INC	CORPORATE STOCK - COMMON	4.00	56.10	66.92
	HILLMAN SOLUTIONS CORP	CORPORATE STOCK - COMMON	31.00	260.09	223.51
	HILLSBOROUGH HILLSBOROUGH NORTH	PARTNERSHIP/JOINT VENTURE INTEREST	3,639,838.00	3,625,641.00	3,639,838.00
	HILLSBOROUGH OAK AVENUE	PARTNERSHIP/JOINT VENTURE INTEREST	8,937,102.00	8,849,666.00	8,937,102.00
	HILLSBOROUGH PRAIRIE CITY	PARTNERSHIP/JOINT VENTURE INTEREST	2,802,437.00	2,796,900.00	2,802,437.00
	HILLSBOROUGH WEST HILLSBOROUGH	PARTNERSHIP/JOINT VENTURE INTEREST	2,729,635.00	2,716,845.00	2,729,635.00
	HILLTOP HOLDINGS INC	CORPORATE STOCK - COMMON	18.00	475.20	540.18
	HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	CORPORATE DEBT INSTRUMENTS	289,000.00	286,500.57	286,053.80
	HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20	CORPORATE DEBT INSTRUMENTS	747,000.00	730,334.43	724,590.00
	HILTON GRAND VACATIONS BO 144A 4.875% 07/01/2031 DD 06/28/21	CORPORATE DEBT INSTRUMENTS	1,465,000.00	1,209,357.50	1,195,664.23
	HILTON GRAND VACATIONS INC	CORPORATE STOCK - COMMON	32.00	1,304.96	1,233.28
	HILTON WORLDWIDE HOLDINGS INC	CORPORATE STOCK - COMMON	42,929.00	5,468,122.44	5,424,508.44
	HIMS & HERS HEALTH INC	CORPORATE STOCK - COMMON	42.00	267.12	269.22
	HINDALCO INDUSTRIES LTD	CORPORATE STOCK - COMMON	32,757.00	180,979.84	187,423.26
	HINDUSTAN AERONAUTICS LTD	CORPORATE STOCK - COMMON	21,979.00	634,877.61	672,480.91
	HINDUSTAN UNILEVER LTD	CORPORATE STOCK - COMMON	4,458.00	145,740.09	138,005.09
	HIPPO HOLDINGS INC	CORPORATE STOCK - COMMON	3.80	92.15	51.68
	HIRERIGHT HOLDINGS CORP	CORPORATE STOCK - COMMON	8.00	130.08	94.88
	HISCOX LTD	CORPORATE STOCK - COMMON	14,444.00	150,893.60	189,297.23
	HITACHI LTD	CORPORATE STOCK - COMMON	32,500.00	1,640,180.34	1,648,091.91

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	HK ELECTRIC INVESTMENTS & HK E HK/02638	CORPORATE STOCK - COMMON	1,300.00	1,084.87	861.12
	HKBN LTD HK/01310	CORPORATE STOCK - COMMON	400.00	382.22	257.79
	HKD (HONG KONG DOLLARS)	INTEREST-BEARING CASH	457,679.72	58,654.91	58,639.68
	HKD CURRENCY AT BROKER	INTEREST-BEARING CASH	162,591.97	20,867.20	20,831.90
	HKT TRUST & HKT LTD HK/06823	CORPORATE STOCK - COMMON	1,900.00	2,538.00	2,329.68
	HL MANDO CO LTD	CORPORATE STOCK - COMMON	5,321.00	191,154.28	169,581.80
	HLA GROUP CORP LTD	CORPORATE STOCK - COMMON	526,000.00	342,601.42	401,024.21
	HLF FINANCING SARL LLC / 144A 4.875% 06/01/2029 DD 05/20/21	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,104,827.16	964,278.00
	HMC CAPITAL LTD	CORPORATE STOCK - COMMON	42.00	144.83	121.33
	HMK LS EQ 4 ISLET CAPITAL	PARTNERSHIP/JOINT VENTURE INTEREST	577,851.88	25,902,056.31	19,115,340.16
	HMS NETWORKS AB	CORPORATE STOCK - COMMON	14.00	495.82	456.30
	HNI CORP	CORPORATE STOCK - COMMON	14.00	448.00	398.02
	HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	1,023,918.76	941,689.99
	HOCHSCHILD MINING PLC	CORPORATE STOCK - COMMON	158.00	119.50	133.52
	HOCHTIEF AG	CORPORATE STOCK - COMMON	14.00	704.13	787.12
	HOEGH AUTOLINERS ASA	CORPORATE STOCK - COMMON	23.00	147.95	151.53
	HOLCIM AG	CORPORATE STOCK - COMMON	273.00	12,188.27	14,128.02
	HOLLEY INC	CORPORATE STOCK - COMMON	14.00	79.38	29.68
	HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20	CORPORATE DEBT INSTRUMENTS	2,012,000.00	1,873,514.04	1,831,938.72
	HOLLY ENERGY PARTNERS LP 144A 6.375% 04/15/2027 DD 04/08/22	CORPORATE DEBT INSTRUMENTS	416,000.00	404,835.86	408,716.63
	HOLMEN AB	CORPORATE STOCK - COMMON	46.00	1,983.93	1,827.29
	HOLOGIC INC	CORPORATE STOCK - COMMON	59,730.00	4,035,365.35	4,468,401.30
	HOME BANCSHARES INC/AR	CORPORATE STOCK - COMMON	69.00	1,607.51	1,572.51
	HOME CAPITAL GROUP INC	CORPORATE STOCK - COMMON	20.00	426.69	628.51
	HOME DEPOT INC/THE	CORPORATE STOCK - COMMON	28,983.00	8,360,520.57	9,154,570.38
	HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	16,417.27	15,029.64
	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,852,000.00	2,040,545.14	1,878,684.07
	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,304,215.96	1,213,376.31
	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,175,137.53	1,088,513.29
	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	1,003,561.54	961,753.05
	HOME EQUITY ASSET TRUST 2 3 A4 VAR RT 02/25/2033 DD 09/27/02	CORPORATE DEBT INSTRUMENTS - PREFERRED	117.42	108.23	107.01
	HOME EQUITY MORTGAGE LOAN B M3 VAR RT 08/25/2035 DD 06/17/05	CORPORATE DEBT INSTRUMENTS	1.00	1.00	1.04
	HOME REIT PLC	CORPORATE STOCK - COMMON	381.00	522.25	174.38
	HOMECO DAILY NEEDS REIT	CORPORATE STOCK - COMMON	721.00	632.07	628.30
	HOMESERVE PLC	CORPORATE STOCK - COMMON	147.00	2,028.64	2,116.61
	HOMESTREET INC	CORPORATE STOCK - COMMON	7.00	243.67	193.06
	HOMOLOGY MEDICINES INC	CORPORATE STOCK - COMMON	12.00	28.08	15.12
	HONDA MOTOR CO LTD	CORPORATE STOCK - COMMON	391,300.00	10,351,832.55	8,991,788.46
	HONEST CO INC/THE	CORPORATE STOCK - COMMON	9.00	32.49	27.09
	HONEYWELL INTERNATIONAL INC	CORPORATE STOCK - COMMON	166,433.00	31,514,945.52	35,666,591.90
	HONG KONG & CHINA GAS CO LTD HK/00003	CORPORATE STOCK - COMMON	242,350.00	239,294.25	230,396.99
	HONG KONG EXCHANGES & CLEARING HK/00388	CORPORATE STOCK - COMMON	3,200.00	128,383.71	138,250.72
	HONG KONG TECHNOLOGY VENTURE C HK/01137	CORPORATE STOCK - COMMON	300.00	227.42	206.41
	HONGKONG LAND HOLDINGS LTD	CORPORATE STOCK - COMMON	72,300.00	349,932.00	321,735.00
	HOPE BANCORP INC	CORPORATE STOCK - COMMON	41.00	593.27	525.21
	HORACE MANN EDUCATORS CORP	CORPORATE STOCK - COMMON	15.00	536.55	560.55
	HORIZON BANCORP INC/IN	CORPORATE STOCK - COMMON	13.00	245.96	196.04
	HORIZON THERAPEUTICS PLC	CORPORATE STOCK - COMMON	78.00	4,779.86	8,876.40
	HORMEL FOODS CORP	CORPORATE STOCK - COMMON	18,419.00	926,082.15	838,985.45
	HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,489,000.00	1,152,054.49	1,034,291.67

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	HORNBACK HOLDING AG & CO KGAA	CORPORATE STOCK - COMMON	4.00	282.56	329.78
	HOSHINE SILICON INDUSTRY CO LT CN/603260	CORPORATE STOCK - COMMON	10,200.00	179,922.96	121,695.13
	HOST HOTELS & RESORTS INC	CORPORATE STOCK - COMMON	26,696.00	474,374.24	428,470.80
	HOST HOTELS & RESORTS LP 3.375% 12/15/2029 DD 09/26/19	CORPORATE DEBT INSTRUMENTS	4,800,000.00	4,107,670.99	4,023,611.04
	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	CORPORATE DEBT INSTRUMENTS	4,474,000.00	3,791,379.18	3,703,168.41
	HOSTESS BRANDS INC	CORPORATE STOCK - COMMON	48.00	1,112.64	1,077.12
	HOULIHAN LOKEY INC	CORPORATE STOCK - COMMON	47,810.00	3,753,095.97	4,167,119.60
	HOUR GLASS LTD/THE	CORPORATE STOCK - COMMON	100.00	166.30	152.10
	HOUSING DEVELOPMENT FINANCE CO	CORPORATE STOCK - COMMON	3,393.00	104,465.50	108,175.72
	HOWARD HUGHES CORP/THE	CORPORATE STOCK - COMMON	13.00	827.18	993.46
	HOWARD MIDSTREAM ENERGY P 144A 6.750% 01/15/2027 DD 12/16/21	CORPORATE DEBT INSTRUMENTS	1,065,000.00	963,573.84	1,020,851.59
	HOWDEN JOINERY GROUP PLC	CORPORATE STOCK - COMMON	274.00	1,821.13	1,851.00
	HOWMET AEROSPACE INC	CORPORATE STOCK - COMMON	131.00	4,647.04	5,162.71
	HOWMET AEROSPACE INC 5.950% 02/01/2037 DD 01/25/07	CORPORATE DEBT INSTRUMENTS	5,120,000.00	4,964,864.00	4,971,448.68
	HOYA CORP	CORPORATE STOCK - COMMON	36,400.00	3,742,642.86	3,504,960.19
	HOYUAN GREEN ENERGY CO LTD CN/603185	CORPORATE STOCK - COMMON	6,900.00	139,959.53	105,062.79
	HP INC	CORPORATE STOCK - COMMON	371.00	10,622.08	9,968.77
	HSBC BANK 0% NTS 31-OCT-2023 USD1	CORPORATE STOCK - COMMON	248,500.00	2,784,145.71	2,766,652.63
	HSBC BANK 0% NTS 11-APR-2024 ISD1	CORPORATE STOCK - COMMON	15,765.00	729,744.61	2,724,192.00
	HSBC CAPITAL FUNDING DOLL REGS VAR RT 12/31/2049 DD 04/17/00	CORPORATE STOCK - PREFERRED	1,000,000.00	1,335,614.66	1,199,995.88
	HSBC HOLDINGS PLC	CORPORATE STOCK - COMMON	848,645.00	5,157,844.33	5,264,446.46
	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,600,000.00	2,814,140.13	2,725,192.29
	HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	11,045,000.00	8,762,607.85	8,548,978.67
	HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22	CORPORATE DEBT INSTRUMENTS	1,736,000.00	1,736,000.00	1,842,516.19
	HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21	CORPORATE DEBT INSTRUMENTS	12,079,000.00	9,598,575.90	9,270,597.83
	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,114,915.27	1,104,811.78
	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	CORPORATE STOCK - PREFERRED	1,500,000.00	1,468,769.37	1,463,728.28
	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 12/17/20	CORPORATE STOCK - PREFERRED	2,400,000.00	1,885,230.58	1,867,160.23
	HSBC HOLDINGS PLC VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	800,000.00	848,613.54	856,580.28
	HSBC USA INC 3.500% 06/23/2024 DD 06/23/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	98,987.64	97,524.96
	HSCEI FUTURE (HKG) EXP JAN 23	OTHER INVESTMENTS	12.00	0.00	(5,105.31)
	HSREP VI COINVESTMENT 2	PARTNERSHIP/JOINT VENTURE INTEREST	209,873,149.00	210,965,880.00	209,873,149.00
	HSREP VI COINVESTMENT LP	PARTNERSHIP/JOINT VENTURE INTEREST	20,741,706.00	20,928,985.00	20,741,706.00
	HSREP VII COINVESTMENT LP	PARTNERSHIP/JOINT VENTURE INTEREST	29,291,639.00	30,084,967.00	29,291,639.00
	HUAYU AUTOMOTIVE SYSTEMS CO LT	CORPORATE STOCK - COMMON	217,900.00	590,144.85	543,206.27
	HUB GROUP INC	CORPORATE STOCK - COMMON	12.00	956.25	953.88
	HUB INTERNATIONAL LTD 144A 5.625% 12/01/2029 DD 11/30/21	CORPORATE DEBT INSTRUMENTS	1,191,000.00	1,041,710.01	1,040,198.49
	HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18	CORPORATE DEBT INSTRUMENTS	587,000.00	575,116.19	574,667.13
	HUB24 LTD	CORPORATE STOCK - COMMON	36.00	590.09	649.15
	HUBBELL INC	CORPORATE STOCK - COMMON	19.00	3,919.70	4,458.92
	HUBER + SUHNER AG	CORPORATE STOCK - COMMON	8.00	678.21	746.22
	HUBSPOT INC	CORPORATE STOCK - COMMON	4,714.00	1,552,863.68	1,362,958.82
	HUDBAY MINERALS INC	CORPORATE STOCK - COMMON	108.00	478.31	545.20
	HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	CORPORATE DEBT INSTRUMENTS	3,811,000.00	3,458,482.50	3,461,682.45
	HUDSON PACIFIC PROPERTIES INC	CORPORATE STOCK - COMMON	50.00	660.50	486.50
	HUDSON PACIFIC PROPERTIES LP 3.950% 11/01/2027 DD 10/02/17	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,405,331.21	1,278,238.31
	HUF (HUNGARIAN FORINT)	INTEREST-BEARING CASH	(78,263.33)	(225.49)	(208.59)
	HUFVUDSTADEN AB	CORPORATE STOCK - COMMON	55.00	657.42	782.81
	HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17	CORPORATE DEBT INSTRUMENTS	560,000.00	529,900.00	522,334.40
	HUGO BOSS AG	CORPORATE STOCK - COMMON	27.00	1,476.95	1,560.66

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	HUHTAMAKI OYJ	CORPORATE STOCK - COMMON	48.00	1,683.78	1,639.30
	HUIZHOU DESAY SV AUTOMOTIVE CO CN/002920	CORPORATE STOCK - COMMON	9,500.00	160,954.44	143,954.72
	HUMACYTE INC	CORPORATE STOCK - COMMON	17.00	62.05	35.87
	HUMANA INC	CORPORATE STOCK - COMMON	980.00	534,886.32	501,946.20
	HUMANA INC 3.125% 08/15/2029 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	500,000.00	455,836.24	439,319.62
	HUMANA INC 3.950% 08/15/2049 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	3,195,000.00	2,697,634.61	2,529,038.74
	HUMANIGEN INC	CORPORATE STOCK - COMMON	11.00	2.46	1.32
	HUNGARY GOVERNMENT BOND 3.000% 08/21/2030	OTHER INVESTMENTS	2,060,000.00	3,481.26	3,679.62
	HUNTING PLC	CORPORATE STOCK - COMMON	68.00	228.28	272.38
	HUNTINGTON BANCSHARES INC/OH	CORPORATE STOCK - COMMON	159,905.00	2,142,771.28	2,254,660.50
	HUNTINGTON INGALLS INDUSTRIES	CORPORATE STOCK - COMMON	14.00	3,223.64	3,229.52
	HUNTSMAN CORP	CORPORATE STOCK - COMMON	60.00	1,681.20	1,648.80
	HUNTSMAN INTERNATIONAL LLC 2.950% 06/15/2031 DD 05/26/21	CORPORATE DEBT INSTRUMENTS	1,640,000.00	1,308,490.10	1,272,777.12
	HURON CONSULTING GROUP INC	CORPORATE STOCK - COMMON	7.00	468.30	508.20
	HUSQVARNA AB	CORPORATE STOCK - COMMON	213.00	1,442.27	1,494.75
	HUT 8 MINING CORP NEW	CORPORATE STOCK - COMMON	79.00	163.48	67.63
	HUTCHISON PORT HOLDINGS TRUST	CORPORATE STOCK - COMMON	2,400.00	516.00	432.00
	HUTCHISON TELECOMMUNICATIONS H HK/00215	CORPORATE STOCK - COMMON	700.00	103.45	109.42
	HYATT HOTELS CORP	CORPORATE STOCK - COMMON	18.00	1,617.75	1,628.10
	HYDRO ONE LIMITED	CORPORATE STOCK - COMMON	9,078.00	237,370.69	243,004.58
	HYDROFARM HOLDINGS GROUP INC	CORPORATE STOCK - COMMON	9.00	30.60	13.95
	HYLIION HOLDINGS CORP	CORPORATE STOCK - COMMON	31.00	108.81	72.54
	HYPERA SA	CORPORATE STOCK - COMMON	227,700.00	1,871,906.92	1,949,342.29
	HYPOPORT SE	CORPORATE STOCK - COMMON	2.00	392.16	207.90
	HYSAN DEVELOPMENT CO LTD HK/00014	CORPORATE STOCK - COMMON	300.00	846.62	972.46
	HYSTER-YALE MATERIALS HANDLING	CORPORATE STOCK - COMMON	2.00	58.26	50.62
	HYUNDAI DEPARTMENT STORE CO LT	CORPORATE STOCK - COMMON	16,049.00	742,725.95	748,826.02
	HYUNDAI GLOVIS CO LTD	CORPORATE STOCK - COMMON	2,891.00	381,489.66	373,806.45
	HYUNDAI HOME SHOPPING NETWORK	CORPORATE STOCK - COMMON	5,913.00	220,817.43	252,044.71
	HYUNDAI MARINE & FIRE INSURANC	CORPORATE STOCK - COMMON	28,447.00	669,941.68	662,525.67
	HYUNDAI MOBIS CO LTD	CORPORATE STOCK - COMMON	35,504.00	5,713,851.38	5,629,536.01
	HYUNDAI MOTOR CO	CORPORATE STOCK - COMMON	19,408.00	2,824,479.88	2,317,601.00
	HYUNDAI MOTOR CO	CORPORATE STOCK - PREFERRED	2,002.00	136,505.10	117,159.29
	HYUNDAI STEEL CO	CORPORATE STOCK - COMMON	24,352.00	598,991.29	589,300.76
	HYZON MOTORS INC	CORPORATE STOCK - COMMON	25.00	53.25	38.75
	I3 VERTICALS INC	CORPORATE STOCK - COMMON	7.00	163.52	170.38
	I-80 GOLD CORP	CORPORATE STOCK - COMMON	73.00	130.99	203.65
	IA FINANCIAL CORP INC	CORPORATE STOCK - COMMON	51.00	2,747.44	2,983.70
	IAA INC	CORPORATE STOCK - COMMON	48.00	1,789.34	1,920.00
	IAA INC 144A 5.500% 06/15/2027 DD 06/06/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,418,000.00	1,336,465.00	1,383,420.47
	IAC INC	CORPORATE STOCK - COMMON	27.00	1,735.29	1,198.80
	IAMGOLD CORP	CORPORATE STOCK - COMMON	182.00	218.19	466.10
	IBERDROLA SA	CORPORATE STOCK - COMMON	626,537.00	6,542,889.37	7,308,580.74
	IBSTOCK PLC	CORPORATE STOCK - COMMON	189.00	417.19	351.93
	ICADE	CORPORATE STOCK - COMMON	17.00	751.47	730.08
	ICF INTERNATIONAL INC	CORPORATE STOCK - COMMON	7.00	710.92	693.35
	ICHOH HOLDINGS LTD	CORPORATE STOCK - COMMON	10.00	307.20	268.20
	ICICI BANK LTD	CORPORATE STOCK - COMMON	23,021.00	257,096.82	247,893.85
	ICICI BANK LTD ADR	CORPORATE STOCK - COMMON	198,741.00	4,362,880.84	4,350,440.49
	ICL GROUP LTD	CORPORATE STOCK - COMMON	52,155.00	501,690.06	376,178.19

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ICON PLC	CORPORATE STOCK - COMMON	70,362.00	14,722,236.24	13,667,818.50
	ICOSAVAX INC	CORPORATE STOCK - COMMON	4.00	18.88	31.76
	ICU MEDICAL INC	CORPORATE STOCK - COMMON	7.00	1,113.00	1,102.36
	ID LOGISTICS GROUP	CORPORATE STOCK - COMMON	1.00	280.55	286.02
	IDACORP INC	CORPORATE STOCK - COMMON	18.00	1,963.70	1,941.30
	IDEANOMICS INC	CORPORATE STOCK - COMMON	124.00	73.46	20.34
	IDEAYA BIOSCIENCES INC	CORPORATE STOCK - COMMON	14.00	171.55	254.38
	IDEMITSU KOSAN CO LTD	CORPORATE STOCK - COMMON	95,600.00	2,517,150.59	2,224,350.92
	IDEX CORP	CORPORATE STOCK - COMMON	27.00	5,459.59	6,164.91
	IDEXX LABORATORIES INC	CORPORATE STOCK - COMMON	13,690.00	4,782,846.68	5,584,972.40
	IDI INSURANCE CO LTD	CORPORATE STOCK - COMMON	4.00	130.83	86.16
	IDORSIA LTD	CORPORATE STOCK - COMMON	57.00	895.93	826.78
	IDP EDUCATION LTD	CORPORATE STOCK - COMMON	102.00	2,017.73	1,880.08
	IDR (INDONESIAN RUPIAH)	INTEREST-BEARING CASH	13,624,874.50	872.41	875.21
	IDT CORP	CORPORATE STOCK - COMMON	7.00	178.99	197.19
	IEI INTEGRATION CORP	CORPORATE STOCK - COMMON	128,000.00	315,820.94	294,851.23
	IES HOLDINGS INC	CORPORATE STOCK - COMMON	3.00	91.17	106.71
	IFAST CORP LTD	CORPORATE STOCK - COMMON	100.00	321.12	435.43
	IG GROUP HOLDINGS PLC	CORPORATE STOCK - COMMON	197.00	1,876.25	1,853.12
	IGM BIOSCIENCES INC	CORPORATE STOCK - COMMON	3.00	58.23	51.03
	IGM FINANCIAL INC	CORPORATE STOCK - COMMON	40.00	1,091.94	1,115.91
	IGO LTD	CORPORATE STOCK - COMMON	331.00	3,049.99	3,021.33
	IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	CORPORATE DEBT INSTRUMENTS	219,221.00	207,049.85	201,683.32
	IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19	CORPORATE DEBT INSTRUMENTS	1,006,811.00	886,778.99	855,917.72
	IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	CORPORATE DEBT INSTRUMENTS	208,000.00	178,501.44	169,382.72
	IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19	CORPORATE DEBT INSTRUMENTS	537,000.00	481,766.47	454,883.74
	IHEARTMEDIA INC	CORPORATE STOCK - COMMON	37.00	327.45	226.44
	IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16	CORPORATE DEBT INSTRUMENTS	644,000.00	557,467.10	557,294.26
	IIDA GROUP HOLDINGS CO LTD	CORPORATE STOCK - COMMON	70,900.00	1,080,706.94	1,075,227.49
	ILIAD HOLDING SASU 144A 6.500% 10/15/2026 DD 10/27/21	CORPORATE DEBT INSTRUMENTS	1,202,000.00	1,098,363.56	1,114,799.52
	ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21	CORPORATE DEBT INSTRUMENTS	2,233,000.00	2,020,485.39	2,018,163.18
	ILLIMITY BANK SPA	CORPORATE STOCK - COMMON	27.00	230.77	198.83
	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	OTHER INVESTMENTS	1,390,000.00	1,383,351.07	1,334,037.07
	ILLINOIS TOOL WORKS INC	CORPORATE STOCK - COMMON	110.00	21,477.83	24,233.00
	ILLUMINA INC	CORPORATE STOCK - COMMON	56.00	11,281.67	11,323.20
	ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20	CORPORATE DEBT INSTRUMENTS	383,000.00	329,380.00	320,657.72
	ILS (ISRAELI SHEKEL)	INTEREST-BEARING CASH	75,956.48	22,281.58	21,526.56
	ILUKA RESOURCES LTD	CORPORATE STOCK - COMMON	204.00	1,474.04	1,318.40
	IMAGO BIOSCIENCES INC	CORPORATE STOCK - COMMON	5.00	72.65	179.75
	IMAX CORP	CORPORATE STOCK - COMMON	17.00	266.56	249.22
	IMCD NV	CORPORATE STOCK - COMMON	28.00	3,886.67	3,978.92
	IMDEX LTD	CORPORATE STOCK - COMMON	190.00	261.81	284.76
	IMERYS SA	CORPORATE STOCK - COMMON	18.00	523.09	698.11
	IMI PLC	CORPORATE STOCK - COMMON	131.00	1,751.44	2,029.63
	IMMOBEL SA	CORPORATE STOCK - COMMON	2.00	121.07	96.05
	IMMOBILIARE GRANDE DISTRIBUZIONE	CORPORATE STOCK - COMMON	123,181.00	419,281.87	409,513.24
	IMMOFINANZ AG	CORPORATE STOCK - COMMON	17.00	253.00	210.82
	IMMUNITYBIO INC	CORPORATE STOCK - COMMON	42.00	168.00	212.94
	IMMUNOGEN INC	CORPORATE STOCK - COMMON	70.00	406.70	347.20
	IMMUNOVANT INC	CORPORATE STOCK - COMMON	13.00	66.95	230.75

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21	CORPORATE DEBT INSTRUMENTS	1,155,000.00	980,553.78	1,002,045.05
	IMPACT HEALTHCARE REIT PLC	CORPORATE STOCK - COMMON	150.00	200.02	189.46
	IMPALA PLATINUM HOLDINGS LTD	CORPORATE STOCK - COMMON	238,726.00	2,601,812.01	2,990,423.72
	IMPAX ASSET MANAGEMENT GROUP P	CORPORATE STOCK - COMMON	43.00	312.72	373.97
	IMPERIAL BRANDS FINANCE P 144A 3.500% 07/26/2026 DD 07/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	555,385.48	552,096.67
	IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19	CORPORATE DEBT INSTRUMENTS	800,000.00	700,641.76	683,985.81
	IMPERIAL BRANDS PLC	CORPORATE STOCK - COMMON	439.00	9,740.32	10,936.39
	IMPERIAL OIL LTD	CORPORATE STOCK - COMMON	35,623.00	1,753,404.55	1,733,891.91
	IMPINJ INC	CORPORATE STOCK - COMMON	8.00	764.65	873.44
	IMPLANTICA AG	CORPORATE STOCK - COMMON	10.00	42.13	38.15
	IMPLENIA AG	CORPORATE STOCK - COMMON	6.00	178.29	246.76
	IMUGENE LTD	CORPORATE STOCK - COMMON	2,233.00	398.02	219.58
	INABATA & CO LTD	CORPORATE STOCK - COMMON	27,000.00	475,628.49	488,453.49
	INARI MEDICAL INC	CORPORATE STOCK - COMMON	15.00	1,039.31	953.40
	INCHCAPE PLC	CORPORATE STOCK - COMMON	469,074.00	4,147,677.39	4,626,842.74
	INCITEC PIVOT LTD	CORPORATE STOCK - COMMON	965.00	2,587.92	2,460.60
	INCYTE CORP	CORPORATE STOCK - COMMON	68.00	4,821.18	5,461.76
	INDEPENDENCE REALTY TRUST INC	CORPORATE STOCK - COMMON	80.00	1,548.64	1,348.80
	INDEPENDENT BANK CORP	CORPORATE STOCK - COMMON	16.00	1,257.05	1,350.88
	INDEPENDENT BANK CORP/MI	CORPORATE STOCK - COMMON	7.00	143.64	167.44
	INDEPENDENT BANK GROUP INC	CORPORATE STOCK - COMMON	13.00	867.30	781.04
	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	CORPORATE DEBT INSTRUMENTS	200,000.00	173,873.98	163,205.39
	INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	CORPORATE DEBT INSTRUMENTS	750,000.00	687,638.11	630,968.51
	INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,485,000.00	1,057,454.08	960,877.06
	INDIE SEMICONDUCTOR INC	CORPORATE STOCK - COMMON	26.00	194.68	151.58
	INDIVIOR PLC	CORPORATE STOCK - COMMON	67.60	1,138.20	1,505.97
	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	OTHER INVESTMENTS	2,200,000.00	1,808,612.76	1,689,888.38
	INDONESIA TREASURY BOND 8.250% 05/15/2029	OTHER INVESTMENTS	367,000,000.00	26,438.59	25,379.43
	INDONESIA TREASURY BOND 8.375% 03/15/2034	OTHER INVESTMENTS	305,000,000.00	22,398.52	21,437.34
	INDORAMA VENTURES PCL	CORPORATE STOCK - COMMON	54,900.00	65,119.64	64,592.90
	INDRA SISTEMAS SA	CORPORATE STOCK - COMMON	71.00	581.27	807.00
	INDUS HOLDING AG	CORPORATE STOCK - COMMON	8.00	178.99	187.41
	INDUS REALTY TRUST INC	CORPORATE STOCK - COMMON	1.00	63.62	63.49
	INDUS TOWERS LTD	CORPORATE STOCK - COMMON	58,345.00	146,370.24	134,314.10
	INDUSIND BANK LTD	CORPORATE STOCK - COMMON	110,264.00	1,573,245.85	1,626,170.81
	INDUSTRIA DE DISENO TEXTIL SA	CORPORATE STOCK - COMMON	7,285.00	158,819.34	193,206.67
	INDUSTRIAL & COMMERCIAL BANK O HK/01398	CORPORATE STOCK - COMMON	7,201,000.00	3,581,893.34	3,708,930.87
	INDUSTRIAL BANK CO LTD	CORPORATE STOCK - COMMON	321,600.00	798,220.95	813,749.73
	INDUSTRIAL BANK CO LTD CN/601166	CORPORATE STOCK - COMMON	88,100.00	211,263.70	222,920.87
	INDUSTRIAL BANK OF KOREA	CORPORATE STOCK - COMMON	68,428.00	579,824.01	531,405.78
	INDUSTRIAL GROWTH PARTNERS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	13,995,859.91	13,995,859.91	13,995,859.91
	INDUSTRIAL LOGISTICS PROPETIE	CORPORATE STOCK - COMMON	25.00	187.25	81.75
	INDUSTRIE DE NORA SPA	CORPORATE STOCK - COMMON	13.00	209.31	198.96
	INDUSTRIVARDEN AB	CORPORATE STOCK - COMMON	17,932.00	452,127.60	435,600.32
	INDUTRADE AB	CORPORATE STOCK - COMMON	138.00	2,579.70	2,795.89
	INEOS QUATTRO FINANCE 2 P 144A 3.375% 01/15/2026 DD 01/29/21	CORPORATE DEBT INSTRUMENTS	528,000.00	456,720.00	485,100.00
	INFICON HOLDING AG	CORPORATE STOCK - COMMON	1.00	699.83	874.41
	INFINEON TECHNOLOGIES AG	CORPORATE STOCK - COMMON	103,695.00	2,649,369.73	3,146,305.14
	INFINERA CORP	CORPORATE STOCK - COMMON	49,363.00	270,509.24	332,706.62
	INFINERA CORP 2.500% 03/01/2027 DD 03/09/20	CORPORATE DEBT INSTRUMENTS	3,445,000.00	3,352,915.22	3,833,202.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	INFLEXION BUYOUT FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	27,957,866.22	138,582,536.57	33,630,517.28
	INFLEXION ENTERPRISE FD V	PARTNERSHIP/JOINT VENTURE INTEREST	4,389,536.00	5,240,575.93	5,280,172.85
	INFLEXION PTNRSH CAP II NO2 LP	PARTNERSHIP/JOINT VENTURE INTEREST	8,560,299.00	6,535,159.68	10,297,183.67
	INFOMART CORP	CORPORATE STOCK - COMMON	50,500.00	154,459.88	136,636.47
	INFORMA PLC	CORPORATE STOCK - COMMON	719.00	4,574.68	5,358.82
	INFORMATICA INC	CORPORATE STOCK - COMMON	12.00	264.84	195.48
	INFOSYS LTD	CORPORATE STOCK - COMMON	38,095.00	715,679.19	694,486.65
	INFOSYS LTD ADR	CORPORATE STOCK - COMMON	48,032.00	883,199.85	865,056.32
	INFRASTRUTTURE WIRELESS ITALIA	CORPORATE STOCK - COMMON	169.00	1,578.53	1,697.96
	INFRATIL LTD	CORPORATE STOCK - COMMON	383.00	2,124.25	2,095.28
	ING GROEP NV	CORPORATE STOCK - COMMON	541,853.00	4,789,475.41	6,585,596.29
	ING GROEP NV ADR	CORPORATE STOCK - COMMON	32,540.00	285,701.20	396,011.80
	ING GROEP NV VAR RT 12/31/2049 DD 09/14/21	CORPORATE DEBT INSTRUMENTS	500,000.00	370,065.00	364,309.65
	ING GROEP NV VAR RT 12/31/2049 DD 09/14/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,388,263.50	1,372,512.60
	INGENIA COMMUNITIES GROUP	CORPORATE STOCK - COMMON	178.00	517.29	539.58
	INGENIC SEMICONDUCTOR CO LTD CN/300223	CORPORATE STOCK - COMMON	8,500.00	88,027.21	86,128.57
	INGERSOLL RAND INC	CORPORATE STOCK - COMMON	38,778.00	1,836,817.10	2,026,150.50
	INGEVITY CORP	CORPORATE STOCK - COMMON	14.00	981.96	986.16
	INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20	CORPORATE DEBT INSTRUMENTS	264,000.00	228,360.00	226,424.52
	INGHAMS GROUP LTD	CORPORATE STOCK - COMMON	163.00	290.54	316.14
	INGLES MARKETS INC	CORPORATE STOCK - COMMON	5.00	437.65	482.30
	INGREDION INC	CORPORATE STOCK - COMMON	23.00	2,002.61	2,252.39
	INHIBRX INC	CORPORATE STOCK - COMMON	9.00	159.66	221.76
	INMOBILIARIA COLONIAL SOCIMI S	CORPORATE STOCK - COMMON	149.00	886.49	955.71
	INMODE LTD	CORPORATE STOCK - COMMON	36.00	1,149.84	1,285.20
	INNER MONGOLIA YILI INDUSTRIAL CN/600887	CORPORATE STOCK - COMMON	372,500.00	1,677,463.51	1,661,104.48
	INNERGEX RENEWABLE ENERGY INC	CORPORATE STOCK - COMMON	70.00	1,040.26	836.93
	INNOLUX CORP	CORPORATE STOCK - COMMON	554,765.00	243,689.53	199,448.62
	INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20	CORPORATE DEBT INSTRUMENTS	559,000.00	547,473.42	546,422.50
	INNOSPEC INC	CORPORATE STOCK - COMMON	9.00	841.14	925.74
	INNOVID CORP	CORPORATE STOCK - COMMON	21.00	77.07	35.91
	INNOVIVA INC	CORPORATE STOCK - COMMON	22.00	289.52	291.50
	INNOVIZ TECHNOLOGIES LTD	CORPORATE STOCK - COMMON	116,861.00	586,583.63	459,263.73
	INOGEN INC	CORPORATE STOCK - COMMON	6.00	171.78	118.26
	INOVIO PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	64.00	146.56	99.84
	INPEX CORP	CORPORATE STOCK - COMMON	37,000.00	403,560.18	391,466.12
	INPOST SA	CORPORATE STOCK - COMMON	111.00	618.08	933.27
	INR (INDIAN RUPEE)	INTEREST-BEARING CASH	10,295,843.04	124,389.88	124,451.15
	INSEGO CORP	CORPORATE STOCK - COMMON	24.00	64.80	20.22
	INSIGHT ENTERPRISES INC	CORPORATE STOCK - COMMON	13.00	1,189.05	1,303.51
	INSIGNIA FINANCIAL LTD	CORPORATE STOCK - COMMON	312.00	743.33	708.80
	INSMED INC	CORPORATE STOCK - COMMON	47.00	1,111.02	939.06
	INSPERITY INC	CORPORATE STOCK - COMMON	13.00	1,417.26	1,476.80
	INSPIRE MEDICAL SYSTEMS INC	CORPORATE STOCK - COMMON	10.00	1,914.90	2,518.80
	INSTALCO AB NPV (POST SPLIT)	CORPORATE STOCK - COMMON	90.00	452.32	342.31
	INSTALLED BUILDING PRODUCTS IN	CORPORATE STOCK - COMMON	33,836.00	3,064,188.16	2,896,361.60
	INSTEEL INDUSTRIES INC	CORPORATE STOCK - COMMON	6.00	173.40	165.12
	INSTONE REAL ESTATE GROUP SE	CORPORATE STOCK - COMMON	22.00	195.12	189.48
	INSULET CORP	CORPORATE STOCK - COMMON	2,039.00	521,804.01	600,261.21
	INSURANCE AUSTRALIA GROUP LTD	CORPORATE STOCK - COMMON	1,222.00	3,891.22	3,936.32

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	INTACT FINANCIAL CORP	CORPORATE STOCK - COMMON	86.00	12,493.12	12,371.13
	INTAPP INC	CORPORATE STOCK - COMMON	4.00	57.96	99.76
	INTEGER HOLDINGS CORP	CORPORATE STOCK - COMMON	12.00	761.47	821.52
	INTEGRA LIFESCIENCES HOLDINGS	CORPORATE STOCK - COMMON	27.00	1,295.38	1,513.89
	INTEGRAFIN HOLDINGS PLC	CORPORATE STOCK - COMMON	136.00	425.06	494.38
	INTEGRAL DIAGNOSTICS LTD	CORPORATE STOCK - COMMON	75.00	152.71	149.02
	INTEL CORP	CORPORATE STOCK - COMMON	18,252.00	581,004.88	482,400.36
	INTEL CORP 3.050% 08/12/2051 DD 08/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,985,000.00	1,425,158.52	1,295,950.64
	INTEL CORP 3.250% 11/15/2049 DD 11/21/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,820,000.00	3,588,531.64	3,291,917.81
	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	750,000.00	610,829.07	566,376.06
	INTEL CORP 4.150% 08/05/2032 DD 08/05/22	CORPORATE DEBT INSTRUMENTS	4,702,000.00	4,548,673.37	4,410,280.87
	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,137,000.00	1,042,727.13	1,011,649.37
	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	CORPORATE DEBT INSTRUMENTS	6,710,000.00	6,299,391.75	5,933,314.48
	INTELLIA THERAPEUTICS INC	CORPORATE STOCK - COMMON	24.00	1,441.44	837.36
	INTER PARFUMS INC	CORPORATE STOCK - COMMON	7.00	549.64	675.64
	INTERACTIVE BROKERS GROUP INC	CORPORATE STOCK - COMMON	34.00	2,103.34	2,459.90
	INTERCEPT PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	9.00	156.33	111.33
	INTERCONTINENTAL EXCHANGE INC	CORPORATE STOCK - COMMON	199.00	20,066.88	20,415.41
	INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	CORPORATE DEBT INSTRUMENTS	2,325,000.00	1,704,783.00	2,250,850.75
	INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	202,829.70	188,127.00
	INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18	CORPORATE DEBT INSTRUMENTS	200,000.00	180,818.00	168,600.00
	INTERCONTINENTAL EXCHANGE INC 4.600% 03/15/2033 DD 05/23/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	50,000.00	49,499.73	50,858.25
	INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,391,000.00	2,348,137.50	2,221,300.28
	INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,746,000.00	1,708,923.17	1,664,960.15
	INTERCONTINENTAL HOTELS GROUP	CORPORATE STOCK - COMMON	92,478.00	5,051,604.03	5,277,310.34
	INTERDIGITAL INC	CORPORATE STOCK - COMMON	10.00	501.60	494.80
	INTERFACE INC	CORPORATE STOCK - COMMON	20.00	223.40	197.40
	INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20	CORPORATE DEBT INSTRUMENTS	475,000.00	414,888.93	392,203.44
	INTERFOR CORP	CORPORATE STOCK - COMMON	29.00	715.48	449.46
	INTERMEDIATE CAPITAL GROUP PLC	CORPORATE STOCK - COMMON	147.00	2,326.07	2,029.97
	INTERNATIONAL BANCSHARES CORP	CORPORATE STOCK - COMMON	20.00	841.55	915.20
	INTERNATIONAL BANK FOR RECONST VAR RT 08/19/2027 DD 08/19/20	OTHER INVESTMENTS	112,000.00	112,633.61	112,520.80
	INTERNATIONAL BUSINESS MACHINE	CORPORATE STOCK - COMMON	3,991.00	512,958.50	562,291.99
	INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22	CORPORATE DEBT INSTRUMENTS	3,730,000.00	3,607,744.55	3,405,690.52
	INTERNATIONAL CONSOLIDATED AIR	CORPORATE STOCK - COMMON	364,848.00	459,434.12	543,503.61
	INTERNATIONAL CONTAINER TERMIN	CORPORATE STOCK - COMMON	77,740.00	250,850.12	279,000.50
	INTERNATIONAL DISTRIBUTIONS SE	CORPORATE STOCK - COMMON	375.00	1,202.15	960.82
	INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	CORPORATE DEBT INSTRUMENTS	3,083,000.00	2,261,303.27	2,104,387.97
	INTERNATIONAL FLAVORS & FRAGRA	CORPORATE STOCK - COMMON	2,191.00	241,725.69	229,704.44
	INTERNATIONAL FLAVORS & FRAGA 5.000% 09/26/2048 DD 09/26/18	CORPORATE DEBT INSTRUMENTS	930,000.00	853,194.72	794,938.63
	INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	CORPORATE DEBT INSTRUMENTS	916,000.00	909,130.00	921,578.44
	INTERNATIONAL GAME TECHNOLOGY	CORPORATE STOCK - COMMON	150,940.00	2,707,863.60	3,423,319.20
	INTERNATIONAL GAMES SYSTEM CO	CORPORATE STOCK - COMMON	70,000.00	863,450.56	987,294.82
	INTERNATIONAL MONEY EXPRESS IN	CORPORATE STOCK - COMMON	10.00	224.00	243.70
	INTERNATIONAL PAPER CO	CORPORATE STOCK - COMMON	125.00	5,202.50	4,328.75
	INTERNATIONAL SEAWAYS INC	CORPORATE STOCK - COMMON	12.00	354.36	444.24
	INTERNATIONAL TRANSMISSION CO 4.625% 08/15/2043 DD 08/14/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,020,000.00	1,826,077.03	1,759,816.83
	INTERPARFUMS SA	CORPORATE STOCK - COMMON	9.00	432.12	534.05
	INTERPUBLIC GROUP OF COS INC/T	CORPORATE STOCK - COMMON	139.00	3,866.19	4,630.09
	INTERPUMP GROUP SPA	CORPORATE STOCK - COMMON	36.00	1,298.44	1,619.83

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	INTERRENT REIT TRUST UNIT	CORPORATE STOCK - COMMON	33.00	308.93	311.75
	INTERSHOP HOLDING AG	CORPORATE STOCK - COMMON	1.00	653.72	651.75
	INTERSTATE POWER AND LIGHT CO 3.100% 11/30/2051 DD 11/19/21	CORPORATE DEBT INSTRUMENTS	1,350,000.00	978,916.98	882,620.13
	INTERSTATE POWER AND LIGHT CO 3.500% 09/30/2049 DD 09/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,997,000.00	1,570,213.96	1,433,039.23
	INTERTEK GROUP PLC	CORPORATE STOCK - COMMON	36,637.00	1,755,777.97	1,777,809.91
	INTERVEST OFFICES & WAREHOUSES	CORPORATE STOCK - COMMON	10.00	250.38	205.34
	INTESA SANPAOLO SPA	CORPORATE STOCK - COMMON	1,765,836.00	3,265,987.03	3,916,174.85
	INTESA SANPAOLO SPA 144A VAR RT 06/01/2032 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	365,000.00	265,582.72	268,977.81
	INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	11,236,000.00	7,330,560.00	7,250,563.50
	INTRA-CELLULAR THERAPIES INC	CORPORATE STOCK - COMMON	30.00	1,508.93	1,587.60
	INTREPID POTASH INC	CORPORATE STOCK - COMMON	4.00	186.92	115.48
	INTRUM AB	CORPORATE STOCK - COMMON	35.00	632.14	423.92
	INTUIT INC	CORPORATE STOCK - COMMON	14,128.00	6,030,767.90	5,498,900.16
	INTUITIVE SURGICAL INC	CORPORATE STOCK - COMMON	2,534.00	524,397.44	672,396.90
	INVENTEC CORP	CORPORATE STOCK - COMMON	165,000.00	125,494.87	140,920.11
	INVENTRUST PROPERTIES CORP	CORPORATE STOCK - COMMON	23.00	603.98	544.41
*	INVESCO CLO EQUITY FUND III	PARTNERSHIP/JOINT VENTURE INTEREST	20,966,440.33	20,966,440.33	20,966,440.33
*	INVESCO LTD	CORPORATE STOCK - COMMON	123.00	2,033.54	2,212.77
*	INVESCO MTG CAP INC	CORPORATE STOCK - COMMON	9.00	143.01	114.57
*	INVESCO RR FD LP CLASS A	PARTNERSHIP/JOINT VENTURE INTEREST	3,001,187.54	3,001,187.54	3,001,187.54
*	INVESCO RR FD LP CLASS B-1	PARTNERSHIP/JOINT VENTURE INTEREST	11,880,282.71	11,880,282.65	11,880,282.71
*	INVESCO RR FD LP CLASS B-1B	PARTNERSHIP/JOINT VENTURE INTEREST	7,922,168.98	7,922,168.98	7,922,168.98
	INVESTEC LTD	CORPORATE STOCK - COMMON	127,084.00	600,659.87	802,910.96
	INVESTEC PLC	CORPORATE STOCK - COMMON	338.00	1,645.40	2,079.25
	INVESTMENT AB LATOUR	CORPORATE STOCK - COMMON	73.00	1,448.57	1,380.90
	INVESTMENT AB ORESUND	CORPORATE STOCK - COMMON	13.00	130.57	134.25
	INVESTOR AB	CORPORATE STOCK - COMMON	3,811.00	66,787.96	69,092.96
	INVISIO AB	CORPORATE STOCK - COMMON	19.00	264.45	300.15
	INVITAE CORP	CORPORATE STOCK - COMMON	67.00	203.68	124.62
	INVITATION HOMES INC	CORPORATE STOCK - COMMON	17,865.00	648,081.50	529,518.60
	INVITATION HOMES OPERATING PAR 4.150% 04/15/2032 DD 04/05/22	CORPORATE DEBT INSTRUMENTS	2,100,000.00	1,887,809.83	1,843,494.89
	INVOCARE LTD	CORPORATE STOCK - COMMON	67.00	507.09	501.16
	INWIDO AB	CORPORATE STOCK - COMMON	25.00	245.46	265.61
	IOCHPE MAXION SA	CORPORATE STOCK - COMMON	152,300.00	354,555.37	339,518.16
	IOI CORP BHD	CORPORATE STOCK - COMMON	342,000.00	315,113.03	314,438.14
	ION BEAM APPLICATIONS	CORPORATE STOCK - COMMON	10.00	177.98	166.06
	ION GEOPHYSICAL CORP	CORPORATE STOCK - COMMON	28,344.00	793.63	0.00
	ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21	CORPORATE DEBT INSTRUMENTS	3,157,000.00	2,691,689.77	2,632,148.75
	IONEER LTD	CORPORATE STOCK - COMMON	570.00	259.86	146.89
	IONIS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	45.00	1,906.21	1,699.65
	IONQ INC	CORPORATE STOCK - COMMON	35.00	207.90	120.75
	IOVANCE BIOTHERAPEUTICS INC	CORPORATE STOCK - COMMON	71,844.00	770,167.68	459,083.16
	IP GROUP PLC	CORPORATE STOCK - COMMON	490.00	399.11	328.61
	IPG PHOTONICS CORP	CORPORATE STOCK - COMMON	12.00	1,087.08	1,136.04
	IPH LTD	CORPORATE STOCK - COMMON	101.00	661.93	597.95
	IPI DATA CENTER PTNRS FD I-A LP	PARTNERSHIP/JOINT VENTURE INTEREST	93,906,243.00	105,313,641.00	93,906,243.00
	IPI PARTNERS II-A LP	PARTNERSHIP/JOINT VENTURE INTEREST	43,349,185.00	43,149,704.00	43,349,185.00
	IPSEN SA	CORPORATE STOCK - COMMON	18.00	1,729.45	1,930.66
	IPSOS	CORPORATE STOCK - COMMON	57,342.00	2,614,906.93	3,580,097.59
	IQVIA HOLDINGS INC	CORPORATE STOCK - COMMON	66.00	14,035.56	13,522.74

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	IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19	CORPORATE DEBT INSTRUMENTS	474,000.00	458,068.86	451,864.20
	IRAY TECHNOLOGY CO LTD CN/688301	CORPORATE STOCK - COMMON	1,256.00	85,071.70	82,727.57
	IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	CORPORATE DEBT INSTRUMENTS	601,000.00	604,786.30	599,497.50
	IRELAND GOVERNMENT BOND REGS 0.200% 10/18/2030	OTHER INVESTMENTS	30,000.00	26,208.60	25,950.12
	IREN SPA	CORPORATE STOCK - COMMON	356.00	540.68	557.76
	IRESS LTD	CORPORATE STOCK - COMMON	87.00	673.96	563.44
	IRHYTHM TECHNOLOGIES INC	CORPORATE STOCK - COMMON	12,362.00	1,647,487.45	1,157,948.54
	IRIDIUM COMMUNICATIONS INC	CORPORATE STOCK - COMMON	103,074.00	4,575,454.86	5,298,003.60
	IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21	CORPORATE DEBT INSTRUMENTS	357,000.00	285,600.00	305,235.00
	IRISH RESIDENTIAL PROPERTIES R	CORPORATE STOCK - COMMON	213.00	272.01	253.24
	IROBOT CORP	CORPORATE STOCK - COMMON	9.00	529.92	433.17
	IRON MOUNTAIN INC	CORPORATE STOCK - COMMON	9,263.00	487,313.96	461,760.55
	IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17	CORPORATE DEBT INSTRUMENTS	486,000.00	446,075.10	446,925.60
	IRON MOUNTAIN INC 144A 4.875% 09/15/2029 DD 09/09/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	242,000.00	209,868.45	211,072.40
	IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20	CORPORATE DEBT INSTRUMENTS	417,000.00	380,529.18	374,541.29
	IRONWOOD PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	51.00	548.76	631.89
	IRS P USD-SOFR-COMPOUND PUT DEC 23 003.700 ED 12/14/23	OTHER INVESTMENTS	10,000,000.00	0.00	296,139.50
	IRS R USD-SOFR-COMPOUND (OTC) PUT DEC 23 004.370 ED 12/14/23	OTHER INVESTMENTS	(20,000,000.00)	0.00	(297,038.20)
	ISRACARD LTD	CORPORATE STOCK - COMMON	99.00	331.25	286.75
	ISRAEL CORP LTD	CORPORATE STOCK - COMMON	2.00	974.01	702.85
	ISRAEL DISCOUNT BANK LTD	CORPORATE STOCK - COMMON	12,853.00	79,000.81	67,315.70
	ISS A/S	CORPORATE STOCK - COMMON	76.00	1,338.37	1,606.64
	ISTAR INC	CORPORATE STOCK - COMMON	24.00	330.48	183.12
	ITALGAS SPA	CORPORATE STOCK - COMMON	236.00	1,218.59	1,307.21
	ITALMOBILIARE SPA	CORPORATE STOCK - COMMON	6.00	166.82	163.61
	ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025	OTHER INVESTMENTS	48,000.00	47,314.63	49,237.48
	ITALY BUONI POLIENNALI DE 144A 2.450% 09/01/2050	OTHER INVESTMENTS	90,000.00	67,957.25	63,920.83
	ITALY BUONI POLIENNALI DE REGS 0.000% 08/01/2026	OTHER INVESTMENTS	80,000.00	72,069.76	74,952.80
	ITALY BUONI POLIENNALI DE REGS 1.750% 07/01/2024	OTHER INVESTMENTS	116,000.00	115,811.65	121,154.88
	ITALY BUONI POLIENNALI DE REGS 2.500% 12/01/2032	OTHER INVESTMENTS	20,000.00	16,958.74	17,866.28
	ITAU UNIBANCO HOLDING SA ADR	CORPORATE STOCK - COMMON	553,559.00	2,702,208.94	2,607,262.89
	ITAUSA SA	CORPORATE STOCK - PREFERRED	486,260.00	780,699.33	783,762.98
	ITC LTD	CORPORATE STOCK - COMMON	252,924.00	1,020,186.63	1,013,622.08
	ITEOS THERAPEUTICS INC	CORPORATE STOCK - COMMON	8.00	164.23	156.24
	ITM POWER PLC	CORPORATE STOCK - COMMON	207.00	475.95	228.18
	ITOCHU CORP	CORPORATE STOCK - COMMON	104,400.00	2,868,650.79	3,280,475.75
	ITRON INC	CORPORATE STOCK - COMMON	27,267.00	1,297,363.86	1,381,073.55
	ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21	CORPORATE DEBT INSTRUMENTS	1,885,000.00	1,592,052.15	1,587,433.90
	ITT INC	CORPORATE STOCK - COMMON	974.00	70,644.22	78,991.40
	ITURAN LOCATION AND CONTROL LT	CORPORATE STOCK - COMMON	9.00	223.74	190.17
	ITV PLC	CORPORATE STOCK - COMMON	1,744.00	1,304.85	1,576.75
	IVANHOE MINES LTD CL A	CORPORATE STOCK - COMMON	332.00	2,187.36	2,621.79
	IVECO GROUP NV	CORPORATE STOCK - COMMON	96.00	488.07	569.45
	IVERIC BIO INC	CORPORATE STOCK - COMMON	39.00	612.99	834.99
	IWG PLC	CORPORATE STOCK - COMMON	401.00	750.77	800.72
	J & J SNACK FOODS CORP	CORPORATE STOCK - COMMON	6.00	894.18	898.26
	J D WETHERSPOON PLC	CORPORATE STOCK - COMMON	46.00	257.99	245.79
	J M SMUCKER CO/THE	CORPORATE STOCK - COMMON	6,493.00	908,955.07	1,028,880.78
	J SAINSBURY PLC	CORPORATE STOCK - COMMON	122,069.00	288,908.33	319,663.71
	J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16	CORPORATE DEBT INSTRUMENTS	2,360,000.00	2,110,171.88	2,089,634.62

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	J.P. MORGAN CHASE NXSS A 144A VAR RT 09/15/2039 DD 09/29/22	CORPORATE DEBT INSTRUMENTS	100,000.00	99,750.00	99,748.42
	JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	CORPORATE DEBT INSTRUMENTS	3,889,000.00	2,852,409.76	2,655,810.54
	JABIL INC	CORPORATE STOCK - COMMON	49.00	2,972.49	3,341.80
	JACK HENRY & ASSOCIATES INC	CORPORATE STOCK - COMMON	26.00	4,981.48	4,564.56
	JACK IN THE BOX INC	CORPORATE STOCK - COMMON	8.00	638.88	545.84
	JACKSON FINANCIAL INC	CORPORATE STOCK - COMMON	49.00	1,528.46	1,704.71
	JACOBS SOLUTIONS INC	CORPORATE STOCK - COMMON	44,271.00	5,515,274.83	5,315,618.97
	JAMES HARDIE INDUSTRIES PLC	CORPORATE STOCK - COMMON	224.00	5,127.81	4,010.31
	JAMES RIVER GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	12.00	285.12	250.92
	JAMF HOLDING CORP	CORPORATE STOCK - COMMON	12.00	287.40	255.60
	JAMIESON WELLNESS INC	CORPORATE STOCK - COMMON	20.00	560.93	517.95
	JANUS HENDERSON GROUP PLC	CORPORATE STOCK - COMMON	50.00	1,170.00	1,176.00
	JANUS INTERNATIONAL GROUP INC	CORPORATE STOCK - COMMON	24.00	247.92	228.48
	JAPAN ELEVATOR SERVICE HOLDING	CORPORATE STOCK - COMMON	34,400.00	466,276.64	431,222.07
	JAPAN EXCHANGE GROUP INC	CORPORATE STOCK - COMMON	59,900.00	900,714.52	861,421.37
	JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023	OTHER INVESTMENTS	8,300,000.00	60,038.73	62,976.08
	JAPAN GOVERNMENT TEN YEAR BOND 0.100% 03/20/2030	OTHER INVESTMENTS	17,000,000.00	121,930.78	125,561.25
	JAPAN GOVERNMENT TEN YEAR BOND 0.100% 06/20/2026	OTHER INVESTMENTS	30,900,000.00	224,308.03	234,216.58
	JAPAN GOVERNMENT TEN YEAR BOND 0.100% 06/20/2031	OTHER INVESTMENTS	14,000,000.00	99,302.10	102,518.47
	JAPAN GOVERNMENT THIRTY YEAR B 0.400% 09/20/2049	OTHER INVESTMENTS	30,200,000.00	180,284.69	172,637.47
	JAPAN GOVERNMENT THIRTY YEAR B 1.700% 06/20/2033	OTHER INVESTMENTS	20,400,000.00	168,985.23	171,732.91
	JAPAN GOVERNMENT TWENTY YEAR B 0.400% 03/20/2040	OTHER INVESTMENTS	22,000,000.00	149,381.70	146,230.92
	JAPAN GOVERNMENT TWENTY YEAR B 0.400% 06/20/2041	OTHER INVESTMENTS	6,800,000.00	44,121.20	44,282.33
	JAPAN GOVERNMENT TWENTY YEAR B 0.600% 06/20/2037	OTHER INVESTMENTS	11,600,000.00	84,000.32	83,357.00
	JAPAN POST BANK CO LTD	CORPORATE STOCK - COMMON	28,197.00	206,627.11	241,056.61
	JAPAN POST HOLDINGS CO LTD	CORPORATE STOCK - COMMON	214,700.00	1,488,844.80	1,805,370.69
	JAPAN REAL ESTATE INVESTMENT C	CORPORATE STOCK - COMMON	80.00	372,227.23	349,842.72
	JAPFA LTD	CORPORATE STOCK - COMMON	200.00	86.02	51.45
	JARDINE MATHESON HOLDINGS LTD	CORPORATE STOCK - COMMON	12,600.00	669,060.00	626,598.00
	JAZZ PHARMACEUTICALS PLC	CORPORATE STOCK - COMMON	27,523.00	4,272,121.71	4,384,689.13
	JB FINANCIAL GROUP CO LTD	CORPORATE STOCK - COMMON	53,904.00	305,881.17	336,340.32
	JB HI-FI LTD	CORPORATE STOCK - COMMON	53.00	1,478.44	1,507.76
	JB HUNT TRANSPORT SERVICES INC	CORPORATE STOCK - COMMON	30.00	5,222.60	5,230.80
	JBG SMITH PROPERTIES	CORPORATE STOCK - COMMON	39.00	856.83	740.22
	JBS S/A	CORPORATE STOCK - COMMON	150,000.00	856,687.90	624,745.49
	JBS USA LUX SA / JBS USA 144A 4.375% 02/02/2052 DD 02/02/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,435,000.00	1,924,328.78	1,716,291.58
	JBS USA LUX SA / JBS USA 144A 6.500% 12/01/2052 DD 06/21/22	CORPORATE DEBT INSTRUMENTS	1,250,000.00	1,314,950.00	1,189,457.88
	JCDECAUX SE	CORPORATE STOCK - COMMON	31.00	431.11	586.26
	JD HEALTH INTERNATIONAL INC HK/06618	CORPORATE STOCK - COMMON	82,450.00	812,316.90	753,727.76
	JD SPORTS FASHION PLC	CORPORATE STOCK - COMMON	1,291.00	1,699.45	1,959.04
	JD.COM INC ADR	CORPORATE STOCK - COMMON	53,367.00	2,422,324.90	2,995,489.71
	JD.COM INC HK/09618	CORPORATE STOCK - COMMON	478,174.00	14,429,379.04	13,490,658.47
	JDE PEET'S NV	CORPORATE STOCK - COMMON	5,828.00	180,026.22	168,062.58
	JEFFERIES FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	67.00	2,150.03	2,296.76
	JELD-WEN HOLDING INC	CORPORATE STOCK - COMMON	31.00	345.65	299.15
	JENOPTIK AG	CORPORATE STOCK - COMMON	26.00	562.80	709.25
	JERONIMO MARTINS SGPS SA	CORPORATE STOCK - COMMON	8,572.00	190,492.60	184,616.07
	JERSEY CENTRAL POWER & LI 144A 2.750% 03/01/2032 DD 06/10/21	CORPORATE DEBT INSTRUMENTS	1,351,000.00	1,141,463.90	1,095,398.82
	JERSEY CENTRAL POWER & LIGHT C 6.400% 05/15/2036 DD 11/15/06	CORPORATE DEBT INSTRUMENTS	1,250,000.00	1,323,813.21	1,240,202.26
	JERVOIS GLOBAL LTD	CORPORATE STOCK - COMMON	620.00	227.40	115.62

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	JET2 PLC	CORPORATE STOCK - COMMON	78.00	775.46	899.23
	JETBLUE AIRWAYS CORP	CORPORATE STOCK - COMMON	31.00	241.49	200.88
	JFROG LTD	CORPORATE STOCK - COMMON	18.00	384.13	383.94
	JGC HOLDINGS CORP	CORPORATE STOCK - COMMON	32,200.00	437,618.03	409,500.90
	JIANGSU EASTERN SHENGHONG CO L CN/000301	CORPORATE STOCK - COMMON	78,200.00	156,476.81	146,687.57
	JIANGSU ZHONGTIAN TECHNOLOGY C CN/600522	CORPORATE STOCK - COMMON	59,300.00	195,791.70	137,764.14
	JIANGXI COPPER CO LTD CN/600362	CORPORATE STOCK - COMMON	402,800.00	980,956.13	1,009,940.59
	JINMAO PROPERTY SERVICES CO LT HK/00816	CORPORATE STOCK - COMMON	22,447.00	11,554.03	11,762.82
	JIUMAOJIU INTERNATIONAL HOLDIN HK/09922	CORPORATE STOCK - COMMON	511,000.00	1,088,284.43	1,365,076.01
	JIZHONG ENERGY RESOURCES CO LT CN/000937	CORPORATE STOCK - COMMON	455,900.00	416,752.48	417,095.67
	JK PAPER LTD	CORPORATE STOCK - COMMON	58,394.00	295,672.47	288,758.45
	JM AB	CORPORATE STOCK - COMMON	27.00	466.96	445.96
	JOBSONIO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20	OTHER INVESTMENTS	1,415,000.00	1,176,722.35	1,105,518.70
	JOBY AVIATION INC	CORPORATE STOCK - COMMON	55.00	190.03	184.25
	JOHN B SANFILIPPO & SON INC	CORPORATE STOCK - COMMON	3.00	242.19	243.96
	JOHN BEAN TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	2,367.00	244,416.42	216,178.11
	JOHN WILEY & SONS INC	CORPORATE STOCK - COMMON	15.00	690.45	600.90
	JOHN WOOD GROUP PLC	CORPORATE STOCK - COMMON	364.00	547.86	591.77
	JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,105,000.00	770,546.61	696,428.59
	JOHNS LYNG GROUP LTD	CORPORATE STOCK - COMMON	85.00	396.00	356.81
	JOHNSON & JOHNSON	CORPORATE STOCK - COMMON	156,059.00	25,268,931.03	27,567,822.35
	JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,020,000.00	1,469,017.73	1,399,774.05
	JOHNSON & JOHNSON 2.450% 09/01/2060 DD 08/25/20	CORPORATE DEBT INSTRUMENTS	2,620,000.00	1,745,112.41	1,617,027.66
	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,000,000.00	3,581,090.80	3,423,029.88
	JOHNSON CONTROLS INTERNATIONAL	CORPORATE STOCK - COMMON	247.00	13,409.04	15,808.00
	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,306,889.61	1,253,668.55
	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	CORPORATE STOCK - COMMON	205.00	242.74	258.19
	JOHNSON MATTHEY PLC	CORPORATE STOCK - COMMON	89.00	2,086.74	2,277.13
	JOHNSON OUTDOORS INC	CORPORATE STOCK - COMMON	2.00	122.28	132.24
	JOHNSON SERVICE GROUP PLC	CORPORATE STOCK - COMMON	216.00	241.28	251.77
	JOINCARE PHARMACEUTICAL GROUP	CORPORATE STOCK - COMMON	281,500.00	445,512.83	457,173.79
	JOINN LABORATORIES CHINA CO LT CN/603127	CORPORATE STOCK - COMMON	8,000.00	68,825.68	67,218.09
	JONES LANG LASALLE INC	CORPORATE STOCK - COMMON	17.00	2,941.00	2,709.29
	JOST WERKE SE	CORPORATE STOCK - COMMON	7.00	260.09	392.96
	JP MORGAN MORTGAGE TRUS A5 4A1 VAR RT 12/25/2034 DD 10/01/04	CORPORATE DEBT INSTRUMENTS	21,942.16	21,137.05	20,616.18
	JP MORGAN SPL SITUATION PPTY FUND	COMMON/COLLECTIVE TRUST	16,282,310.81	6,793,639.02	16,282,310.81
	JPM STRUCT.PROD.BV LEPW 12-JAN-2023 (GUANGDONG JIA	CORPORATE STOCK - COMMON	104,799.00	776,244.56	774,695.17
	JPMORGAN CHASE & CO	CORPORATE STOCK - COMMON	74,737.00	8,519,554.58	10,022,231.70
	JPMORGAN CHASE & CO 4.125% 12/15/2026 DD 12/09/14	CORPORATE DEBT INSTRUMENTS	50,000.00	49,370.64	48,364.03
	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	CORPORATE DEBT INSTRUMENTS	5,000,000.00	5,182,639.90	4,882,009.15
	JPMORGAN CHASE & CO PFD 4.200% NON-CUMULATIVE	CORPORATE STOCK - PREFERRED	25,000.00	461,000.00	436,250.00
	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,285,000.00	4,407,009.56	4,078,806.67
	JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	75,000.00	59,456.39	57,557.71
	JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,745,000.00	6,897,001.54	7,031,117.73
	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,561,840.00	1,462,135.82
	JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,611,000.00	6,814,148.91	6,347,453.28
	JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,751,000.00	6,604,753.28	5,988,595.46
	JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	946,059.02	923,592.50
	JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	CORPORATE DEBT INSTRUMENTS	25,000.00	21,427.44	20,658.81
	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	671,000.00	589,510.85	559,612.24

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	JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	692,231.27	669,678.32
	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	CORPORATE DEBT INSTRUMENTS	1,933,000.00	1,933,000.00	1,900,797.13
	JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,808,903.29	1,744,988.61
	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	CORPORATE DEBT INSTRUMENTS	23,344,000.00	19,686,822.05	18,250,374.45
	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	23,160,000.00	16,216,215.12	15,104,061.27
	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,643,000.00	8,476,197.00	8,497,893.75
	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 02/24/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	854,750.00	856,250.00
	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/10/14	CORPORATE STOCK - PREFERRED	2,382,000.00	2,333,047.64	2,314,677.08
	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 05/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	1,041,000.00	1,027,500.00
	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 07/31/19	CORPORATE DEBT INSTRUMENTS	100,000.00	92,500.00	91,493.07
	JPN 10Y BOND FUTURE (OSE) EXP MAR 23	OTHER INVESTMENTS	(1.00)	0.00	19,629.39
	JPY (JAPANESE YEN)	INTEREST-BEARING CASH	139,288,668.00	1,036,253.38	1,055,656.96
	JPY CURRENCY AT BROKER	INTEREST-BEARING CASH	1,371,027,815.25	9,867,237.00	10,390,903.28
	JSR CORP	CORPORATE STOCK - COMMON	11,200.00	252,883.68	219,679.40
	JTC PLC	CORPORATE STOCK - COMMON	63.00	561.53	566.85
	JUDGES SCIENTIFIC PLC	CORPORATE STOCK - COMMON	3.00	266.70	304.57
	JUDO CAPITAL HOLDINGS LTD	CORPORATE STOCK - COMMON	263.00	216.36	236.32
	JULIUS BAER GROUP LTD	CORPORATE STOCK - COMMON	105.00	5,092.73	6,112.52
	JUMBO INTERACTIVE LTD	CORPORATE STOCK - COMMON	26.00	252.93	246.49
	JUMBO SA	CORPORATE STOCK - COMMON	77,719.00	1,112,860.88	1,325,470.73
	JUNGHEINRICH AG	CORPORATE STOCK - PREFERRED	25.00	612.38	709.19
	JUNIPER NETWORKS INC	CORPORATE STOCK - COMMON	115.00	3,291.86	3,675.40
	JUPITER FUND MANAGEMENT PLC	CORPORATE STOCK - COMMON	193.00	218.29	308.30
	JUST EAT TAKEAWAY.COM NV	CORPORATE STOCK - COMMON	91.00	1,545.11	1,918.12
	JUST GROUP PLC	CORPORATE STOCK - COMMON	509.00	426.44	499.61
	JUSTSYSTEMS CORP	CORPORATE STOCK - COMMON	28,969.00	738,722.55	618,482.46
	JUVENTUS FOOTBALL CLUB SPA	CORPORATE STOCK - COMMON	481.00	174.79	162.32
	JW CHILDS EQUITY PTNRS III LP	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	JYSKE BANK A/S	CORPORATE STOCK - COMMON	25.00	1,271.04	1,619.22
	K WAH INTERNATIONAL HOLDINGS L HK/00173	CORPORATE STOCK - COMMON	500.00	188.56	173.61
	K+S AG	CORPORATE STOCK - COMMON	95.00	2,155.44	1,863.02
	K92 MINING INC	CORPORATE STOCK - COMMON	99.00	511.78	560.41
	KADANT INC	CORPORATE STOCK - COMMON	4.00	717.72	710.52
	KAHOOT! ASA	CORPORATE STOCK - COMMON	113.00	226.59	222.94
	KAINOS GROUP PLC	CORPORATE STOCK - COMMON	38.00	602.23	705.31
	KAISER ALUMINUM CORP	CORPORATE STOCK - COMMON	6.00	435.09	455.76
	KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21	CORPORATE DEBT INSTRUMENTS	943,000.00	742,452.19	757,936.25
	KAISER ALUMINUM CORP 144A 4.625% 03/01/2028 DD 11/26/19	CORPORATE DEBT INSTRUMENTS	219,000.00	188,632.45	191,105.04
	KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,830,000.00	2,168,083.63	2,063,723.25
	KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	624,000.00	463,259.75	428,566.98
	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,182,173.10	1,092,064.62
	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	1,015,890.61	938,697.80
	KAMAN CORP	CORPORATE STOCK - COMMON	9.00	285.48	200.70
	KAMBI GROUP PLC	CORPORATE STOCK - COMMON	12.00	200.43	218.53
	KANEKA CORP	CORPORATE STOCK - COMMON	132,700.00	3,557,204.92	3,308,825.45
	KANSAI ELECTRIC POWER CO INC/T	CORPORATE STOCK - COMMON	33,100.00	321,389.36	320,852.61
	KANSAS CITY SOUTHERN/OLD 3.500% 05/01/2050 DD 04/22/20	CORPORATE DEBT INSTRUMENTS	4,035,000.00	3,169,868.12	2,892,919.07
	KANSAS CITY SOUTHERN/OLD 4.200% 11/15/2069 DD 11/18/19	CORPORATE DEBT INSTRUMENTS	2,537,000.00	2,071,637.68	1,889,136.53
	KANSAS CITY SOUTHERN/OLD 4.300% 05/15/2043 DD 05/15/16	CORPORATE DEBT INSTRUMENTS	200,000.00	175,780.59	165,377.03
	KANSAS CITY SOUTHERN/OLD 4.700% 05/01/2048 DD 05/03/18	CORPORATE DEBT INSTRUMENTS	2,821,000.00	2,660,966.08	2,445,272.22

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	KANSAS CITY SOUTHERN/OLD 4.950% 08/15/2045 DD 02/15/16	CORPORATE DEBT INSTRUMENTS	500,000.00	480,775.10	451,706.14
	KANZHUN LTD ADR	CORPORATE STOCK - COMMON	60,678.00	1,192,142.67	1,236,010.86
	KAO CORP	CORPORATE STOCK - COMMON	18,200.00	793,270.33	724,855.00
	KAPE TECHNOLOGIES PLC	CORPORATE STOCK - COMMON	75.00	246.54	248.10
	KAR AUCTION SERVICES INC	CORPORATE STOCK - COMMON	123,525.00	1,803,465.00	1,612,001.25
	KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17	CORPORATE DEBT INSTRUMENTS	1,074,000.00	1,049,379.58	1,049,233.26
	KARDEX HOLDING AG	CORPORATE STOCK - COMMON	3.00	528.72	492.87
	KARO PHARMA AB	CORPORATE STOCK - COMMON	27.00	152.35	155.48
	KAROON ENERGY LTD	CORPORATE STOCK - COMMON	264.00	387.31	392.08
	KARORA RESOURCES INC NEW	CORPORATE STOCK - COMMON	68.00	148.50	233.37
	KARUNA THERAPEUTICS INC	CORPORATE STOCK - COMMON	10.00	2,490.56	1,965.00
	KARYOPHARM THERAPEUTICS INC	CORPORATE STOCK - COMMON	38.00	155.65	129.20
	KASIKORNBANK PCL	CORPORATE STOCK - COMMON	841,804.00	3,534,072.67	3,584,988.91
	KAUFMAN & BROAD SA	CORPORATE STOCK - COMMON	7.00	166.47	205.07
	KAWAI MUSICAL INSTRUMENTS MANU	CORPORATE STOCK - COMMON	10,500.00	207,386.83	206,983.96
	KAWASAKI HEAVY INDUSTRIES LTD	CORPORATE STOCK - COMMON	58,400.00	1,142,933.81	1,367,660.69
	KAZ MINERALS PLC	CORPORATE STOCK - COMMON	125.00	1,234.87	1,278.08
	KB FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	298,644.00	11,065,130.42	11,454,508.85
	KB FINANCIAL GROUP INC ADR	CORPORATE STOCK - COMMON	5,551.00	196,538.21	214,601.66
	KB HOME	CORPORATE STOCK - COMMON	28.00	802.20	891.80
	KBC ANCORA	CORPORATE STOCK - COMMON	17.00	562.40	764.19
	KBC GROUP NV	CORPORATE STOCK - COMMON	751.00	40,317.78	48,154.41
	KBR INC	CORPORATE STOCK - COMMON	85,252.00	4,113,339.25	4,501,305.60
	KDDI CORP	CORPORATE STOCK - COMMON	153,860.00	4,745,635.81	4,643,377.79
	KEARNY FINANCIAL CORP/MD	CORPORATE STOCK - COMMON	25.00	284.00	253.75
	KELLER GROUP PLC	CORPORATE STOCK - COMMON	35.00	286.30	336.81
	KELLOGG CO	CORPORATE STOCK - COMMON	16,817.00	1,223,798.15	1,198,043.08
	KELLY SERVICES INC	CORPORATE STOCK - COMMON	11.00	177.21	185.90
	KELSIAN GROUP LTD	CORPORATE STOCK - COMMON	58.00	216.70	226.16
	KELT EXPLORATION LTD	CORPORATE STOCK - COMMON	78.00	374.63	288.41
	KEMIRA OYJ	CORPORATE STOCK - COMMON	54.00	651.60	825.86
	KEMPER CORP	CORPORATE STOCK - COMMON	23.00	1,069.79	1,131.60
	KEMPOWER OYJ	CORPORATE STOCK - COMMON	8.00	185.76	181.18
	KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,290,000.00	1,081,899.79	1,079,121.07
	KENNAMETAL INC	CORPORATE STOCK - COMMON	26.00	609.44	625.56
	KENNEDY-WILSON HOLDINGS INC	CORPORATE STOCK - COMMON	42.00	737.52	660.66
	KENNEDY-WILSON INC 4.750% 03/01/2029 DD 02/11/21	CORPORATE DEBT INSTRUMENTS	2,530,000.00	2,110,981.40	2,005,143.40
	KENON HOLDINGS LTD/SINGAPORE	CORPORATE STOCK - COMMON	10.00	408.54	330.45
	KEPPEL CORP LTD	CORPORATE STOCK - COMMON	700.00	3,647.77	3,789.14
	KEPPEL DC REIT	CORPORATE STOCK - COMMON	700.00	965.53	923.80
	KEPPEL INFRASTRUCTURE TRUST	CORPORATE STOCK - COMMON	1,700.00	694.57	684.46
	KEPPEL PACIFIC OAK US REIT	CORPORATE STOCK - COMMON	400.00	266.00	302.24
	KEPPEL REIT	CORPORATE STOCK - COMMON	900.00	685.28	610.65
	KERING SA	CORPORATE STOCK - COMMON	7,999.00	4,046,086.98	4,059,311.52
	KEROS THERAPEUTICS INC	CORPORATE STOCK - COMMON	4.00	141.48	192.08
	KERRY GROUP PLC	CORPORATE STOCK - COMMON	75.00	7,496.67	6,801.29
	KERRY LOGISTICS NETWORK LTD HK/00636	CORPORATE STOCK - COMMON	200.00	440.32	359.77
	KERRY PROPERTIES LTD HK/00683	CORPORATE STOCK - COMMON	300.00	692.59	653.43
	KESKO OYJ	CORPORATE STOCK - COMMON	134.00	2,830.91	2,948.90
	KEURIG DR PEPPER INC	CORPORATE STOCK - COMMON	278.00	10,580.67	9,913.48

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15	CORPORATE DEBT INSTRUMENTS	4,431,000.00	3,877,386.30	3,790,007.29
	KEYCORP	CORPORATE STOCK - COMMON	605.00	10,689.30	10,539.10
	KEYENCE CORP	CORPORATE STOCK - COMMON	37,979.00	14,462,035.61	14,800,712.90
	KEYERA CORP	CORPORATE STOCK - COMMON	108.00	2,654.46	2,358.55
	KEYSIGHT TECHNOLOGIES INC	CORPORATE STOCK - COMMON	64.00	10,522.78	10,948.48
	KEYSPAN GAS EAST CORP 144A 5.819% 04/01/2041 DD 03/31/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	550,000.00	553,065.94	532,272.69
	KEYWORDS STUDIOS PLC	CORPORATE STOCK - COMMON	70,440.00	2,012,425.93	2,308,107.20
	KEZAR LIFE SCIENCES INC	CORPORATE STOCK - COMMON	15.00	154.20	105.60
	K-FAST HOLDING AB	CORPORATE STOCK - COMMON	28.00	66.94	63.26
	KFORCE INC	CORPORATE STOCK - COMMON	7.00	383.04	383.81
	KIA CORP	CORPORATE STOCK - COMMON	103,059.00	6,198,042.29	4,833,052.99
	KIATNAKIN PHATRA BANK PCL	CORPORATE STOCK - COMMON	195,400.00	374,764.87	416,074.78
	KIER GROUP PLC	CORPORATE STOCK - COMMON	221.00	184.13	157.64
	KILLAM APT REAL ESTATE INVT TR TR UNIT	CORPORATE STOCK - COMMON	24.00	308.98	287.12
	KILROY REALTY CORP	CORPORATE STOCK - COMMON	3,609.00	175,990.44	139,560.03
	KILROY REALTY LP 2.500% 11/15/2032 DD 08/12/20	CORPORATE DEBT INSTRUMENTS	200,000.00	154,755.53	142,543.53
	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	CORPORATE DEBT INSTRUMENTS	2,225,000.00	1,690,042.12	1,549,978.33
	KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	84,597.77	80,241.33
	KIMBALL ELECTRONICS INC	CORPORATE STOCK - COMMON	8.00	172.32	180.72
	KIMBELL ROYALTY PARTNERS LP	CORPORATE STOCK - COMMON	19.00	330.68	317.30
	KIMBERLY-CLARK CORP	CORPORATE STOCK - COMMON	13,682.00	1,744,760.10	1,857,331.50
	KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	CORPORATE DEBT INSTRUMENTS	1,988,000.00	1,595,478.60	1,433,553.66
	KIMCO REALTY CORP	CORPORATE STOCK - COMMON	20,025.00	422,125.61	424,129.50
	KIMCO REALTY OP LLC 4.600% 02/01/2033 DD 08/24/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,353,907.80	1,284,897.47
	KINAXIS INC	CORPORATE STOCK - COMMON	6,014.00	695,441.81	674,258.64
	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,170,000.00	7,021,219.81	6,788,389.36
	KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	CORPORATE DEBT INSTRUMENTS	4,705,000.00	4,258,996.63	4,041,870.76
	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	CORPORATE DEBT INSTRUMENTS	700,000.00	621,952.76	603,160.47
	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	CORPORATE DEBT INSTRUMENTS	2,240,000.00	2,259,487.69	2,196,630.06
	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	CORPORATE DEBT INSTRUMENTS	300,000.00	304,080.24	298,441.19
	KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	CORPORATE DEBT INSTRUMENTS	4,400,000.00	4,534,565.20	4,456,654.31
	KINDER MORGAN ENERGY PARTNERS 7.400% 03/15/2031 DD 03/12/01	CORPORATE DEBT INSTRUMENTS	1,549,000.00	1,711,474.10	1,680,171.86
	KINDER MORGAN INC	CORPORATE STOCK - COMMON	727.00	13,296.79	13,144.16
	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	CORPORATE DEBT INSTRUMENTS	5,375,000.00	4,900,966.60	4,600,362.15
	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	CORPORATE DEBT INSTRUMENTS	3,025,000.00	2,942,314.65	2,769,929.67
	KINDER MORGAN INC 7.800% 08/01/2031 DD 07/30/01	CORPORATE DEBT INSTRUMENTS	1,099,000.00	1,268,922.57	1,229,076.53
	KINDOM DEVELOPMENT CO LTD	CORPORATE STOCK - COMMON	123,000.00	114,362.22	116,855.10
	KINDRED GROUP PLC	CORPORATE STOCK - COMMON	110.00	920.90	1,146.50
	KINEPOLIS GROUP NV	CORPORATE STOCK - COMMON	6.00	264.14	248.33
	KINETIK HOLDINGS INC	CORPORATE STOCK - COMMON	6.00	221.22	198.48
	KINGBOARD HOLDINGS LTD HK/00148	CORPORATE STOCK - COMMON	146,500.00	463,829.10	466,437.97
	KINGDOM HOLDING CO	CORPORATE STOCK - COMMON	35,164.00	84,846.36	72,423.99
	KINGDOM OF BELGIUM GOVERN 144A 1.700% 06/22/2050	OTHER INVESTMENTS	24,000.00	19,713.18	18,075.34
	KINGDOM OF BELGIUM GOVERN 144A 1.900% 06/22/2038	OTHER INVESTMENTS	83,000.00	76,929.52	73,244.35
	KINGFISHER PLC	CORPORATE STOCK - COMMON	963.00	2,600.79	2,734.96
	KINGKEY FINANCIAL INTERNATIONA HK/01468	CORPORATE STOCK - COMMON	1,600.00	181.16	188.60
	KINGSOFT CORP LTD HK/03888	CORPORATE STOCK - COMMON	36,400.00	106,858.46	121,722.75
	KINGSPAN GROUP PLC	CORPORATE STOCK - COMMON	45,998.00	2,597,785.41	2,483,042.83
	KINIKSA PHARMACEUTICALS LTD	CORPORATE STOCK - COMMON	8.00	93.76	119.84
	KINNATE BIOPHARMA INC	CORPORATE STOCK - COMMON	4.00	57.92	24.40

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	KINNEVIK AB	CORPORATE STOCK - COMMON	122.00	1,749.13	1,676.70
	KINROSS GOLD CORP	CORPORATE STOCK - COMMON	616.00	2,055.67	2,509.55
	KINROSS GOLD CORP 6.875% 09/01/2041 DD 03/01/12	CORPORATE DEBT INSTRUMENTS	3,000,000.00	3,029,097.66	2,896,626.24
	KINSALE CAPITAL GROUP INC	CORPORATE STOCK - COMMON	8.00	2,028.64	2,092.16
	KINTETSU GROUP HOLDINGS CO LTD	CORPORATE STOCK - COMMON	10,600.00	362,445.44	349,865.45
	KION GROUP AG	CORPORATE STOCK - COMMON	36.00	1,418.48	1,028.53
	KIRBY CORP	CORPORATE STOCK - COMMON	5.00	335.30	321.75
	KIRIN HOLDINGS CO LTD	CORPORATE STOCK - COMMON	236,800.00	3,869,289.57	3,609,115.70
	KITE REALTY GROUP TRUST	CORPORATE STOCK - COMMON	76.00	1,471.36	1,599.80
	KIWI PROPERTY GROUP LTD	CORPORATE STOCK - COMMON	828.00	513.86	476.54
	KKR & CO INC	CORPORATE STOCK - COMMON	227,161.00	11,485,238.54	10,544,813.62
	KKR GROUP FINANCE CO VII 144A 3.625% 02/25/2050 DD 02/25/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	76,919.52	69,079.55
	KKR GROUP FINANCE CO XII 144A 4.850% 05/17/2032 DD 05/17/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,950,935.84	1,873,529.90
	KKR REAL ESTATE FINANCE TRUST	CORPORATE STOCK - COMMON	16.00	308.16	223.36
	KLA CORP	CORPORATE STOCK - COMMON	50.00	17,206.50	18,851.50
	KLA CORP 4.950% 07/15/2052 DD 06/23/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,309,000.00	3,324,681.95	3,095,822.80
	KLEPIERRE SA	CORPORATE STOCK - COMMON	109.00	2,254.58	2,504.59
	KLOECKNER & CO SE	CORPORATE STOCK - COMMON	37.00	334.85	364.68
	KNIGHT THERAPEUTICS INC	CORPORATE STOCK - COMMON	52.00	226.33	198.80
	KNIGHT-SWIFT TRANSPORTATION HO	CORPORATE STOCK - COMMON	56.00	2,829.71	2,934.96
	KNORR-BREMSE AG	CORPORATE STOCK - COMMON	36.00	1,764.84	1,961.01
	KNOW IT AB	CORPORATE STOCK - COMMON	13.00	328.14	254.27
	KNOWBE4 INC	CORPORATE STOCK - COMMON	27.00	535.55	669.06
	KNOWLES CORP	CORPORATE STOCK - COMMON	35.00	530.25	574.70
	KOBAYASHI PHARMACEUTICAL CO LT	CORPORATE STOCK - COMMON	3,100.00	177,334.54	212,156.57
	KOBE STEEL LTD	CORPORATE STOCK - COMMON	252,800.00	1,156,746.35	1,230,039.72
	KOC HOLDING AS	CORPORATE STOCK - COMMON	954,744.00	2,393,878.44	4,268,921.31
	KODIAK SCIENCES INC	CORPORATE STOCK - COMMON	10.00	100.10	71.60
	KOHL'S CORP	CORPORATE STOCK - COMMON	47.00	1,335.74	1,186.75
	KOHL'S CORP 5.550% 07/17/2045 DD 07/17/15	CORPORATE DEBT INSTRUMENTS	5,650,000.00	3,899,758.65	3,559,500.00
	KOJAMO OYJ	CORPORATE STOCK - COMMON	65.00	1,092.18	957.32
	KOMATSU LTD	CORPORATE STOCK - COMMON	9,899.00	209,226.83	215,768.10
	KOMAX HOLDING AG	CORPORATE STOCK - COMMON	2.00	523.59	556.64
	KONAMI GROUP CORP	CORPORATE STOCK - COMMON	3,200.00	147,234.40	144,787.59
	KONE OYJ	CORPORATE STOCK - COMMON	106,160.00	4,272,583.22	5,472,354.27
	KONECRANES OYJ	CORPORATE STOCK - COMMON	29.00	697.76	890.13
	KONIGSBERG GRUPPEN ASA	CORPORATE STOCK - COMMON	43.00	1,459.32	1,814.11
	KONINKLIJKE AHOLD DELHAIZE NV	CORPORATE STOCK - COMMON	180,583.00	4,878,035.87	5,172,798.22
	KONINKLIJKE BAM GROEP NV	CORPORATE STOCK - COMMON	124.00	331.67	287.18
	KONINKLIJKE DSM NV	CORPORATE STOCK - COMMON	26,069.00	3,057,564.59	3,180,070.64
	KONINKLIJKE KPN NV	CORPORATE STOCK - COMMON	203,135.00	647,509.60	626,539.94
	KONINKLIJKE PHILIPS NV	CORPORATE STOCK - COMMON	251,297.00	4,141,101.79	3,756,004.77
	KONINKLIJKE VOPAK NV	CORPORATE STOCK - COMMON	33.00	728.04	977.33
	KONTOOR BRANDS INC	CORPORATE STOCK - COMMON	18.00	673.07	719.82
	KONTRON AG	CORPORATE STOCK - COMMON	24.00	366.10	391.64
	KOPPERS HOLDINGS INC	CORPORATE STOCK - COMMON	7.00	159.81	197.40
	KOREA 10YR BND FUTURE (KFE) EXP MAR 23	OTHER INVESTMENTS	2.00	0.00	(5,414.21)
	KOREA AEROSPACE INDUSTRIES LTD	CORPORATE STOCK - COMMON	23,090.00	799,102.85	929,442.77
	KOREA INVESTMENT HOLDINGS CO L	CORPORATE STOCK - COMMON	1,829.00	77,669.77	77,094.23
	KOREAN REINSURANCE CO	CORPORATE STOCK - COMMON	50,266.00	261,502.86	270,708.80

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	KORIAN SA	CORPORATE STOCK - COMMON	36.00	460.82	388.82
	KORN FERRY	CORPORATE STOCK - COMMON	18.00	1,096.56	911.16
	KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19	CORPORATE DEBT INSTRUMENTS	1,095,000.00	1,014,199.95	1,008,505.95
	KORNIT DIGITAL LTD	CORPORATE STOCK - COMMON	12,669.00	373,152.38	291,006.93
	KOSE CORP	CORPORATE STOCK - COMMON	900.00	85,958.52	98,359.16
	KOSMOS ENERGY LTD	CORPORATE STOCK - COMMON	158.00	1,117.06	1,004.88
	KPP GROUP HOLDINGS CO LTD	CORPORATE STOCK - COMMON	57,500.00	289,161.64	344,708.00
	KPS SPECIAL SITUATIONS FUND V	PARTNERSHIP/JOINT VENTURE INTEREST	18,221,469.12	18,323,845.12	18,221,469.12
	KRAFT HEINZ CO/THE	CORPORATE STOCK - COMMON	38,273.00	1,454,258.63	1,558,093.83
	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	CORPORATE DEBT INSTRUMENTS	17,543,000.00	14,902,418.87	14,359,916.86
	KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	CORPORATE DEBT INSTRUMENTS	3,082,000.00	2,796,090.50	2,683,745.38
	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	852,000.00	793,908.28	776,068.70
	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	CORPORATE DEBT INSTRUMENTS	1,255,000.00	1,169,409.00	1,163,216.09
	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	CORPORATE DEBT INSTRUMENTS	3,000,000.00	3,212,077.11	3,186,512.49
	KRATOS DEFENSE & SECURITY SOLU	CORPORATE STOCK - COMMON	41.00	514.14	423.12
	KREDITANSTALT FUER WIEDER REGS 1.125% 09/15/2032	OTHER INVESTMENTS	53,000.00	48,031.46	47,441.04
	KRISPY KREME INC	CORPORATE STOCK - COMMON	25.00	293.75	258.00
	KROGER CO/THE	CORPORATE STOCK - COMMON	39,428.00	1,888,321.32	1,757,700.24
	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	750,000.00	625,002.11	576,537.21
	KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20	CORPORATE DEBT INSTRUMENTS	2,415,000.00	2,048,671.77	1,888,069.77
	KRONES AG	CORPORATE STOCK - COMMON	7.00	578.24	784.43
	KRONOS BIO INC	CORPORATE STOCK - COMMON	6.00	24.00	9.72
	KRONOS WORLDWIDE INC	CORPORATE STOCK - COMMON	8.00	103.04	75.20
	KRUNG THAI BANK PCL	CORPORATE STOCK - COMMON	371,200.00	170,811.66	189,699.43
	KRW (SOUTH KOREAN WON)	INTEREST-BEARING CASH	123,042,544.00	95,834.07	97,305.25
	KRW CURRENCY AT BROKER	INTEREST-BEARING CASH	29,200,650.00	21,173.53	23,092.63
	KRYSTAL BIOTECH INC	CORPORATE STOCK - COMMON	6.00	425.91	475.32
	KT&G CORP	CORPORATE STOCK - COMMON	2,754.00	171,307.84	199,281.03
	KUALA LUMPUR KEPONG BHD	CORPORATE STOCK - COMMON	29,600.00	153,043.02	150,251.08
	KUEHNE + NAGEL INTERNATIONAL A	CORPORATE STOCK - COMMON	27.00	6,226.08	6,280.16
	KULICKE & SOFFA INDUSTRIES INC	CORPORATE STOCK - COMMON	22.00	924.88	973.72
	KUMHO PETROCHEMICAL CO LTD	CORPORATE STOCK - COMMON	1,292.00	125,572.88	128,740.15
	KUNLUN ENERGY CO LTD HK/00135	CORPORATE STOCK - COMMON	1,074,000.00	937,322.03	766,459.75
	KURA ONCOLOGY INC	CORPORATE STOCK - COMMON	21.00	291.06	260.61
	KURA SUSHI USA INC	CORPORATE STOCK - COMMON	2.00	105.69	95.36
	KURARAY CO LTD	CORPORATE STOCK - COMMON	54,700.00	418,659.69	438,611.52
	KUWAIT INTERNATIONAL GOVE REGS 3.500% 03/20/2027 DD 03/20/17	OTHER INVESTMENTS	1,000,000.00	1,003,549.00	970,006.00
	KWS SAAT SE & CO KGAA	CORPORATE STOCK - COMMON	6.00	365.62	410.46
	KYMER A THERAPEUTICS INC	CORPORATE STOCK - COMMON	12.00	337.07	299.52
	KYNDRYL HOLDINGS INC	CORPORATE STOCK - COMMON	137,194.00	1,429,563.41	1,525,597.28
	KYNDRYL HOLDINGS INC 3.150% 10/15/2031 DD 04/15/22	CORPORATE DEBT INSTRUMENTS	804,000.00	561,741.24	537,585.80
	L E LUNDBERGF ORETAGEN AB	CORPORATE STOCK - COMMON	37.00	1,538.01	1,577.01
	L&F CO LTD	CORPORATE STOCK - COMMON	13,487.00	2,019,094.81	1,850,528.49
	L3HARRIS TECHNOLOGIES INC	CORPORATE STOCK - COMMON	6,390.00	1,458,088.93	1,330,461.90
	L3HARRIS TECHNOLOGIES INC 5.054% 04/27/2045 DD 04/27/15	CORPORATE DEBT INSTRUMENTS	500,000.00	482,627.49	450,224.31
	L-85 JAY ST COINVESTOR LLC	PARTNERSHIP/JOINT VENTURE INTEREST	55,411,156.00	60,083,071.43	55,411,156.00
	LA FRANCAISE DES JEUX SAEM	CORPORATE STOCK - COMMON	50.00	1,627.48	2,005.36
	LABL INC 144A 5.875% 11/01/2028 DD 10/29/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	940,000.00	817,800.00	818,993.80
	LABORATORIOS FARMACEUTICOS ROV	CORPORATE STOCK - COMMON	9.00	443.99	346.37
	LABORATORY CORP OF AMERICA HOL	CORPORATE STOCK - COMMON	33.00	7,433.91	7,770.84

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	LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	CORPORATE DEBT INSTRUMENTS	2,980,000.00	2,702,841.38	2,575,152.55
	LABRADOR IRON ORE ROYALTY CORP	CORPORATE STOCK - COMMON	27.00	601.81	669.15
	LADDER CAPITAL CORP	CORPORATE STOCK - COMMON	42.00	464.52	421.68
	LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	CORPORATE DEBT INSTRUMENTS	1,692,000.00	1,480,090.51	1,421,761.61
	LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21	CORPORATE DEBT INSTRUMENTS	1,042,000.00	882,937.26	841,269.12
	LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	734,000.00	714,005.84	689,622.88
	LAKE RESOURCES NL	CORPORATE STOCK - COMMON	587.00	470.83	318.46
	LAKELAND BANCORP INC	CORPORATE STOCK - COMMON	22.00	364.01	387.42
	LAKELAND FINANCIAL CORP	CORPORATE STOCK - COMMON	9.00	675.64	656.73
	LAM RESEARCH CORP	CORPORATE STOCK - COMMON	7,356.00	3,127,371.96	3,091,726.80
	LAMAR ADVERTISING CO	CORPORATE STOCK - COMMON	2,929.00	275,002.30	276,497.60
	LAMB WESTON HOLDINGS INC	CORPORATE STOCK - COMMON	51.00	4,072.44	4,557.36
	LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	247,000.00	222,608.75	218,150.40
	LANCASHIRE HOLDINGS LTD	CORPORATE STOCK - COMMON	119.00	683.48	930.44
	LANCASTER COLONY CORP	CORPORATE STOCK - COMMON	7.00	1,179.85	1,381.10
	LAND SECURITIES GROUP PLC	CORPORATE STOCK - COMMON	22,054.00	166,956.05	164,849.70
	LANDIS+GYR GROUP AG	CORPORATE STOCK - COMMON	11.00	643.58	775.78
	LANDMARK RE PARTNERS VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	11,000,361.77	11,774,521.35	11,000,361.77
	LANDMARK RE PARTNERS VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	40,036,819.53	39,513,700.22	40,036,819.53
	LANDMARK REP IX CO-INVESTMENT	PARTNERSHIP/JOINT VENTURE INTEREST	1,320,220.59	1,320,220.59	1,320,220.59
	LANDS' END INC	CORPORATE STOCK - COMMON	4.00	55.28	30.36
	LANDSTAR SYSTEM INC	CORPORATE STOCK - COMMON	13.00	1,906.19	2,117.70
	LANTHEUS HOLDINGS INC	CORPORATE STOCK - COMMON	57,155.00	4,412,367.25	2,912,618.80
	LANXESS AG	CORPORATE STOCK - COMMON	2,905.00	98,295.78	116,883.62
	LAR ESPANA REAL ESTATE SOCIMI	CORPORATE STOCK - COMMON	27.00	124.62	121.75
	LARGO INC	CORPORATE STOCK - COMMON	15.00	102.40	81.26
	LARSEN & TOUBRO LTD	CORPORATE STOCK - COMMON	160,212.00	3,925,173.08	4,039,286.85
	LAS VEGAS SANDS CORP	CORPORATE STOCK - COMMON	123.00	4,672.27	5,912.61
	LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19	CORPORATE DEBT INSTRUMENTS	500,000.00	460,872.14	460,016.92
	LAS VEGAS SANDS CORP 3.500% 08/18/2026 DD 07/31/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,974,382.17	1,976,062.51
	LASSONDE INDUSTRIES INC CL A SUB-VTG	CORPORATE STOCK - COMMON	2.00	174.10	164.26
	LATCH INC	CORPORATE STOCK - COMMON	11.00	11.77	7.81
	LATHAM GROUP INC	CORPORATE STOCK - COMMON	10.00	57.10	32.20
	LATTICE SEMICONDUCTOR CORP	CORPORATE STOCK - COMMON	87,026.00	4,690,714.00	5,646,246.88
	LAUREATE EDUCATION INC	CORPORATE STOCK - COMMON	412,437.00	4,449,206.66	3,967,643.94
	LAURENTIAN BANK OF CANADA	CORPORATE STOCK - COMMON	21.00	576.95	500.61
	LAZARD GROUP LLC 4.375% 03/11/2029 DD 03/11/19	CORPORATE DEBT INSTRUMENTS	70,000.00	66,994.04	64,790.62
	LA-Z-BOY INC	CORPORATE STOCK - COMMON	15.00	395.85	342.30
	LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20	CORPORATE DEBT INSTRUMENTS	1,119,000.00	760,546.25	713,738.26
	LCI INDUSTRIES	CORPORATE STOCK - COMMON	9.00	1,042.83	832.05
	LEAR CORP	CORPORATE STOCK - COMMON	192.00	26,604.52	23,811.84
	LEARNING TECHNOLOGIES GROUP PL	CORPORATE STOCK - COMMON	263.00	348.87	365.08
	LEG IMMOBILIEN SE	CORPORATE STOCK - COMMON	38.00	2,863.62	2,468.21
	LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,043,052.00	1,014,984.00
	LEGAL & GENERAL GROUP PLC	CORPORATE STOCK - COMMON	2,915.00	8,570.21	8,748.61
	LEGEND HOLDINGS CORP HK/03396	CORPORATE STOCK - COMMON	240,900.00	274,390.01	257,722.98
	LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	206,685.83	194,934.80
	LEGGETT & PLATT INC	CORPORATE STOCK - COMMON	48.00	1,814.69	1,547.04
	LEGGETT & PLATT INC 3.500% 11/15/2051 DD 11/19/21	CORPORATE DEBT INSTRUMENTS	4,991,000.00	3,821,057.59	3,520,965.48
	LEGRAND SA	CORPORATE STOCK - COMMON	132.00	9,618.33	10,540.42

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	LEHMAN BRTH HLD (RICI) ESCROW 0.000% 12/28/2017 DD 12/21/07	CORPORATE DEBT INSTRUMENTS	3,800,000.00	38.00	38.00
	LEHMAN RECEIVABLE	INTEREST-BEARING CASH	2,436,226.56	36,543.40	38,979.62
	LEIDOS HOLDINGS INC	CORPORATE STOCK - COMMON	46.00	4,372.30	4,838.74
	LEMAITRE VASCULAR INC	CORPORATE STOCK - COMMON	6.00	296.28	276.12
	LEMONADE INC	CORPORATE STOCK - COMMON	17.00	349.62	232.56
	LENDINGCLUB CORP	CORPORATE STOCK - COMMON	34.00	444.38	299.20
	LENDINGTREE INC	CORPORATE STOCK - COMMON	4.00	121.96	85.32
	LENDLEASE CORP LTD	CORPORATE STOCK - COMMON	342.00	2,359.59	1,818.31
	LENDLEASE GLOBAL COMMERCIAL RE	CORPORATE STOCK - COMMON	900.00	524.96	473.08
	LENNAR CORP	CORPORATE STOCK - COMMON	89,961.00	6,938,044.20	8,112,105.54
	LENNOX INTERNATIONAL INC	CORPORATE STOCK - COMMON	12.00	2,881.44	2,870.76
	LENOVO GROUP LTD HK/00992	CORPORATE STOCK - COMMON	3,542,000.00	2,922,459.29	2,908,951.38
	LENZING AG	CORPORATE STOCK - COMMON	6.00	445.26	350.91
	LEO LITHIUM LTD	CORPORATE STOCK - COMMON	413.00	162.80	135.84
	LEONARDO DRS INC	CORPORATE STOCK - COMMON	36.00	391.31	460.08
	LEONARDO SPA	CORPORATE STOCK - COMMON	194.00	1,592.99	1,668.79
	LEONTEQ AG	CORPORATE STOCK - COMMON	5.00	285.88	236.17
	LEOVEGAS AB	CORPORATE STOCK - COMMON	36.00	205.00	210.76
	LEROY SEAFOOD GROUP ASA	CORPORATE STOCK - COMMON	125.00	838.86	699.80
	LESLIE'S INC	CORPORATE STOCK - COMMON	56,040.00	794,647.20	684,248.40
	LEVEL 3 11/19 COV-LITE TLB	CORPORATE DEBT INSTRUMENTS	941,090.99	897,226.74	899,918.26
	LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19	CORPORATE DEBT INSTRUMENTS	25,000.00	22,174.03	21,165.42
	LEVEL 3 FINANCING INC 144A 3.875% 11/15/2029 DD 11/29/19	CORPORATE DEBT INSTRUMENTS	1,685,000.00	1,429,580.49	1,329,693.13
	LEVI STRAUSS & CO	CORPORATE STOCK - COMMON	34.00	568.52	527.68
	LEXICON PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	19.00	52.25	36.29
	LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21	CORPORATE DEBT INSTRUMENTS	1,560,000.00	1,270,053.84	1,256,972.76
	LG CHEM LTD	CORPORATE STOCK - COMMON	3,752.00	1,778,116.47	1,780,307.49
	LG CORP	CORPORATE STOCK - COMMON	2,812.00	172,392.81	173,678.99
	LG ELECTRONICS INC	CORPORATE STOCK - COMMON	70,898.00	5,232,091.78	4,849,880.42
	LG ELECTRONICS INC	CORPORATE STOCK - PREFERRED	2,499.00	88,372.55	83,102.33
	LG ENERGY SOLUTION LTD	CORPORATE STOCK - COMMON	845.00	361,943.46	291,021.99
	LG INNOTEK CO LTD	CORPORATE STOCK - COMMON	3,630.00	900,253.04	724,851.34
	LG UPLUS CORP	CORPORATE STOCK - COMMON	596,945.00	5,103,570.00	5,216,479.87
	LGI HOMES INC	CORPORATE STOCK - COMMON	8.00	759.28	740.80
	LHC GROUP INC	CORPORATE STOCK - COMMON	11.00	1,778.26	1,778.59
	LI AUTO INC HK/02015	CORPORATE STOCK - COMMON	49,600.00	588,209.79	488,059.50
	LIBERTY BROADBAND CORP	CORPORATE STOCK - COMMON	45.00	4,576.50	3,432.15
	LIBERTY ENERGY INC	CORPORATE STOCK - COMMON	43.00	645.00	688.43
	LIBERTY GLOBAL PLC	CORPORATE STOCK - COMMON	161.00	3,356.85	3,098.73
	LIBERTY LATIN AMERICA LTD	CORPORATE STOCK - COMMON	72.00	502.29	546.15
	LIBERTY MEDIA CORP-LIBERTY BRA	CORPORATE STOCK - COMMON	16.00	439.72	517.00
	LIBERTY MEDIA CORP-LIBERTY FOR	CORPORATE STOCK - COMMON	70.00	4,448.03	4,184.60
	LIBERTY MEDIA CORP-LIBERTY SIR	CORPORATE STOCK - COMMON	84.00	3,478.92	3,291.60
	LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	CORPORATE DEBT INSTRUMENTS	3,350,000.00	2,578,912.94	2,360,385.15
	LIBERTY MUTUAL GROUP INC 144A 5.500% 06/15/2052 DD 06/06/22	CORPORATE DEBT INSTRUMENTS	3,795,000.00	3,703,568.89	3,427,532.12
	LIBERTY UTILITIES FINANCE 144A 2.050% 09/15/2030 DD 09/23/20	CORPORATE DEBT INSTRUMENTS	2,013,000.00	1,643,131.60	1,516,902.01
	LIECHTENSTEINISCHE LANDESBANK	CORPORATE STOCK - COMMON	6.00	343.05	361.87
	LIFCO AB	CORPORATE STOCK - COMMON	114.00	1,784.52	1,905.38
	LIFE STORAGE INC	CORPORATE STOCK - COMMON	2,382.00	303,081.72	234,627.00
	LIFE TIME GROUP HOLDINGS INC	CORPORATE STOCK - COMMON	10.00	118.50	119.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	LIFESTYLE COMMUNITIES LTD	CORPORATE STOCK - COMMON	47.00	559.68	607.82
	LIGAND PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	6.00	467.14	400.80
	LIGHT & WONDER INC	CORPORATE STOCK - COMMON	32.00	1,575.36	1,875.20
	LIGHTSPEED CHINA PTNRS IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	9,951,624.14	9,777,745.93	9,951,624.14
	LIGHTSPEED CHINA PTNRS SLCT I	PARTNERSHIP/JOINT VENTURE INTEREST	8,439,540.84	8,319,929.23	8,439,540.84
	LIGHTSPEED COMMERCE INC SUB VTG	CORPORATE STOCK - COMMON	64.00	1,228.10	913.98
	LIGHTSPEED VENT PTNRS SELECT II	PARTNERSHIP/JOINT VENTURE INTEREST	12,958,448.40	15,780,508.64	12,958,448.40
	LIGHTSPEED VENT PTNRS XI	PARTNERSHIP/JOINT VENTURE INTEREST	32,356,533.60	40,752,253.48	32,356,533.60
	LIGHTSPEED VENT PTNS SEL IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	17,425,095.60	21,110,410.02	17,425,095.60
	LIGHTSPEED VENT PTNS XIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	23,705,723.40	29,333,322.03	23,705,723.40
	LIGHTSPEED VENTURE PARTNERS X LP	PARTNERSHIP/JOINT VENTURE INTEREST	43,844,127.00	54,788,640.28	43,844,127.00
	LIGHTSPEED VENTURE PTNRS SELECT LP	PARTNERSHIP/JOINT VENTURE INTEREST	15,181,193.00	15,182,910.00	15,181,193.00
	LIGHTSPEED VENTURE PTNRS XII LP	PARTNERSHIP/JOINT VENTURE INTEREST	30,091,542.60	37,044,868.34	30,091,542.60
	LIGHTSPEED VP SELECT III LP	PARTNERSHIP/JOINT VENTURE INTEREST	57,968,188.00	58,245,676.00	57,968,188.00
	LIGHTWAVE LOGIC INC	CORPORATE STOCK - COMMON	39.00	310.83	168.09
	LINAMAR CORP	CORPORATE STOCK - COMMON	22.00	1,043.05	995.31
	LINCOLN ELECTRIC HOLDINGS INC	CORPORATE STOCK - COMMON	20.00	2,737.62	2,889.80
	LINCOLN NATIONAL CORP	CORPORATE STOCK - COMMON	58.00	2,637.85	1,781.76
	LINDAB INTERNATIONAL AB	CORPORATE STOCK - COMMON	37.00	533.08	452.40
	LINDBLAD EXPEDITIONS HOLDINGS	CORPORATE STOCK - COMMON	10.00	77.30	77.00
	LINDE PLC	CORPORATE STOCK - COMMON	110,504.00	31,293,665.88	36,040,469.08
	LINDSAY CORP	CORPORATE STOCK - COMMON	4.00	641.44	651.40
	LINEA DIRECTA ASEGURADORA SA C	CORPORATE STOCK - COMMON	359.00	386.62	395.41
	LINK ADMINISTRATION HOLDINGS L	CORPORATE STOCK - COMMON	251.00	718.06	336.18
	LINK REIT HK/00823	CORPORATE STOCK - COMMON	73,407.00	568,778.67	538,917.11
	LION ELECTRIC COMPANY	CORPORATE STOCK - COMMON	24.00	92.36	53.85
	LIONS GATE ENTERTAINMENT CORP	CORPORATE STOCK - COMMON	254,071.00	2,370,492.31	1,379,610.85
	LIONTOWN RESOURCES LTD	CORPORATE STOCK - COMMON	777.00	924.19	695.54
	LIONTRUST ASSET MANAGEMENT PLC	CORPORATE STOCK - COMMON	29.00	309.10	390.70
	LIQUIDITY SERVICES INC	CORPORATE STOCK - COMMON	10.00	174.90	140.60
	LISI	CORPORATE STOCK - COMMON	9.00	190.95	186.92
	LITE-ON TECHNOLOGY CORP	CORPORATE STOCK - COMMON	569,000.00	1,223,875.94	1,181,116.29
	LITHIA MOTORS INC	CORPORATE STOCK - COMMON	10.00	2,654.40	2,047.40
	LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20	CORPORATE DEBT INSTRUMENTS	275,000.00	230,132.21	223,741.46
	LITHIUM AMERICAS CORP NEW	CORPORATE STOCK - COMMON	55.00	1,541.19	1,041.99
	LITTELFUSE INC	CORPORATE STOCK - COMMON	9.00	2,134.98	1,981.80
	LIVANOVA PLC	CORPORATE STOCK - COMMON	19.00	1,067.69	1,055.26
	LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21	CORPORATE DEBT INSTRUMENTS	383,000.00	335,209.26	326,345.68
	LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16	CORPORATE DEBT INSTRUMENTS	46,000.00	44,505.00	44,539.24
	LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18	CORPORATE DEBT INSTRUMENTS	195,000.00	188,175.00	184,409.27
	LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	CORPORATE DEBT INSTRUMENTS	691,000.00	689,877.13	676,669.33
	LIVE NATION ENTERTAINMENT INC	CORPORATE STOCK - COMMON	151,209.00	13,172,551.53	10,545,315.66
	LIVE OAK BANCSHARES INC	CORPORATE STOCK - COMMON	20,089.00	728,025.36	606,687.80
	LIVENT CORP	CORPORATE STOCK - COMMON	64.00	1,960.03	1,271.68
	LIVEPERSON INC	CORPORATE STOCK - COMMON	21.00	243.60	212.94
	LIVERAMP HOLDINGS INC	CORPORATE STOCK - COMMON	22.00	436.70	515.68
	LIVZON PHARMACEUTICAL GROUP IN HK/01513	CORPORATE STOCK - COMMON	63,700.00	180,171.62	214,239.04
	LK TECHNOLOGY HOLDINGS LTD HK/00558	CORPORATE STOCK - COMMON	300.00	441.85	246.77
	LKQ CORP	CORPORATE STOCK - COMMON	93.00	4,949.46	4,967.13
	LLOYDS BANK PLC REGS STEP 04/02/2032 DD 04/02/2012	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	514,411.61	489,539.20

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	LLOYDS BANKING GROUP PLC	CORPORATE STOCK - COMMON	5,234,978.00	2,672,900.90	2,859,538.10
	LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18	CORPORATE DEBT INSTRUMENTS	200,000.00	199,693.82	198,635.47
	LLOYDS BANKING GROUP PLC 4.344% 01/09/2048 DD 01/09/18	CORPORATE DEBT INSTRUMENTS	500,000.00	408,362.78	367,031.44
	LLOYDS BANKING GROUP PLC 4.550% 08/16/2028 DD 08/16/18	CORPORATE DEBT INSTRUMENTS	200,000.00	193,914.32	188,506.14
	LLOYDS BANKING GROUP PLC REGS 2.250% 10/16/2024	CORPORATE DEBT INSTRUMENTS	100,000.00	110,441.36	114,116.72
	LM BAYPORT INC	CORPORATE STOCK - COMMON	1,000.00	0.00	0.00
	LMT143 HIGHMARK LONG SHORT EQUITY 2 PANAGORA	PARTNERSHIP/JOINT VENTURE INTEREST	41,004.84	6,236,979.52	6,294,652.53
	LOAN ISSUING COST	CORPORATE DEBT INSTRUMENTS	3,750,000.00	3,375,000.00	3,375,000.00
	LOBLAW COMPANIES LTD	CORPORATE STOCK - COMMON	9,839.00	862,588.03	869,349.48
	LOCALIZA RENT A CAR SA	CORPORATE STOCK - COMMON	176,867.00	1,859,417.39	1,782,153.39
	LOCALIZA RENT A CAR SA RTS	CORPORATE STOCK - COMMON	611.00	0.00	1,245.20
*	LOCKHEED MARTIN CORP	CORPORATE STOCK - COMMON	20,947.00	8,800,044.17	10,190,506.03
*	LOCKHEED YE	PARTNERSHIP/JOINT VENTURE INTEREST	84,000,000.00	0.00	84,000,000.00
	LOEWS CORP	CORPORATE STOCK - COMMON	72.00	3,982.32	4,199.76
	LOGITECH INTERNATIONAL SA	CORPORATE STOCK - COMMON	85.00	4,245.68	5,242.22
	LOJAS RENNER SA	CORPORATE STOCK - COMMON	850,000.00	3,388,177.03	3,297,125.81
	LONDON STOCK EXCHANGE GROUP PL	CORPORATE STOCK - COMMON	118,609.00	10,969,814.20	10,181,271.31
	LONDONMETRIC PROPERTY PLC	CORPORATE STOCK - COMMON	455.00	1,149.94	943.04
	LONE STAR FUND IX US LP	PARTNERSHIP/JOINT VENTURE INTEREST	25,457,489.00	25,457,489.00	25,457,489.00
	LONE STAR FUND X (US) LP	PARTNERSHIP/JOINT VENTURE INTEREST	31,445,019.59	31,445,019.59	31,445,019.59
	LONE STAR RE FD V US LP	PARTNERSHIP/JOINT VENTURE INTEREST	17,077,084.00	17,077,084.00	17,077,084.00
	LONE STAR REAL ESTATE FUND IV	PARTNERSHIP/JOINT VENTURE INTEREST	33,866,399.00	33,866,399.00	33,866,399.00
	LONE STAR REAL ESTATE III US	PARTNERSHIP/JOINT VENTURE INTEREST	522,662.00	522,662.00	522,662.00
	LONG GILT FUTURE (ICF) EXP MAR 23	OTHER INVESTMENTS	1.00	0.00	(6,615.95)
	LONGI GREEN ENERGY TECHNOLOGY	CORPORATE STOCK - COMMON	128,700.00	955,884.85	782,378.70
	LONGI GREEN ENERGY TECHNOLOGY CN/601012	CORPORATE STOCK - COMMON	27,400.00	179,437.29	166,567.03
	LONZA GROUP AG	CORPORATE STOCK - COMMON	17,632.00	9,262,133.62	8,634,953.73
	LOOMIS AB	CORPORATE STOCK - COMMON	105,399.00	2,862,646.06	2,893,048.03
	LORDSTOWN MOTORS CORP	CORPORATE STOCK - COMMON	38.00	81.32	43.32
	L'OREAL SA	CORPORATE STOCK - COMMON	991.00	341,584.08	352,830.29
	LOS ANGELES CA DEPT OF ARPTS 6.582% 05/15/2039 DD 12/03/09	OTHER INVESTMENTS	505,000.00	577,729.14	550,458.99
	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	OTHER INVESTMENTS	780,000.00	850,303.89	814,773.65
	LOTES CO LTD	CORPORATE STOCK - COMMON	13,000.00	310,932.24	349,367.99
	LOTTE CHEMICAL TITAN HOLDING B	CORPORATE STOCK - COMMON	646,400.00	246,976.65	208,374.12
	LOTTERY CORP LTD/THE	CORPORATE STOCK - COMMON	1,094.00	3,312.69	3,323.69
	LOUISIANA-PACIFIC CORP	CORPORATE STOCK - COMMON	27.00	1,464.20	1,598.40
	LOVESAC CO/THE	CORPORATE STOCK - COMMON	4.00	123.40	88.04
	LOVISA HOLDINGS LTD	CORPORATE STOCK - COMMON	29.00	458.65	454.49
	LOWE'S COS INC	CORPORATE STOCK - COMMON	9,143.00	1,775,306.03	1,821,651.32
	LOWE'S COS INC 1.700% 10/15/2030 DD 10/22/20	CORPORATE DEBT INSTRUMENTS	50,000.00	40,076.08	39,218.58
	LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	CORPORATE DEBT INSTRUMENTS	1,400,000.00	996,931.96	959,149.23
	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	CORPORATE DEBT INSTRUMENTS	4,616,000.00	3,849,522.66	3,636,428.48
	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	CORPORATE DEBT INSTRUMENTS	2,705,000.00	2,303,814.88	2,161,979.99
	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	12,610,000.00	10,649,241.59	9,884,395.03
	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	CORPORATE DEBT INSTRUMENTS	1,180,000.00	1,175,787.40	1,121,962.11
	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	CORPORATE DEBT INSTRUMENTS	7,033,000.00	6,979,830.52	6,800,853.61
	LOYALTY VENTURES INC	CORPORATE STOCK - COMMON	6.00	12.66	14.46
	LPL FINANCIAL HOLDINGS INC	CORPORATE STOCK - COMMON	19,989.00	4,424,141.10	4,321,022.13
	LPL HOLDINGS INC 144A 4.000% 03/15/2029 DD 03/15/21	CORPORATE DEBT INSTRUMENTS	1,235,000.00	1,093,493.70	1,074,573.50
	LRAF HLDGS VII HAZEL LH LP	PARTNERSHIP/JOINT VENTURE INTEREST	118,457,805.55	90,304,970.23	118,457,805.55

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	LSB INDUSTRIES INC	CORPORATE STOCK - COMMON	18.00	275.92	239.40
	LSEGA FINANCING PLC 144A 3.200% 04/06/2041 DD 04/06/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,350,000.00	1,863,466.66	1,735,236.66
	LTC PROPERTIES INC	CORPORATE STOCK - COMMON	15.00	673.35	532.95
	LUCID GROUP INC	CORPORATE STOCK - COMMON	145.00	2,224.30	990.35
	LUK FOOK HOLDINGS INTERNATIONA HK/00590	CORPORATE STOCK - COMMON	200.00	513.45	594.49
	LUKOIL PJSC	CORPORATE STOCK - COMMON	104,878.00	7,383,826.21	548,650.17
	LUKOIL PJSC ADR	CORPORATE STOCK - COMMON	57,157.00	41,153.04	41,153.04
	LULULEMON ATHLETICA INC	CORPORATE STOCK - COMMON	22,623.00	6,785,213.32	7,247,956.74
	LUMEN TECHNOLOGIES INC	CORPORATE STOCK - COMMON	13,603.00	132,798.35	71,007.66
	LUMENTUM HOLDINGS INC	CORPORATE STOCK - COMMON	24.00	2,005.20	1,252.08
	LUMINAR TECHNOLOGIES INC	CORPORATE STOCK - COMMON	72.00	620.64	356.40
	LUNDIN GOLD INC	CORPORATE STOCK - COMMON	36.00	241.08	351.51
	LUNDIN MINING CORP	CORPORATE STOCK - COMMON	599,418.00	3,126,164.44	3,676,271.14
	LUTHER BURBANK CORP	CORPORATE STOCK - COMMON	5.00	65.55	55.55
	LUXFER HOLDINGS PLC	CORPORATE STOCK - COMMON	10.00	164.50	137.20
	LUZHOU LAOJIAO CO LTD CN/000568	CORPORATE STOCK - COMMON	44,500.00	1,460,876.83	1,435,686.24
	LVMH MOET HENNESSY LOUIS VUITT	CORPORATE STOCK - COMMON	28,460.00	18,614,725.71	20,651,238.40
	LX INTERNATIONAL CORP	CORPORATE STOCK - COMMON	27,091.00	875,993.98	727,353.87
	LXI REIT PLC	CORPORATE STOCK - COMMON	812.00	1,390.82	1,099.82
	LXP INDUSTRIAL TRUST	CORPORATE STOCK - COMMON	100.00	1,006.53	1,002.00
	LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,219,773.87	1,144,794.74
	LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	CORPORATE DEBT INSTRUMENTS	3,100,000.00	2,507,464.42	2,308,018.79
	LYFT INC	CORPORATE STOCK - COMMON	112.00	1,627.94	1,234.24
	LYNAS RARE EARTHS LTD	CORPORATE STOCK - COMMON	429.00	2,611.62	2,283.77
	LYONDELLBASELL INDUSTRIES NV	CORPORATE STOCK - COMMON	93.00	7,712.27	7,721.79
	M&G PLC	CORPORATE STOCK - COMMON	1,263.00	2,876.79	2,853.94
	M&T BANK CORP	CORPORATE STOCK - COMMON	118.00	21,408.58	17,117.08
	M/I HOMES INC	CORPORATE STOCK - COMMON	11.00	475.64	507.98
	MA FINANCIAL GROUP LTD	CORPORATE STOCK - COMMON	33.00	124.88	101.60
	MAANSHAN IRON & STEEL CO LTD HK/00323	CORPORATE STOCK - COMMON	422,000.00	110,219.97	98,404.22
	MAAS GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	39.00	100.80	70.35
	MACERICH CO/THE	CORPORATE STOCK - COMMON	76.00	727.32	855.76
	MACNICA HOLDINGS INC	CORPORATE STOCK - COMMON	46,100.00	1,000,981.06	1,098,825.20
	MACOM TECHNOLOGY SOLUTIONS HOL	CORPORATE STOCK - COMMON	70,920.00	3,903,097.11	4,466,541.60
	MACQUARIE GROUP LTD	CORPORATE STOCK - COMMON	542.00	65,711.51	61,367.37
	MACQUARIE GROUP LTD 144A VAR RT 01/14/2033 DD 10/14/21	CORPORATE DEBT INSTRUMENTS	3,830,000.00	3,070,138.26	2,948,477.01
	MACY'S INC	CORPORATE STOCK - COMMON	97.00	1,680.04	2,003.05
	MADISON IAQ LLC 144A 4.125% 06/30/2028 DD 06/21/21	CORPORATE DEBT INSTRUMENTS	257,000.00	220,377.50	210,740.00
	MADISON IAQ LLC 144A 5.875% 06/30/2029 DD 06/21/21	CORPORATE DEBT INSTRUMENTS	599,000.00	492,761.36	410,553.91
	MADISON REALTY CAP DEBT FD III	PARTNERSHIP/JOINT VENTURE INTEREST	49,764,716.49	49,691,570.46	49,764,716.49
	MADISON REALTY CAP DEBT FD IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	47,921,847.80	48,241,468.82	47,921,847.80
	MADISON REALTY CAP DEBT FD V LP	PARTNERSHIP/JOINT VENTURE INTEREST	70,473,501.64	69,737,199.58	70,473,501.64
	MADISON SQUARE GARDEN SPORTS C	CORPORATE STOCK - COMMON	5.00	801.35	916.65
	MADRIGAL PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	4.00	288.48	1,161.00
	MAG SILVER CORP	CORPORATE STOCK - COMMON	42.00	499.03	655.60
	MAGAZINE LUIZA SA	CORPORATE STOCK - COMMON	180,700.00	104,660.72	93,776.79
	MAGELLAN FINANCIAL GROUP LTD	CORPORATE STOCK - COMMON	64.00	571.26	388.01
	MAGELLAN FINANCIAL OPTION 16/04/27 AUD35	CORPORATE STOCK - COMMON	8.00	3.81	1.22
	MAGNA INTL INC	CORPORATE STOCK - COMMON	74,617.00	4,315,277.27	4,188,618.79
	MAGNACHIP SEMICONDUCTOR CORP	CORPORATE STOCK - COMMON	14.00	163.80	131.46

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	MAGNET FORENSICS INC SUB VTG	CORPORATE STOCK - COMMON	4.00	77.86	109.67
	MAGNIT PJSC	CORPORATE STOCK - COMMON	4,308.00	389,992.98	0.00
	MAGNIT PJSC GDR	CORPORATE STOCK - COMMON	4.00	5.00	0.00
	MAGNITE INC	CORPORATE STOCK - COMMON	42.00	316.26	444.78
	MAGNOLIA OIL & GAS CORP	CORPORATE STOCK - COMMON	60.00	1,427.58	1,407.00
	MAHINDRA & MAHINDRA LTD	CORPORATE STOCK - COMMON	82,018.00	1,336,178.16	1,238,449.04
	MAIRE TECNIMONT SPA	CORPORATE STOCK - COMMON	72.00	183.75	238.36
	MAISONS DU MONDE SA	CORPORATE STOCK - COMMON	15.00	144.05	188.10
	MAJOR DRILLING GROUP INTL INC	CORPORATE STOCK - COMMON	35.00	237.86	271.74
	MALIBU BOATS INC	CORPORATE STOCK - COMMON	7.00	420.21	373.10
	MAN GROUP PLC/JERSEY	CORPORATE STOCK - COMMON	656.00	1,862.50	1,686.31
	MAN WAH HOLDINGS LTD HK/01999	CORPORATE STOCK - COMMON	900.00	728.81	895.97
	MANAPPURAM FINANCE LTD	CORPORATE STOCK - COMMON	618,370.00	873,265.85	868,169.68
	MANGINI FOLSOM SOUTH	PARTNERSHIP/JOINT VENTURE INTEREST	15,423,076.00	14,839,304.00	15,423,076.00
	MANGINI MANGINI NORTH	PARTNERSHIP/JOINT VENTURE INTEREST	535,884.00	1,006,099.00	535,884.00
	MANGINI WEST SCOTT	PARTNERSHIP/JOINT VENTURE INTEREST	3,433,308.00	3,404,688.00	3,433,308.00
	MANGINI WHITE ROCK	PARTNERSHIP/JOINT VENTURE INTEREST	578,996.00	1,304,496.00	578,996.00
	MANHATTAN ASSOCIATES INC	CORPORATE STOCK - COMMON	22.00	3,107.72	2,670.80
	MANITOU BF SA	CORPORATE STOCK - COMMON	5.00	82.46	132.34
	MANITOWOC CO INC/THE	CORPORATE STOCK - COMMON	12.00	114.60	109.92
	MANNKIND CORP	CORPORATE STOCK - COMMON	79.00	288.35	416.33
	MANPOWERGROUP INC	CORPORATE STOCK - COMMON	18.00	1,319.76	1,497.78
	MANULIFE FINANCIAL CORP	CORPORATE STOCK - COMMON	939.00	16,293.53	16,736.30
	MANULIFE US REAL ESTATE INVEST	CORPORATE STOCK - COMMON	700.00	336.00	0.84
	MAPFRE SA	CORPORATE STOCK - COMMON	355,416.00	669,864.31	686,565.08
	MAPLE LEAF FOODS INC	CORPORATE STOCK - COMMON	41.00	725.39	739.84
	MAPLETREE INDUSTRIAL TRUST	CORPORATE STOCK - COMMON	1,000.00	1,793.72	1,655.23
	MAPLETREE LOGISTICS TRUST	CORPORATE STOCK - COMMON	1,700.00	2,030.88	2,015.36
	MAPLETREE PAN ASIA COMMERCIAL	CORPORATE STOCK - COMMON	1,200.00	1,570.84	1,494.18
	MARATHON DIGITAL HOLDINGS INC	CORPORATE STOCK - COMMON	36.00	426.60	123.12
	MARATHON OIL CORP	CORPORATE STOCK - COMMON	1,324.00	34,344.67	35,840.68
	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	CORPORATE DEBT INSTRUMENTS	3,609,000.00	3,919,807.08	3,611,243.86
	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	CORPORATE DEBT INSTRUMENTS	100,000.00	106,803.58	103,222.77
	MARATHON PETROLEUM CORP	CORPORATE STOCK - COMMON	175.00	17,631.25	20,368.25
	MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	CORPORATE DEBT INSTRUMENTS	3,116,000.00	2,610,234.16	2,505,619.66
	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	CORPORATE DEBT INSTRUMENTS	675,000.00	604,751.31	567,373.95
	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	CORPORATE DEBT INSTRUMENTS	3,748,000.00	4,042,719.33	3,873,019.67
	MARAVAI LIFESCIENCES HOLDINGS	CORPORATE STOCK - COMMON	37.00	772.19	529.47
	MARCUS & MILLICHAP INC	CORPORATE STOCK - COMMON	8.00	299.04	275.60
	MARCUS CORP/THE	CORPORATE STOCK - COMMON	7.00	112.63	100.73
	MARFRIG GLOBAL FOODS SA	CORPORATE STOCK - COMMON	206,600.00	524,375.60	340,436.57
	MARICO LTD	CORPORATE STOCK - COMMON	32,504.00	215,081.72	200,316.27
	MARIMEKKO OYJ	CORPORATE STOCK - COMMON	15.00	148.27	140.24
	MARINEMAX INC	CORPORATE STOCK - COMMON	7.00	254.38	218.54
	MARKEL CORP	CORPORATE STOCK - COMMON	9,296.00	11,100,446.56	12,247,387.04
	MARKEL CORP 3.450% 05/07/2052 DD 05/07/21	CORPORATE DEBT INSTRUMENTS	585,000.00	432,429.38	397,944.85
	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	CORPORATE DEBT INSTRUMENTS	1,700,000.00	1,443,931.65	1,337,200.08
	MARKEL CORP 5.000% 05/20/2049 DD 05/20/19	CORPORATE DEBT INSTRUMENTS	600,000.00	565,685.62	526,584.22
	MARKETAXESS HOLDINGS INC	CORPORATE STOCK - COMMON	10,752.00	2,722,551.96	2,998,625.28
	MARKETECH INTERNATIONAL CORP	CORPORATE STOCK - COMMON	65,000.00	265,872.69	249,548.57

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	MARKFORGED HOLDING CORP	CORPORATE STOCK - COMMON	128,342.00	311,871.06	148,876.72
	MARKS & SPENCER GROUP PLC	CORPORATE STOCK - COMMON	960.00	1,361.69	1,423.85
	MARLOWE PLC	CORPORATE STOCK - COMMON	39.00	293.61	220.49
	MARQETA INC	CORPORATE STOCK - COMMON	138.00	1,053.12	843.18
	MARR SPA	CORPORATE STOCK - COMMON	16.00	188.56	194.67
	MARRIOTT INTERNATIONAL INC/MD	CORPORATE STOCK - COMMON	7,170.00	1,092,795.80	1,067,541.30
	MARRIOTT INTERNATIONAL INC/MD 2.750% 10/15/2033 DD 09/22/21	CORPORATE DEBT INSTRUMENTS	3,100,000.00	2,428,590.81	2,374,599.54
	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	CORPORATE DEBT INSTRUMENTS	4,570,000.00	3,804,803.95	3,699,330.46
	MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	CORPORATE DEBT INSTRUMENTS	4,960,000.00	4,243,437.03	4,141,021.42
	MARRIOTT VACATIONS WORLDWIDE C	CORPORATE STOCK - COMMON	27,173.00	3,869,978.66	3,657,214.07
	MARS INC 144A 3.600% 04/01/2034 DD 03/29/19	CORPORATE DEBT INSTRUMENTS	385,000.00	351,461.25	334,771.24
	MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,339,000.00	2,966,798.93	2,848,658.23
	MARS INC 144A 3.950% 04/01/2044 DD 03/29/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,317,236.90	1,223,294.16
	MARS INC 144A 4.125% 04/01/2054 DD 03/29/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	725,000.00	650,984.34	586,489.65
	MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	795,000.00	714,167.13	645,801.57
	MARSH & MCLENNAN COS INC	CORPORATE STOCK - COMMON	119,375.00	19,263,550.72	19,754,175.00
	MARSH & MCLENNAN COS INC 2.900% 12/15/2051 DD 12/08/21	CORPORATE DEBT INSTRUMENTS	1,760,000.00	1,260,735.48	1,136,653.76
	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,700,000.00	2,462,777.03	2,281,422.65
	MARSH & MCLENNAN COS INC 5.875% 08/01/2033 DD 07/30/03	CORPORATE DEBT INSTRUMENTS	25,000.00	27,065.63	26,441.54
	MARSH & MCLENNAN COS INC 6.250% 11/01/2052 DD 10/31/22	CORPORATE DEBT INSTRUMENTS	695,000.00	688,119.50	773,695.43
	MARSHALLS PLC	CORPORATE STOCK - COMMON	115.00	435.23	377.93
	MARTEN TRANSPORT LTD	CORPORATE STOCK - COMMON	23.00	455.63	454.94
	MARTIN MARIETTA MATERIALS INC	CORPORATE STOCK - COMMON	70,686.00	24,578,229.06	23,889,747.42
	MARTIN MARIETTA MATERIALS INC 3.200% 07/15/2051 DD 07/02/21	CORPORATE DEBT INSTRUMENTS	2,444,000.00	1,712,403.39	1,662,691.23
	MARTINREA INTERNATIONAL INC	CORPORATE STOCK - COMMON	34.00	268.71	282.55
	MARUBENI CORP	CORPORATE STOCK - COMMON	480,600.00	5,018,849.47	5,518,276.22
	MARVELL TECHNOLOGY INC	CORPORATE STOCK - COMMON	84,269.00	3,252,464.79	3,121,323.76
	MASCO CORP	CORPORATE STOCK - COMMON	83.00	4,222.21	3,873.61
	MASIMO CORP	CORPORATE STOCK - COMMON	17.00	2,497.13	2,515.15
	MASON WELLS BUYOUT FUND IV	PARTNERSHIP/JOINT VENTURE INTEREST	51,933,046.00	47,719,946.00	51,933,046.00
	MASON WELLS BUYOUT FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	12,733,766.00	12,766,540.00	12,733,766.00
	MASON WELLS III	PARTNERSHIP/JOINT VENTURE INTEREST	29,389.00	29,389.00	29,389.00
	MASONITE INTERNATIONAL CORP	CORPORATE STOCK - COMMON	8.00	654.56	644.88
	MASS GENERAL BRIGHAM INC 3.342% 07/01/2060 DD 01/29/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,595,000.00	1,196,210.97	1,069,291.19
	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,475,000.00	1,187,056.64	1,070,448.56
	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,127,000.00	4,028,964.06	3,545,909.32
	MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,250,000.00	1,717,864.54	1,567,440.18
	MASSACHUSETTS MUTUAL LIFE 144A 5.672% 12/01/2052 DD 12/02/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	1,000,000.00	997,248.67
	MASSACHUSETTS ST SCH BLDG AUTH 3.395% 10/15/2040 DD 11/20/19	OTHER INVESTMENTS	1,850,000.00	1,576,261.24	1,492,543.19
	MASTEC INC	CORPORATE STOCK - COMMON	22.00	1,781.13	1,877.26
	MASTERBRAND INC	CORPORATE STOCK - COMMON	19,455.00	154,622.88	146,885.25
	MASTERCARD INC	CORPORATE STOCK - COMMON	73,851.00	23,894,312.01	25,680,208.23
	MASTERCARD INC 2.950% 03/15/2051 DD 03/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,100,000.00	848,303.51	785,213.25
	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	750,000.00	679,318.73	633,603.74
	MATADOR RESOURCES CO	CORPORATE STOCK - COMMON	41.00	2,443.60	2,346.84
	MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18	CORPORATE DEBT INSTRUMENTS	692,000.00	677,364.20	665,010.26
	MATAHARI DEPARTMENT STORE TBK	CORPORATE STOCK - COMMON	688,300.00	177,610.85	210,014.78
	MATAS A/S	CORPORATE STOCK - COMMON	17.00	174.68	170.05
	MATCH GROUP HOLDINGS II L 144A 3.625% 10/01/2031 DD 10/04/21	CORPORATE DEBT INSTRUMENTS	262,000.00	204,946.48	200,918.37
	MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	CORPORATE DEBT INSTRUMENTS	356,000.00	316,840.00	317,359.76

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	MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19	CORPORATE DEBT INSTRUMENTS	90,000.00	84,051.62	83,700.00
	MATCH GROUP INC	CORPORATE STOCK - COMMON	101.00	5,676.52	4,190.49
	MATERION CORP	CORPORATE STOCK - COMMON	7.00	604.17	612.57
	MATIV HOLDINGS INC	CORPORATE STOCK - COMMON	20.00	472.40	418.00
	MATRIX IT LTD	CORPORATE STOCK - COMMON	18.00	474.29	375.66
	MATSON INC	CORPORATE STOCK - COMMON	3.00	220.97	187.53
	MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20	CORPORATE DEBT INSTRUMENTS	593,000.00	480,504.60	480,605.30
	MATTAMY GROUP CORP 144A 5.250% 12/15/2027 DD 12/05/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	621,000.00	546,875.57	550,723.37
	MATTEL INC	CORPORATE STOCK - COMMON	128.00	2,766.74	2,283.52
	MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	CORPORATE DEBT INSTRUMENTS	109,000.00	108,535.66	106,824.36
	MATTERPORT INC	CORPORATE STOCK - COMMON	75.00	345.75	210.00
	MATTHEWS INTERNATIONAL CORP	CORPORATE STOCK - COMMON	11.00	275.11	334.84
	MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17	CORPORATE DEBT INSTRUMENTS	524,000.00	507,272.84	509,450.67
	MAVERIX METALS INC NEW	CORPORATE STOCK - COMMON	24.00	80.27	111.95
	MAXAR TECHNOLOGIES INC	CORPORATE STOCK - COMMON	27.00	698.42	1,396.98
	MAXCYTE INC	CORPORATE STOCK - COMMON	23.00	119.60	125.58
	MAXIMUS INC	CORPORATE STOCK - COMMON	61,042.00	3,698,545.50	4,476,209.86
	MAXLINEAR INC	CORPORATE STOCK - COMMON	27.00	965.44	916.65
	MAYNE PHARMA GROUP LTD	CORPORATE STOCK - COMMON	777.00	159.80	105.38
	MAYO CLINIC 3.774% 11/15/2043 DD 09/20/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,075,000.00	934,812.69	880,868.71
	MAZAGON DOCK SHIPBUILDERS LTD	CORPORATE STOCK - COMMON	31,062.00	332,979.13	297,797.97
	MAZDA MOTOR CORP	CORPORATE STOCK - COMMON	145,900.00	1,295,602.54	1,111,292.52
	MBB SE	CORPORATE STOCK - COMMON	1.00	97.04	97.97
	MBIA INC	CORPORATE STOCK - COMMON	16.00	188.64	205.60
	MCAFFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22	CORPORATE DEBT INSTRUMENTS	2,791,000.00	2,326,232.90	2,244,775.34
	MCCORMICK & CO INC/MD	CORPORATE STOCK - COMMON	11,854.00	963,506.06	982,578.06
	MCDONALD'S CORP	CORPORATE STOCK - COMMON	53,557.00	13,524,178.88	14,113,876.21
	MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,669,000.00	6,077,495.82	5,804,486.71
	MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,026,000.00	1,879,971.75	1,767,563.79
	MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	CORPORATE DEBT INSTRUMENTS	1,268,000.00	1,261,913.60	1,180,155.89
	MCGRATH RENTCORP	CORPORATE STOCK - COMMON	9.00	760.68	888.66
	MCKESSON CORP	CORPORATE STOCK - COMMON	1,654.00	637,366.06	620,448.48
	MCMILLAN SHAKESPEARE LTD	CORPORATE STOCK - COMMON	34.00	332.85	309.89
	MCPHY ENERGY SA	CORPORATE STOCK - COMMON	9.00	114.39	117.28
	MDA LTD	CORPORATE STOCK - COMMON	26.00	147.91	122.81
	MDC HOLDINGS INC	CORPORATE STOCK - COMMON	21.00	652.57	663.60
	MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21	CORPORATE DEBT INSTRUMENTS	600,000.00	343,220.12	337,646.90
	MDU RESOURCES GROUP INC	CORPORATE STOCK - COMMON	73.00	2,197.80	2,214.82
	MEBUKI FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	425,900.00	820,308.75	1,078,105.21
	MECOM POWER AND CONSTRUCTION L	CORPORATE STOCK - COMMON	30.00	0.62	0.57
	MECOM POWER AND CONSTRUCTION L HK/01183	CORPORATE STOCK - COMMON	450.00	117.53	113.58
	MEDACTA GROUP SA	CORPORATE STOCK - COMMON	8,313.00	735,090.83	925,463.68
	MEDARTIS HOLDING AG	CORPORATE STOCK - COMMON	2.00	143.65	177.26
	MEDIAALPHA INC	CORPORATE STOCK - COMMON	5.00	41.75	49.75
	MEDIASET ESPANA COMUNICACION S	CORPORATE STOCK - COMMON	30.00	83.44	106.11
	MEDIATEK INC	CORPORATE STOCK - COMMON	265,888.00	5,732,127.50	5,406,777.14
	MEDIBANK PVT LTD	CORPORATE STOCK - COMMON	112,550.00	222,660.44	225,161.05
	MEDICAL PROPERTIES TRUST INC	CORPORATE STOCK - COMMON	18,743.00	273,805.43	208,797.02
	MEDICLINIC INTERNATIONAL PLC	CORPORATE STOCK - COMMON	194.00	1,132.08	1,162.15
	MEDICOVER AB	CORPORATE STOCK - COMMON	33.00	437.20	442.45

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	MEDIFAST INC	CORPORATE STOCK - COMMON	4.00	501.92	461.40
	MEDIOBANCA BANCA DI CREDITO FI	CORPORATE STOCK - COMMON	1,818.00	15,446.67	17,431.30
	MEDIOS AG	CORPORATE STOCK - COMMON	5.00	122.68	93.38
	MEDLEY INC	CORPORATE STOCK - COMMON	7,400.00	167,350.77	220,410.01
	MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21	CORPORATE DEBT INSTRUMENTS	1,358,000.00	1,150,905.00	1,093,027.04
	MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21	CORPORATE DEBT INSTRUMENTS	1,139,000.00	941,836.48	904,673.53
	MEDMIX AG	CORPORATE STOCK - COMMON	10.00	223.78	190.23
	MEDPACE HOLDINGS INC	CORPORATE STOCK - COMMON	9.00	1,328.49	1,911.69
	MEDTRONIC PLC	CORPORATE STOCK - COMMON	173,126.00	15,220,868.09	13,455,352.72
	MEG ENERGY CORP	CORPORATE STOCK - COMMON	135.00	1,892.64	1,878.11
	MEGAPORT LTD	CORPORATE STOCK - COMMON	63.00	313.56	269.58
	MEIJI HOLDINGS CO LTD	CORPORATE STOCK - COMMON	7,900.00	377,832.28	403,546.91
	MEIRAGTX HOLDINGS PLC	CORPORATE STOCK - COMMON	7.00	58.10	45.64
	MEITUAN HK/03690	CORPORATE STOCK - COMMON	51,700.00	1,250,203.53	1,157,213.05
	MEKO AB	CORPORATE STOCK - COMMON	19.00	174.31	205.33
	MELCO INTERNATIONAL DEVELOPMEN HK/00200	CORPORATE STOCK - COMMON	400.00	299.74	433.57
	MELCO RESORTS & ENTERTAINMENT ADR	CORPORATE STOCK - COMMON	100.00	576.00	1,150.00
	MELCO RESORTS FINANCE LTD 144A 4.875% 06/06/2025 DD 06/06/17	CORPORATE DEBT INSTRUMENTS	1,300,000.00	994,760.00	1,193,799.74
	MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	301,000.00	195,151.79	240,676.59
	MELCO RESORTS FINANCE LTD 144A 5.625% 07/17/2027 DD 07/17/19	CORPORATE DEBT INSTRUMENTS	2,200,000.00	1,559,375.18	1,886,478.00
	MELEXIS NV	CORPORATE STOCK - COMMON	10.00	756.17	864.47
	MELIA HOTELS INTERNATIONAL SA	CORPORATE STOCK - COMMON	58.00	353.14	283.38
	MELISRON LTD	CORPORATE STOCK - COMMON	12.00	977.15	855.66
	MELLON VENTURE CAPITAL	PARTNERSHIP/JOINT VENTURE INTEREST	3,819.00	3,815.00	3,819.00
	MELROSE INDUST PLC ORD GBP0.076190476	CORPORATE STOCK - COMMON	3,228,813.00	5,128,369.23	5,223,898.18
	MELTWATER NV	CORPORATE STOCK - COMMON	63.00	60.94	87.04
	MENORA MIVTACHIM HOLDINGS LTD	CORPORATE STOCK - COMMON	13.00	300.41	252.48
	MERCADOLIBRE INC	CORPORATE STOCK - COMMON	3,273.00	2,827,548.18	2,769,743.52
	MERCANTILE BANK CORP	CORPORATE STOCK - COMMON	5.00	165.40	167.40
	MERCEDES-BENZ GROUP AG	CORPORATE STOCK - COMMON	399.00	22,611.64	26,146.13
	MERCER INTERNATIONAL INC	CORPORATE STOCK - COMMON	14.00	227.08	162.96
	MERCHANTS BANCORP/IN	CORPORATE STOCK - COMMON	4.00	107.88	97.28
	MERCIALYS SA	CORPORATE STOCK - COMMON	33.00	260.82	344.09
	MERCK & CO INC	CORPORATE STOCK - COMMON	94,884.00	8,101,248.02	10,527,379.80
	MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,755,000.00	1,269,306.63	1,178,355.84
	MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,395,000.00	2,348,509.68	2,180,346.47
	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	435,000.00	376,580.43	360,045.62
	MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19	CORPORATE DEBT INSTRUMENTS	1,100,000.00	998,343.01	934,578.59
	MERCK KGAA	CORPORATE STOCK - COMMON	19,523.00	3,364,845.99	3,769,218.24
	MERCURY GENERAL CORP	CORPORATE STOCK - COMMON	10.00	319.00	342.00
	MERCURY NZ LTD	CORPORATE STOCK - COMMON	373.00	1,326.27	1,311.63
	MERCURY SYSTEMS INC	CORPORATE STOCK - COMMON	16,744.00	805,888.72	749,126.56
	MERIDIAN BIOSCIENCE INC	CORPORATE STOCK - COMMON	16.00	522.27	531.36
	MERIDIAN ENERGY LTD	CORPORATE STOCK - COMMON	655.00	2,009.91	2,170.69
	MERIDIANLINK INC	CORPORATE STOCK - COMMON	7.00	121.59	96.11
	MERIT MEDICAL SYSTEMS INC	CORPORATE STOCK - COMMON	21.00	1,253.93	1,483.02
	MERITAGE HOMES CORP	CORPORATE STOCK - COMMON	13.00	1,018.55	1,198.60
	MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15	CORPORATE DEBT INSTRUMENTS	276,000.00	275,781.96	274,671.93
	MERITAGE HOMES CORP 144A 3.875% 04/15/2029 DD 04/15/21	CORPORATE DEBT INSTRUMENTS	668,000.00	567,622.85	562,790.00
	MERLIN PROPERTIES SOCIMI SA	CORPORATE STOCK - COMMON	165.00	1,514.22	1,545.25

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	MERRILL LYNCH TRI REPO 4.250% 01/03/2023 DD 12/30/22	OTHER INVESTMENTS	85,792,449.00	85,792,449.00	85,792,449.00
	MERSANA THERAPEUTICS INC	CORPORATE STOCK - COMMON	21.00	157.50	123.06
	MERSEN SA	CORPORATE STOCK - COMMON	9.00	266.97	362.60
	MERUS NV	CORPORATE STOCK - COMMON	7.00	165.76	108.29
	MESA LABORATORIES INC	CORPORATE STOCK - COMMON	2.00	341.72	332.42
	MESOBLAST LTD	CORPORATE STOCK - COMMON	353.00	210.37	208.27
	MET TRANSPRTN AUTH NY REVENUE 5.175% 11/15/2049 DD 05/14/20	OTHER INVESTMENTS	340,000.00	287,300.00	293,420.58
	META MATERIALS INC	CORPORATE STOCK - COMMON	121.00	125.39	143.99
	META PLATFORMS INC	CORPORATE STOCK - COMMON	67,139.00	10,546,187.26	8,079,507.26
	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,677,000.00	1,526,448.26	1,342,518.00
	META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,389,000.00	3,057,383.78	2,713,969.63
	METALURGICA GERDAU SA	CORPORATE STOCK - PREFERRED	422,600.00	904,813.43	1,038,140.44
	METCASH LTD	CORPORATE STOCK - COMMON	478.00	1,347.29	1,290.14
	METHANEX CORP	CORPORATE STOCK - COMMON	105,928.00	3,839,647.35	4,007,431.48
	METHANEX CORP 5.125% 10/15/2027 DD 09/22/20	CORPORATE DEBT INSTRUMENTS	1,110,000.00	1,009,611.60	1,029,525.00
	METHODE ELECTRONICS INC	CORPORATE STOCK - COMMON	14.00	566.44	621.18
	METIS MERGER SUB LLC 144A 6.500% 05/15/2029 DD 05/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,175,000.00	1,010,527.18	986,392.34
*	METLIFE INC	CORPORATE STOCK - COMMON	2,918.00	187,714.94	211,175.66
*	METLIFE INC 5.000% 07/15/2052 DD 07/11/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,040,000.00	7,123,304.67	6,703,711.10
	METRO AG	CORPORATE STOCK - COMMON	61.00	487.02	594.06
	METRO INC	CORPORATE STOCK - COMMON	15,242.00	804,012.15	843,346.79
	METRO PACIFIC INVESTMENTS CORP	CORPORATE STOCK - COMMON	1,061,000.00	63,799.12	65,113.63
	METROCITY BANKSHARES INC	CORPORATE STOCK - COMMON	7.00	147.74	151.20
	METROPOLE TELEVISION SA	CORPORATE STOCK - COMMON	12.00	148.66	196.59
	METROPOLITAN BANK HOLDING CORP	CORPORATE STOCK - COMMON	3.00	214.77	176.01
	METSA BOARD OYJ	CORPORATE STOCK - COMMON	83.00	716.09	776.42
	METSO CORPORATION	CORPORATE STOCK - COMMON	324.00	2,547.74	3,323.73
	METTLER-TOLEDO INTERNATIONAL I	CORPORATE STOCK - COMMON	6,307.00	7,647,575.03	9,116,453.15
	MEXICAN BONOS 8.500% 05/31/2029	OTHER INVESTMENTS	7,000.00	33,904.98	349.26
	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	OTHER INVESTMENTS	4,416,000.00	3,529,415.36	3,396,957.44
	MEYER BURGER TECHNOLOGY AG	CORPORATE STOCK - COMMON	1,637.00	851.61	947.48
	MFA FINANCIAL INC	CORPORATE STOCK - COMMON	33.00	360.69	325.05
*	MFB NT COLLECTIVE CANADA INDEX FUND NON LENDING	COMMON/COLLECTIVE TRUST	495,750.92	103,148,414.54	102,621,927.07
	MFE-MEDIAFOREUROPE NV	CORPORATE STOCK - COMMON	490.00	221.81	220.60
	MGE ENERGY INC	CORPORATE STOCK - COMMON	13.00	994.79	915.20
	MGIC INVESTMENT CORP	CORPORATE STOCK - COMMON	108.00	1,543.32	1,404.00
	MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20	CORPORATE DEBT INSTRUMENTS	657,000.00	612,652.50	605,809.88
	MGM CHINA HOLDINGS LTD HK/02282	CORPORATE STOCK - COMMON	500.00	259.27	550.93
	MGM CHINA HOLDINGS LTD 144A 5.875% 05/15/2026 DD 05/16/19	CORPORATE DEBT INSTRUMENTS	200,000.00	169,500.00	186,765.27
	MGM RESORTS INTERNATIONAL	CORPORATE STOCK - COMMON	144,602.00	4,719,809.28	4,848,505.06
	MGP INGREDIENTS INC	CORPORATE STOCK - COMMON	5.00	547.30	531.90
	MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	CORPORATE STOCK - COMMON	152,010.00	3,839,642.98	4,215,615.99
	MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	OTHER INVESTMENTS	1,260,000.00	1,058,123.05	1,009,653.88
	MICHIGAN ST UNIV REVENUES 4.165% 08/15/2122 DD 03/09/22	OTHER INVESTMENTS	3,200,000.00	2,616,739.20	2,358,193.60
	MICRO FOCUS INTERNATIONAL PLC	CORPORATE STOCK - COMMON	166.00	1,000.56	1,057.11
	MICROCHIP TECHNOLOGY INC	CORPORATE STOCK - COMMON	288,102.00	18,798,709.28	20,239,165.50
	MICRON TECHNOLOGY INC	CORPORATE STOCK - COMMON	1,608.00	87,959.46	80,367.84
	MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21	CORPORATE DEBT INSTRUMENTS	1,155,000.00	819,347.81	775,815.79
	MICRON TECHNOLOGY INC 3.477% 11/01/2051 DD 11/01/21	CORPORATE DEBT INSTRUMENTS	1,900,000.00	1,270,027.13	1,188,656.06
	MICRON TECHNOLOGY INC 4.663% 02/15/2030 DD 07/12/19	CORPORATE DEBT INSTRUMENTS	725,000.00	679,021.70	659,241.38

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	MICROSOFT CORP	CORPORATE STOCK - COMMON	408,317.00	105,410,857.13	97,922,582.94
	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	12,663,000.00	9,216,512.69	8,432,025.15
	MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	CORPORATE DEBT INSTRUMENTS	3,448,000.00	2,448,590.58	2,208,045.90
	MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,584,000.00	5,918,135.61	5,417,398.48
	MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	CORPORATE DEBT INSTRUMENTS	10,218,000.00	7,794,263.63	7,136,237.10
	MICROSTRATEGY INC	CORPORATE STOCK - COMMON	3.00	694.68	424.71
	MICROVAST HOLDINGS INC	CORPORATE STOCK - COMMON	46.00	113.16	70.38
	MICROVISION INC	CORPORATE STOCK - COMMON	52.00	251.68	122.20
	MID PENN BANCORP INC	CORPORATE STOCK - COMMON	5.00	155.78	149.85
	MID-AMERICA APARTMENT COMMUNIT	CORPORATE STOCK - COMMON	3,433.00	568,722.00	538,946.67
	MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21	CORPORATE DEBT INSTRUMENTS	3,564,000.00	2,531,091.57	2,300,746.90
	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	504,476.21	474,450.31
	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	50,000.00	44,057.93	41,002.70
	MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	923,181.81	850,519.88
	MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	CORPORATE DEBT INSTRUMENTS	4,050,000.00	3,755,166.44	3,461,293.09
	MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	471,649.80	444,294.93
	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,472,890.86	1,406,777.37
	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	878,319.54	841,532.11
	MIDDLEBY CORP/THE	CORPORATE STOCK - COMMON	57,277.00	8,152,761.23	7,669,390.30
	MIDDLESEX WATER CO	CORPORATE STOCK - COMMON	6.00	532.62	472.02
	MIDEA GROUP CO LTD CN/000333	CORPORATE STOCK - COMMON	215,864.00	1,668,708.48	1,608,492.20
	MIDLAND STATES BANCORP INC	CORPORATE STOCK - COMMON	7.00	175.63	186.34
	MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19	CORPORATE DEBT INSTRUMENTS	200,000.00	194,850.74	193,712.06
	MIDWEST CONNECTOR CAPITAL 144A 4.625% 04/01/2029 DD 03/11/19	CORPORATE DEBT INSTRUMENTS	400,000.00	373,785.05	362,241.78
	MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21	CORPORATE DEBT INSTRUMENTS	564,000.00	494,910.00	479,887.39
	MIDWESTONE FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	5.00	152.50	158.75
	MIGDAL INSURANCE & FINANCIAL H	CORPORATE STOCK - COMMON	191.00	316.95	217.06
	MILBON CO LTD	CORPORATE STOCK - COMMON	9,700.00	412,840.39	420,508.52
	MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	CORPORATE DEBT INSTRUMENTS	3,882,416.93	3,892,122.97	3,859,906.09
	MILLERKNOLL INC	CORPORATE STOCK - COMMON	26.00	719.68	546.26
	MILLICOM INTERNATIONAL CELLULA	CORPORATE STOCK - COMMON	84.00	1,207.48	1,065.37
	MIMEDX GROUP INC	CORPORATE STOCK - COMMON	24.00	84.72	66.24
	MINCOR RESOURCES NL	CORPORATE STOCK - COMMON	173.00	262.11	176.57
	MINERAL RESOURCES LTD	CORPORATE STOCK - COMMON	83.00	3,656.51	4,345.31
	MINERAL RESOURCES LTD 144A 8.000% 11/01/2027 DD 05/02/22	CORPORATE DEBT INSTRUMENTS	763,000.00	761,180.09	780,182.76
	MINERALS TECHNOLOGIES INC	CORPORATE STOCK - COMMON	11.00	640.86	667.92
	MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20	CORPORATE DEBT INSTRUMENTS	1,205,000.00	1,086,669.00	1,073,173.00
	MING YANG SMART ENERGY GROUP L CN/601615	CORPORATE STOCK - COMMON	404,100.00	1,449,894.31	1,468,355.37
	MINTO APARTMENT REIT UNIT	CORPORATE STOCK - COMMON	9.00	103.22	93.32
	MIPS AB	CORPORATE STOCK - COMMON	12.00	544.74	495.11
	MIQUEL Y COSTAS & MIQUEL SA	CORPORATE STOCK - COMMON	7.00	90.80	87.41
	MIRATI THERAPEUTICS INC	CORPORATE STOCK - COMMON	14.00	1,134.42	634.34
	MIRION TECHNOLOGIES INC	CORPORATE STOCK - COMMON	45.00	340.65	297.45
	MIRUM PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	7.00	174.86	136.50
	MIRVAC GROUP	CORPORATE STOCK - COMMON	224,662.00	323,432.76	324,515.16
	MISC BHD	CORPORATE STOCK - COMMON	57,000.00	88,502.32	97,048.81
	MISSION PRODUCE INC	CORPORATE STOCK - COMMON	14.00	225.40	162.68
	MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	CORPORATE DEBT INSTRUMENTS	2,852,000.00	2,028,035.27	1,830,636.60
	MISTER CAR WASH INC	CORPORATE STOCK - COMMON	28.00	271.50	258.44
	MISUMI GROUP INC	CORPORATE STOCK - COMMON	22,900.00	569,918.85	499,671.04

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	MITCHELLS & BUTLERS PLC	CORPORATE STOCK - COMMON	130.00	233.71	215.80
	MITEK SYSTEMS INC	CORPORATE STOCK - COMMON	14.00	143.08	135.66
	MITHRA PHARMACEUTICALS SA	CORPORATE STOCK - COMMON	9.00	64.62	32.71
	MITIE GROUP PLC	CORPORATE STOCK - COMMON	687.00	581.16	616.49
	MITSUBISHI HEAVY INDUSTRIES LT	CORPORATE STOCK - COMMON	36,300.00	1,407,222.37	1,439,949.89
	MITSUBISHI MOTORS CORP	CORPORATE STOCK - COMMON	426,700.00	1,766,048.25	1,649,300.74
	MITSUBISHI UFJ FINANCIAL GROUP	CORPORATE STOCK - COMMON	631,200.00	3,374,756.55	4,252,808.11
	MITSUBISHI UFJ FINANCIAL GROUP ADR	CORPORATE STOCK - COMMON	607,200.00	3,127,080.00	4,050,024.00
	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2032 DD 07/20/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,410,000.00	3,547,837.46	3,405,483.67
	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/13/2033 DD 09/13/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	700,000.00	689,821.39
	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 10/13/2032 DD 10/13/21	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,627,028.78	1,558,314.20
	MIITSUI & CO LTD	CORPORATE STOCK - COMMON	17,800.00	416,232.44	519,787.76
	MIITSUI MINING & SMELTING CO LT	CORPORATE STOCK - COMMON	12,900.00	307,087.47	301,614.29
	MIITSUI OSK LINES LTD	CORPORATE STOCK - COMMON	3,600.00	92,555.60	89,764.67
	MIURA CO LTD	CORPORATE STOCK - COMMON	24,100.00	518,247.79	555,261.63
	MIVNE REAL ESTATE KD LTD	CORPORATE STOCK - COMMON	284.00	1,048.42	901.46
	MIXI INC	CORPORATE STOCK - COMMON	14,200.00	245,535.80	265,392.38
	MIZRAHI TEFAHOT BANK LTD	CORPORATE STOCK - COMMON	76.00	3,090.30	2,453.28
	MIZUHO FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	9,345.00	113,129.85	131,451.13
	MIZUHO FINANCIAL GROUP INC 2.564% 09/13/2031 DD 09/13/21	CORPORATE DEBT INSTRUMENTS	2,200,000.00	1,728,726.78	1,681,219.45
	MK LNG SHRT CRDT4 NORTHLIGHT	PARTNERSHIP/JOINT VENTURE INTEREST	2,131.31	376,986.82	380,161.94
	MKS INSTRUMENTS INC	CORPORATE STOCK - COMMON	20.00	1,992.20	1,694.60
	MLP SE	CORPORATE STOCK - COMMON	30.00	165.92	164.57
	MMC NORILSK NICKEL PJSC	CORPORATE STOCK - COMMON	2,447.00	651,188.46	81,187.20
	MMC NORILSK NICKEL PJSC ADR	CORPORATE STOCK - COMMON	133,648.00	252,594.72	0.00
	MOBILEZONE HOLDING AG	CORPORATE STOCK - COMMON	18.00	299.52	298.05
	MOBIMO HOLDING AG	CORPORATE STOCK - COMMON	4.00	985.10	1,020.32
	MODEL N INC	CORPORATE STOCK - COMMON	12.00	377.67	486.72
	MODERN TIMES GROUP MTG AB	CORPORATE STOCK - COMMON	47.00	413.72	401.91
	MODERNA INC	CORPORATE STOCK - COMMON	5,619.00	749,659.51	1,009,284.78
	MODINE MANUFACTURING CO	CORPORATE STOCK - COMMON	17.00	254.66	337.62
	MODIVCARE INC	CORPORATE STOCK - COMMON	5.00	522.96	448.65
	MOELIS & CO	CORPORATE STOCK - COMMON	22.00	916.52	844.14
	MOHAWK INDUSTRIES INC	CORPORATE STOCK - COMMON	18.00	1,986.48	1,839.96
	MOLINA HEALTHCARE INC	CORPORATE STOCK - COMMON	8,740.00	2,949,608.52	2,886,122.80
	MOLSON COORS BEVERAGE CO	CORPORATE STOCK - COMMON	69.00	3,560.76	3,554.88
	MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	CORPORATE DEBT INSTRUMENTS	775,000.00	637,935.72	604,958.59
	MOLTEN VENTURES PLC	CORPORATE STOCK - COMMON	70.00	289.56	298.25
	MOMENTIVE GLOBAL INC	CORPORATE STOCK - COMMON	44.00	311.96	308.00
	MOMENTUS INC	CORPORATE STOCK - COMMON	16.00	28.32	12.48
	MONADELPHOUS GROUP LTD	CORPORATE STOCK - COMMON	46.00	415.32	416.76
	MONARCH CASINO & RESORT INC	CORPORATE STOCK - COMMON	5.00	301.95	384.45
	MONCLER SPA	CORPORATE STOCK - COMMON	120,606.00	5,463,432.06	6,371,479.30
	MONDE NISSIN CORP	CORPORATE STOCK - COMMON	453,000.00	103,925.53	90,067.56
	MONDELEZ INTERNATIONAL INC	CORPORATE STOCK - COMMON	12,869.00	796,289.08	857,718.85
	MONDI PLC	CORPORATE STOCK - COMMON	227,690.00	3,897,001.43	3,886,939.40
	MONEY FORWARD INC	CORPORATE STOCK - COMMON	5,600.00	141,994.59	172,738.63
	MONEYGRAM INTERNATIONAL INC	CORPORATE STOCK - COMMON	28.00	288.40	304.92
	MONEYSUPERMARKET.COM GROUP PLC	CORPORATE STOCK - COMMON	286.00	656.60	661.91
	MONGODB INC	CORPORATE STOCK - COMMON	21,654.00	4,721,135.65	4,262,373.36

EIN: 22-3546821 / PN:001

Plan Year: 2022

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	MONOLITHIC POWER SYSTEMS INC	CORPORATE STOCK - COMMON	8,345.00	3,781,691.80	2,950,875.45
	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	997,196.81	970,129.00
	MONOTARO CO LTD	CORPORATE STOCK - COMMON	52,800.00	961,350.41	743,109.58
	MONRO INC	CORPORATE STOCK - COMMON	12.00	555.72	542.40
	MONSTER BEVERAGE CORP	CORPORATE STOCK - COMMON	3,689.00	328,957.64	374,544.17
	MONTANA AEROSPACE AG	CORPORATE STOCK - COMMON	8.00	124.10	123.99
	MONTAUK RENEWABLES INC	CORPORATE STOCK - COMMON	21.00	372.75	231.63
	MONTE ROSA THERAPEUTICS INC	CORPORATE STOCK - COMMON	4.00	31.68	30.44
	MONTEA NV	CORPORATE STOCK - COMMON	6.00	519.06	426.47
	MONTROSE ENVIRONMENTAL GROUP I	CORPORATE STOCK - COMMON	7.00	281.47	310.73
	MOODY'S CORP	CORPORATE STOCK - COMMON	54,576.00	15,465,301.08	15,205,965.12
	MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21	CORPORATE DEBT INSTRUMENTS	5,072,000.00	3,700,117.83	3,551,637.27
	MOODY'S CORP 3.100% 11/29/2061 DD 11/29/21	CORPORATE DEBT INSTRUMENTS	400,000.00	272,988.20	254,095.87
	MOODY'S CORP 3.250% 01/15/2028 DD 01/15/18	CORPORATE DEBT INSTRUMENTS	200,000.00	188,385.74	184,982.44
	MOODY'S CORP 3.250% 05/20/2050 DD 05/20/20	CORPORATE DEBT INSTRUMENTS	340,000.00	252,898.98	236,643.69
	MOODY'S CORP 3.750% 02/25/2052 DD 02/25/22	CORPORATE DEBT INSTRUMENTS	900,000.00	738,067.92	690,735.87
	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	CORPORATE DEBT INSTRUMENTS	300,000.00	289,526.06	272,730.60
	MOOG INC	CORPORATE STOCK - COMMON	10.00	749.80	877.60
	MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19	CORPORATE DEBT INSTRUMENTS	1,110,000.00	1,016,038.50	1,026,750.00
	MOONPIG GROUP PLC	CORPORATE STOCK - COMMON	74.00	168.69	98.18
	MORG CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	INTEREST-BEARING CASH	550,000.00	550,000.00	550,000.00
	MORGAN ADVANCED MATERIALS PLC	CORPORATE STOCK - COMMON	139.00	429.43	525.86
	MORGAN SINDALL GROUP PLC	CORPORATE STOCK - COMMON	19.00	381.59	349.68
	MORGAN STANLEY	CORPORATE STOCK - COMMON	9,701.00	829,155.17	824,779.02
	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,600,000.00	2,379,122.59	2,219,724.49
	MORGAN STANLEY VAR RT 01/21/2033 DD 01/24/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,590,000.00	3,905,270.64	3,726,142.91
	MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,100,000.00	2,110,729.83	1,923,653.29
	MORGAN STANLEY VAR RT 03/24/2051 DD 03/24/20	CORPORATE DEBT INSTRUMENTS	3,500,000.00	3,794,486.12	3,499,110.97
	MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	CORPORATE DEBT INSTRUMENTS	9,025,000.00	8,628,229.32	8,278,878.61
	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,500,000.00	6,976,969.58	6,617,929.05
	MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	CORPORATE DEBT INSTRUMENTS	6,908,000.00	5,389,231.03	5,122,584.84
	MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	CORPORATE DEBT INSTRUMENTS	11,685,000.00	9,412,346.96	8,963,292.64
	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,982,000.00	4,438,142.71	4,206,612.78
	MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,786,000.00	1,355,958.71	1,299,476.40
	MORGAN STANLEY VAR RT 10/18/2033 DD 10/18/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	617,000.00	617,000.00	647,925.34
	MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	CORPORATE DEBT INSTRUMENTS	9,233,000.00	7,560,808.14	7,223,502.73
	MORGAN STANLEY ABS CAP WMC2 M1 VAR RT 07/25/2034 DD 08/19/04	CORPORATE DEBT INSTRUMENTS	189,018.92	183,267.66	183,674.11
	MORGAN STANLEY CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	INTEREST-BEARING CASH	713,000.00	713,000.00	713,000.00
	MORGAN STANLEY DIR LDG FUND	PARTNERSHIP/JOINT VENTURE INTEREST	40,621,729.65	40,399,840.84	40,621,729.65
	MORGAN STANLEY DOMESTIC HOLDIN 4.500% 06/20/2028 DD 06/20/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	98,856.58	97,412.79
	MORGAN STANLEY LIQ TR SE-INS	REGISTERED INVESTMENT COMPANIES	15,154,225.11	15,154,225.11	15,154,225.11
	MORGUARD CORP	CORPORATE STOCK - COMMON	2.00	174.86	166.00
	MORGUARD NORTH AMERICAN REIT TR UNIT	CORPORATE STOCK - COMMON	10.00	127.60	119.56
	MORNINGSTAR INC	CORPORATE STOCK - COMMON	80,540.00	18,341,297.08	17,444,158.60
	MORPHIC HOLDING INC	CORPORATE STOCK - COMMON	6.00	165.12	160.50
	MORPHOSYS AG	CORPORATE STOCK - COMMON	17.00	297.10	239.67
	MOSAIC CO/THE	CORPORATE STOCK - COMMON	4,593.00	239,979.86	201,494.91
	MOTOR OIL HELLAS CORINTH REFIN	CORPORATE STOCK - COMMON	11,675.00	221,177.77	271,880.34
	MOTOROLA SOLUTIONS INC	CORPORATE STOCK - COMMON	2,403.00	588,809.03	619,277.13
	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	CORPORATE DEBT INSTRUMENTS	1,460,000.00	1,369,467.48	1,322,801.07

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	MOTUS HOLDINGS LTD	CORPORATE STOCK - COMMON	92,324.00	628,334.47	600,553.65
	MOUNT GIBSON IRON LTD	CORPORATE STOCK - COMMON	313.00	324.27	102.95
	MOUNT SINAI HOSPITALS GROUP IN 3.737% 07/01/2049 DD 11/21/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,350,000.00	1,083,088.35	1,003,226.36
	MOVADO GROUP INC	CORPORATE STOCK - COMMON	5.00	159.45	161.25
	MOWI ASA	CORPORATE STOCK - COMMON	199.00	3,936.46	3,377.61
	MP MATERIALS CORP	CORPORATE STOCK - COMMON	28.00	979.72	679.84
	MPC CONTAINER SHIPS ASA	CORPORATE STOCK - COMMON	130.00	269.85	214.45
	MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,279,000.00	1,015,526.00	850,550.62
	MPLX LP 4.500% 04/15/2038 DD 02/08/18	CORPORATE DEBT INSTRUMENTS	5,000,000.00	4,419,697.10	4,234,447.45
	MPLX LP 4.700% 04/15/2048 DD 02/08/18	CORPORATE DEBT INSTRUMENTS	1,539,000.00	1,313,124.20	1,221,894.82
	MPLX LP 4.900% 04/15/2058 DD 02/08/18	CORPORATE DEBT INSTRUMENTS	400,000.00	334,939.10	315,618.70
	MPLX LP 4.950% 03/14/2052 DD 03/14/22	CORPORATE DEBT INSTRUMENTS	16,639,000.00	14,455,126.77	13,686,010.62
	MPLX LP 5.200% 12/01/2047 DD 12/01/19	CORPORATE DEBT INSTRUMENTS	450,000.00	408,115.18	385,291.20
	MR COOPER GROUP INC	CORPORATE STOCK - COMMON	25.00	1,053.75	1,003.25
	MRC GLOBAL INC	CORPORATE STOCK - COMMON	26.00	252.98	301.08
	MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	INTEREST-BEARING CASH	8,581,000.00	8,581,000.00	8,581,000.00
	MS&AD INSURANCE GROUP HOLDINGS	CORPORATE STOCK - COMMON	171,400.00	5,144,781.97	5,487,085.95
	MSA SAFETY INC	CORPORATE STOCK - COMMON	13.00	1,545.18	1,874.47
	MSC INDUSTRIAL DIRECT CO INC	CORPORATE STOCK - COMMON	17.00	1,346.57	1,388.90
	MSCI EMGMKT FUTURE (NYF) EXP MAR 23	OTHER INVESTMENTS	(8,112.00)	0.00	6,659,891.94
	MSCI INC	CORPORATE STOCK - COMMON	29.00	13,036.73	13,489.93
	MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21	CORPORATE DEBT INSTRUMENTS	4,170,000.00	3,474,036.05	3,448,506.60
	MTN GROUP LTD	CORPORATE STOCK - COMMON	43,034.00	313,722.47	321,964.63
	MTR CORP LTD HK/00066	CORPORATE STOCK - COMMON	21,750.00	111,452.62	115,229.76
	MTU AERO ENGINES AG	CORPORATE STOCK - COMMON	26.00	4,600.09	5,610.75
	MTY FOOD GROUP INC	CORPORATE STOCK - COMMON	10.00	448.38	421.20
	MUELLER INDUSTRIES INC	CORPORATE STOCK - COMMON	18.00	1,137.06	1,062.00
	MUELLER WATER PRODUCTS INC	CORPORATE STOCK - COMMON	57.00	642.96	613.32
	MUENCHENER RUECKVERSICHERUNGS-	CORPORATE STOCK - COMMON	14,675.00	3,515,067.26	4,761,215.70
	MULLEN GROUP LTD	CORPORATE STOCK - COMMON	48.00	515.33	515.44
	MULTICHOICE GROUP	CORPORATE STOCK - COMMON	115,261.00	781,800.72	794,193.34
	MULTIPLAN CORP	CORPORATE STOCK - COMMON	44.00	154.88	50.60
	MUNTERS GROUP AB	CORPORATE STOCK - COMMON	62.00	448.39	612.29
	MURATA MANUFACTURING CO LTD	CORPORATE STOCK - COMMON	20,000.00	1,089,846.71	998,597.84
	MURPHY OIL CORP	CORPORATE STOCK - COMMON	52.00	2,035.58	2,236.52
	MURPHY OIL CORP 6.375% 07/15/2028 DD 03/05/21	CORPORATE DEBT INSTRUMENTS	70,000.00	68,933.20	67,378.56
	MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19	CORPORATE DEBT INSTRUMENTS	890,000.00	814,385.39	814,376.70
	MURPHY USA INC	CORPORATE STOCK - COMMON	8.00	2,321.36	2,236.32
	MUSTI GROUP OYJ	CORPORATE STOCK - COMMON	15.00	297.74	249.90
	MUYUAN FOODS CO LTD	CORPORATE STOCK - COMMON	219,856.00	1,869,567.75	1,541,778.27
	MUYUAN FOODS CO LTD CN/002714	CORPORATE STOCK - COMMON	36,699.00	253,729.83	257,358.09
	MXN (MEXICAN PESO)	INTEREST-BEARING CASH	2,082,499.18	106,681.28	106,864.69
	MYCRONIC AB	CORPORATE STOCK - COMMON	35.00	416.38	657.71
	MYERS INDUSTRIES INC	CORPORATE STOCK - COMMON	10.00	193.20	222.30
	MYLAN INC 5.200% 04/15/2048 DD 10/15/18	CORPORATE DEBT INSTRUMENTS	3,019,000.00	2,334,044.48	2,261,937.93
	MYLAN INC 5.400% 11/29/2043 DD 11/29/13	CORPORATE DEBT INSTRUMENTS	100,000.00	81,985.59	79,591.16
	MYOVANT SCIENCES LTD	CORPORATE STOCK - COMMON	15.00	285.77	404.40
	MYR GROUP INC	CORPORATE STOCK - COMMON	6.00	557.64	552.42
	MYRIAD GENETICS INC	CORPORATE STOCK - COMMON	28.00	625.52	406.28
	MYTILINEOS SA	CORPORATE STOCK - COMMON	22,265.00	323,043.58	482,375.12

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	N TX TOLLWAY AUTH REVENUE 3.011% 01/01/2043 DD 05/25/21	OTHER INVESTMENTS	450,000.00	353,953.98	336,658.37
	N TX TOLLWAY AUTH REVENUE 3.029% 01/01/2040 DD 10/28/20	OTHER INVESTMENTS	1,370,000.00	1,124,466.68	1,044,122.21
	NAAC REPERFORMING L R3 A1 144A 6.500% 02/25/2035 DD 12/01/04	CORPORATE DEBT INSTRUMENTS	282,823.45	257,167.37	248,766.75
	N-ABLE INC	CORPORATE STOCK - COMMON	16.00	161.99	164.48
	NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21	CORPORATE DEBT INSTRUMENTS	1,117,000.00	1,079,777.50	1,082,032.01
	NABORS INDUSTRIES LTD	CORPORATE STOCK - COMMON	3.00	397.53	464.61
	NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20	CORPORATE DEBT INSTRUMENTS	1,111,000.00	1,010,154.53	1,047,005.24
	NACHI-FUJIKOSHI CORP	CORPORATE STOCK - COMMON	11,000.00	301,126.16	300,125.03
	NAGARRO SE	CORPORATE STOCK - COMMON	4.00	403.83	472.15
	NANO DIMENSION LTD ADR	CORPORATE STOCK - COMMON	126.00	374.22	289.80
	NANOFILM TECHNOLOGIES INTERNAT	CORPORATE STOCK - COMMON	100.00	169.88	103.64
	NANOSONICS LTD	CORPORATE STOCK - COMMON	134.00	378.48	389.84
	NANOSTRING TECHNOLOGIES INC	CORPORATE STOCK - COMMON	15.00	203.40	119.55
	NANO-X IMAGING LTD	CORPORATE STOCK - COMMON	16.00	212.96	118.08
	NANOXPLORE INC	CORPORATE STOCK - COMMON	53.00	163.50	101.70
	NANYA TECHNOLOGY CORP	CORPORATE STOCK - COMMON	32,000.00	56,141.27	53,306.44
	NAPCO SECURITY TECHNOLOGIES IN	CORPORATE STOCK - COMMON	10.00	296.60	274.80
	NAPHTHA ISRAEL PETROLEUM CORP	CORPORATE STOCK - COMMON	18.00	108.87	82.79
	NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,118,558.62	1,030,946.28
	NASDAQ INC	CORPORATE STOCK - COMMON	124.00	7,384.10	7,607.40
	NASDAQ INC 3.950% 03/07/2052 DD 03/07/22	CORPORATE DEBT INSTRUMENTS	1,825,000.00	1,516,574.25	1,398,338.25
	NASPERS LTD	CORPORATE STOCK - COMMON	6,230.00	886,657.61	1,034,125.08
	NATERA INC	CORPORATE STOCK - COMMON	36.00	1,742.82	1,446.12
	NATIONAL AUSTRALIA BANK LTD	CORPORATE STOCK - COMMON	1,618.00	33,911.61	32,983.24
	NATIONAL BANK HOLDINGS CORP	CORPORATE STOCK - COMMON	12.00	481.56	504.84
	NATIONAL BANK OF CANADA	CORPORATE STOCK - COMMON	164.00	10,885.00	11,042.27
	NATIONAL BANK OF HUNGARY BILL 0.000% 01/03/2023	OTHER INVESTMENTS	1,008,000,000.00	2,598,824.39	2,682,323.52
	NATIONAL BEVERAGE CORP	CORPORATE STOCK - COMMON	8.00	443.68	372.24
	NATIONAL CAPITAL PROPERTIES IV	PARTNERSHIP/JOINT VENTURE INTEREST	5,237,083.19	5,139,747.19	5,237,083.19
	NATIONAL EXPRESS GROUP PLC	CORPORATE STOCK - COMMON	259.00	528.61	405.02
	NATIONAL FUEL GAS CO	CORPORATE STOCK - COMMON	31.00	2,193.34	1,962.30
	NATIONAL FUEL GAS CO 4.750% 09/01/2028 DD 08/17/18	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,539,184.59	1,498,138.10
	NATIONAL GRID PLC	CORPORATE STOCK - COMMON	98,795.00	1,239,179.27	1,185,315.21
	NATIONAL HEALTH INVESTORS INC	CORPORATE STOCK - COMMON	16.00	1,048.16	835.52
	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21	CORPORATE DEBT INSTRUMENTS	1,770,000.00	1,342,426.29	1,279,957.00
	NATIONAL HEALTHCARE CORP	CORPORATE STOCK - COMMON	5.00	338.22	297.50
	NATIONAL INSTRUMENTS CORP	CORPORATE STOCK - COMMON	47.00	1,860.04	1,734.30
	NATIONAL PRESTO INDUSTRIES INC	CORPORATE STOCK - COMMON	2.00	136.44	136.92
	NATIONAL RESEARCH CORP	CORPORATE STOCK - COMMON	5.00	170.55	186.50
	NATIONAL RETAIL PROPERTIES INC	CORPORATE STOCK - COMMON	5,941.00	266,752.92	271,860.16
	NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21	CORPORATE DEBT INSTRUMENTS	2,310,000.00	1,487,738.41	1,385,726.68
	NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16	CORPORATE DEBT INSTRUMENTS	3,013,000.00	2,802,555.75	2,711,840.95
	NATIONAL STORAGE AFFILIATES TR	CORPORATE STOCK - COMMON	30.00	1,515.60	1,083.60
	NATIONAL STORAGE REIT	CORPORATE STOCK - COMMON	541.00	898.43	851.16
	NATIONAL VISION HOLDINGS INC	CORPORATE STOCK - COMMON	27.00	897.21	1,046.52
	NATIONAL WESTERN LIFE GROUP IN	CORPORATE STOCK - COMMON	1.00	190.31	281.00
	NATIONWIDE BUILDING SOCIE 144A VAR RT 03/08/2029 DD 03/08/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	187,808.75	181,228.77
	NATIONWIDE BUILDING SOCIE 144A VAR RT 07/18/2030 DD 07/18/19	CORPORATE DEBT INSTRUMENTS	1,000,000.00	917,034.69	872,330.05
	NATIONWIDE FINANCIAL SERV 144A 3.900% 11/30/2049 DD 11/21/19	CORPORATE DEBT INSTRUMENTS	300,000.00	238,159.30	210,642.14
	NATURGY ENERGY GROUP SA	CORPORATE STOCK - COMMON	73.00	2,013.39	1,893.97

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	NATWEST GROUP PLC VAR RT 01/27/2030 DD 09/27/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	582,981.88	566,532.91
	NATWEST GROUP PLC VAR RT 03/22/2025 DD 03/22/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	197,705.11	195,639.66
	NATWEST GROUP PLC VAR RT 05/08/2030 DD 05/08/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	836,580.39	817,147.84
	NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	CORPORATE DEBT INSTRUMENTS	800,000.00	769,697.66	758,235.69
	NATWEST GROUP PLC VAR RT 11/28/2035 DD 08/28/20	CORPORATE DEBT INSTRUMENTS	1,561,000.00	1,224,108.10	1,149,316.55
	NATWEST GROUP PLC ORD GBP1.0769	CORPORATE STOCK - COMMON	2,564.00	7,392.95	8,179.40
	NAURA TECHNOLOGY GROUP CO LTD	CORPORATE STOCK - COMMON	1,800.00	73,634.05	58,336.81
	NAURA TECHNOLOGY GROUP CO LTD CN/002371	CORPORATE STOCK - COMMON	800.00	34,249.07	25,927.47
	NAVER CORP	CORPORATE STOCK - COMMON	3,016.00	541,168.55	423,360.79
	NAVIENT CORP	CORPORATE STOCK - COMMON	50.00	769.50	822.50
	NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	CORPORATE DEBT INSTRUMENTS	589,000.00	565,554.77	569,887.08
	NAVIGATOR CO SA/THE	CORPORATE STOCK - COMMON	97.00	386.06	357.57
	NAVITAS SEMICONDUCTOR CORP	CORPORATE STOCK - COMMON	15.00	88.65	52.65
	NB LOAN ADVISERS HOLD CAYMAN	PARTNERSHIP/JOINT VENTURE INTEREST	33,412,607.32	33,994,404.32	33,412,607.32
	NB LOAN ADVISERS HOLD II CAYMAN	PARTNERSHIP/JOINT VENTURE INTEREST	36,648,695.57	37,635,260.57	36,648,695.57
	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	21,707,000.00	19,656,535.13	19,236,188.79
	NBT BANCORP INC	CORPORATE STOCK - COMMON	14.00	542.92	607.88
	NCC AB	CORPORATE STOCK - COMMON	39.00	369.34	364.00
	NCC GROUP PLC	CORPORATE STOCK - COMMON	155.00	356.49	372.90
	NCH AGRIBUSINESS	PARTNERSHIP/JOINT VENTURE INTEREST	102,474,640.85	117,810,989.45	102,474,640.85
	NCINO INC	CORPORATE STOCK - COMMON	20.00	613.42	528.80
	NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	740,000.00	641,262.20	632,224.93
	NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	635,000.00	575,516.38	550,100.50
	NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	CORPORATE DEBT INSTRUMENTS	1,371,000.00	1,108,652.30	1,079,731.05
	NCR CORP	CORPORATE STOCK - COMMON	49.00	1,472.52	1,147.09
	NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20	CORPORATE DEBT INSTRUMENTS	708,000.00	644,166.25	603,594.28
	NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21	CORPORATE DEBT INSTRUMENTS	399,000.00	363,786.00	333,783.78
	NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20	CORPORATE DEBT INSTRUMENTS	447,000.00	407,719.95	368,775.00
	NCR CORP 144A 5.750% 09/01/2027 DD 08/21/19	CORPORATE DEBT INSTRUMENTS	184,000.00	176,977.86	176,074.15
	NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19	CORPORATE DEBT INSTRUMENTS	489,000.00	466,280.16	457,241.90
	NCSOFT CORP	CORPORATE STOCK - COMMON	2,985.00	1,070,210.04	1,057,555.79
	NEC CORP	CORPORATE STOCK - COMMON	64,900.00	2,325,297.51	2,279,824.79
	NECESSITY RETAIL REIT INC/THE	CORPORATE STOCK - COMMON	48.00	338.46	284.64
	NEDBANK GROUP LTD	CORPORATE STOCK - COMMON	68,251.00	812,073.34	852,706.29
	NEIGHBOURLY PHARMACY INC	CORPORATE STOCK - COMMON	13.00	206.49	224.41
	NEINOR HOMES SA	CORPORATE STOCK - COMMON	14.00	143.59	122.22
	NEKTAR THERAPEUTICS	CORPORATE STOCK - COMMON	61.00	240.34	137.86
	NEL ASA	CORPORATE STOCK - COMMON	856.00	1,252.57	1,203.93
	NELNET INC	CORPORATE STOCK - COMMON	5.00	421.20	453.75
	NEMETSCHKE SE	CORPORATE STOCK - COMMON	28.00	1,649.94	1,425.12
	NEOBO FASTIGHETER AB	CORPORATE STOCK - COMMON	53.00	100.08	99.44
	NEOEN SA	CORPORATE STOCK - COMMON	23.00	952.86	923.20
	NEOGAMES SA	CORPORATE STOCK - COMMON	7.00	85.93	85.33
	NEOGEN CORP	CORPORATE STOCK - COMMON	158,233.00	2,518,690.81	2,409,888.59
	NEOGENOMICS INC	CORPORATE STOCK - COMMON	43.00	434.52	396.46
	NEOMETALS LTD	CORPORATE STOCK - COMMON	229.00	218.22	124.24
	NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	519,000.00	480,092.73	489,157.50
	NESTE OYJ	CORPORATE STOCK - COMMON	203.00	10,053.24	9,320.36
	NESTLE HOLDINGS INC 144A 4.700% 01/15/2053 DD 09/13/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,480,000.00	3,466,254.00	3,277,931.82
	NESTLE MALAYSIA BHD	CORPORATE STOCK - COMMON	2,200.00	65,378.17	69,920.54

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	NESTLE SA	CORPORATE STOCK - COMMON	79,165.00	9,258,691.42	9,167,464.42
	NETAPP INC	CORPORATE STOCK - COMMON	79.00	5,647.65	4,744.74
	NETCOMPANY GROUP A/S	CORPORATE STOCK - COMMON	59,561.00	2,369,153.02	2,514,813.93
	NETDRAGON WEBSOFT HOLDINGS LTD HK/00777	CORPORATE STOCK - COMMON	133,000.00	289,762.19	285,598.24
	NETEASE INC HK/09999	CORPORATE STOCK - COMMON	100,700.00	1,807,690.46	1,477,286.85
	NETFLIX INC	CORPORATE STOCK - COMMON	8,639.00	2,180,131.24	2,547,468.32
	NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19	CORPORATE DEBT INSTRUMENTS	10,135,000.00	9,982,975.00	9,830,950.00
	NETGEAR INC	CORPORATE STOCK - COMMON	11.00	259.49	199.21
	NETHERLANDS GOVERNMENT BO 144A 0.000% 07/15/2030	OTHER INVESTMENTS	68,000.00	59,996.11	59,059.18
	NETHERLANDS GOVERNMENT BO 144A 2.750% 01/15/2047	OTHER INVESTMENTS	18,000.00	20,856.26	19,398.76
	NETLINK NBN TRUST	CORPORATE STOCK - COMMON	1,300.00	871.26	804.50
	NETSCOUT SYSTEMS INC	CORPORATE STOCK - COMMON	26.00	827.09	845.26
	NETSTREIT CORP	CORPORATE STOCK - COMMON	18.00	350.36	329.94
	NETWEALTH GROUP LTD	CORPORATE STOCK - COMMON	58.00	518.02	475.93
	NETWORK INTERNATIONAL HOLDINGS	CORPORATE STOCK - COMMON	251.00	728.64	899.75
	NEUBERGER BERMAN GROUP LL 144A 4.875% 04/15/2045 DD 04/22/15	CORPORATE DEBT INSTRUMENTS	400,000.00	352,897.10	322,724.40
	NEUREN PHARMACEUTICALS LTD	CORPORATE STOCK - COMMON	53.00	263.30	285.74
	NEUROCRINE BIOSCIENCES INC	CORPORATE STOCK - COMMON	5,979.00	625,597.31	714,131.76
	NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	375,000.00	380,757.14	358,291.44
	NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,370,000.00	1,362,081.40	1,470,782.76
	NEVRO CORP	CORPORATE STOCK - COMMON	11.00	498.52	435.60
	NEW CHINA LIFE INSURANCE CO LT HK/01336	CORPORATE STOCK - COMMON	724,400.00	1,555,033.98	1,772,726.28
	NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	CORPORATE DEBT INSTRUMENTS	1,255,000.00	711,509.70	765,107.56
	NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,268,000.00	1,268,000.00	1,313,114.34
	NEW FORTRESS ENERGY INC	CORPORATE STOCK - COMMON	14.00	802.90	593.88
	NEW GOLD INC	CORPORATE STOCK - COMMON	343.00	222.63	336.68
	NEW HOPE CORP LTD	CORPORATE STOCK - COMMON	230.00	772.61	992.00
	NEW JERSEY RESOURCES CORP	CORPORATE STOCK - COMMON	34.00	1,509.79	1,687.08
	NEW JERSEY ST TURNPIKE AUTH TU 2.782% 01/01/2040 DD 02/04/21	OTHER INVESTMENTS	715,000.00	549,141.38	504,302.23
	NEW JERSEY ST TURNPIKE AUTH TU 3.729% 01/01/2036 DD 12/14/17	OTHER INVESTMENTS	850,000.00	775,958.37	722,163.40
	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	OTHER INVESTMENTS	4,500,000.00	5,686,068.60	5,426,172.00
	NEW ORIENTAL EDUCATION & TECHN	CORPORATE STOCK - COMMON	146,000.00	437,134.10	439,592.82
	NEW PACIFIC METALS CORP	CORPORATE STOCK - COMMON	47.00	122.38	104.06
	NEW RELIC INC	CORPORATE STOCK - COMMON	31,572.00	1,865,102.98	1,782,239.40
	NEW WAVE GROUP AB	CORPORATE STOCK - COMMON	19.00	307.16	376.37
	NEW WORLD DEVELOPMENT CO LTD HK/00017	CORPORATE STOCK - COMMON	700.00	2,287.60	1,973.11
	NEW YORK AND PRESBYTERIAN HOSP 3.563% 08/01/2036 DD 06/28/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	898,198.34	834,355.83
	NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	OTHER INVESTMENTS	805,000.00	904,794.16	836,587.56
	NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	OTHER INVESTMENTS	620,000.00	671,781.78	636,378.11
	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	OTHER INVESTMENTS	1,530,000.00	1,654,998.71	1,569,640.92
	NEW YORK COMMUNITY BANCORP INC	CORPORATE STOCK - COMMON	245.30	2,375.74	2,109.60
	NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,925,000.00	8,256,357.09	7,648,286.09
	NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	532,145.68	498,315.31
	NEW YORK MORTGAGE TRUST INC	CORPORATE STOCK - COMMON	145.00	406.00	371.20
	NEW YORK NY 2.530% 08/01/2035 DD 02/25/20	OTHER INVESTMENTS	700,000.00	501,347.00	524,140.96
	NEW YORK NY 5.968% 03/01/2036 DD 03/30/10	OTHER INVESTMENTS	910,000.00	1,029,422.85	973,111.50
	NEW YORK ST DORM AUTH ST PERSO 3.057% 02/15/2034 DD 01/03/20	OTHER INVESTMENTS	1,475,000.00	1,305,434.74	1,181,348.15
	NEW YORK ST URBAN DEV CORP SAL 2.590% 03/15/2035 DD 10/21/21	OTHER INVESTMENTS	1,730,000.00	1,418,634.60	1,316,016.36
	NEW YORK TIMES CO/THE	CORPORATE STOCK - COMMON	59.00	1,804.42	1,915.14
	NEW ZEALAND GOVERNMENT BOND 0.250% 05/15/2028	OTHER INVESTMENTS	28,000.00	14,007.17	14,170.60

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	NEWCREST MINING LTD	CORPORATE STOCK - COMMON	439.00	5,314.26	6,144.69
	NEWELL BRANDS INC	CORPORATE STOCK - COMMON	140.00	2,499.00	1,831.20
	NEWELL BRANDS INC 6.375% 09/15/2027 DD 09/14/22	CORPORATE DEBT INSTRUMENTS	182,000.00	182,000.00	180,928.02
	NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22	CORPORATE DEBT INSTRUMENTS	257,000.00	257,000.00	253,787.50
	NEWMARK GROUP INC	CORPORATE STOCK - COMMON	56.00	574.00	446.32
	NEWMARKET CORP	CORPORATE STOCK - COMMON	3.00	861.63	933.33
	NEWMONT CORP	CORPORATE STOCK - COMMON	271.00	11,208.56	12,791.20
	NEWS CORP	CORPORATE STOCK - COMMON	138.00	2,339.13	2,511.60
	NEXANS SA	CORPORATE STOCK - COMMON	12.00	1,099.27	1,081.55
	NEXGEN ENERGY LTD	CORPORATE STOCK - COMMON	197.00	870.33	870.90
	NEXI SPA	CORPORATE STOCK - COMMON	299.00	2,449.83	2,350.54
	NEXITY SA	CORPORATE STOCK - COMMON	19.00	427.20	528.44
	NEXPOINT RESIDENTIAL TRUST INC	CORPORATE STOCK - COMMON	8.00	422.56	348.16
	NEXSTAR MEDIA GROUP INC	CORPORATE STOCK - COMMON	14.00	2,678.48	2,450.42
	NEXT 15 GROUP PLC	CORPORATE STOCK - COMMON	40.00	400.28	476.35
	NEXT PLC	CORPORATE STOCK - COMMON	107,730.00	7,030,748.96	7,523,903.49
	NEXTDC LTD	CORPORATE STOCK - COMMON	221.00	1,573.27	1,363.83
	NEXTDECADE CORP	CORPORATE STOCK - COMMON	13.00	95.81	64.22
	NEXTDOOR HOLDINGS INC	CORPORATE STOCK - COMMON	32.00	62.88	65.92
	NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20	CORPORATE DEBT INSTRUMENTS	1,100,000.00	927,191.22	907,615.05
	NEXTERA ENERGY CAPITAL HOLDING 2.750% 11/01/2029 DD 10/03/19	CORPORATE DEBT INSTRUMENTS	50,000.00	44,534.73	43,364.56
	NEXTERA ENERGY INC	CORPORATE STOCK - COMMON	122,786.00	10,441,192.53	10,264,909.60
	NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19	CORPORATE DEBT INSTRUMENTS	277,000.00	266,893.02	268,690.89
	NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	361,000.00	333,925.00	330,409.54
	NEXTERA ENERGY PARTNERS LP	CORPORATE STOCK - COMMON	30.00	2,452.47	2,102.70
	NEXTGEN HEALTHCARE INC	CORPORATE STOCK - COMMON	21.00	359.94	394.38
	NEXTIER OILFIELD SOLUTIONS INC	CORPORATE STOCK - COMMON	66.00	618.42	609.84
	NEXUS INDUSTRIAL REIT UNIT	CORPORATE STOCK - COMMON	14.00	108.61	99.61
	NFI GROUP INC	CORPORATE STOCK - COMMON	29.00	292.30	203.76
	NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21	CORPORATE DEBT INSTRUMENTS	623,000.00	552,831.51	530,357.25
	NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20	CORPORATE DEBT INSTRUMENTS	1,782,000.00	1,464,305.04	1,468,865.16
	NFP CORP 144A 7.500% 10/01/2030 DD 08/22/22	CORPORATE DEBT INSTRUMENTS	617,000.00	607,775.85	580,216.74
	NGK INSULATORS LTD	CORPORATE STOCK - COMMON	3,500.00	50,470.69	44,510.97
	NGL ENERGY OPERATING LLC 144A 7.500% 02/01/2026 DD 02/04/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,460,000.00	1,335,900.00	1,298,049.35
	NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17	CORPORATE DEBT INSTRUMENTS	810,000.00	658,305.63	660,150.00
	NGM BIOPHARMACEUTICALS INC	CORPORATE STOCK - COMMON	10.00	141.10	50.20
	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	CORPORATE DEBT INSTRUMENTS	250,000.00	269,404.00	261,189.37
	NIAGARA MOHAWK POWER CORP 144A 3.025% 06/27/2050 DD 06/25/20	CORPORATE DEBT INSTRUMENTS	230,000.00	134,000.30	141,713.12
	NIAGARA MOHAWK POWER CORP 144A 5.783% 09/16/2052 DD 09/16/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,175,000.00	1,175,000.00	1,177,499.35
	NIB HOLDINGS LTD/AUSTRALIA	CORPORATE STOCK - COMMON	223.00	1,250.55	1,172.01
	NIBE INDUSTRIER AB	CORPORATE STOCK - COMMON	766.00	7,211.92	7,138.40
	NICE LTD	CORPORATE STOCK - COMMON	31.00	6,711.77	5,974.21
	NICE LTD ADR	CORPORATE STOCK - COMMON	806.00	171,340.60	154,993.80
	NICK SCALI LTD	CORPORATE STOCK - COMMON	36.00	272.46	259.76
	NICKEL INDUSTRIES LTD	CORPORATE STOCK - COMMON	499.00	338.67	328.24
	NICOLET BANKSHARES INC	CORPORATE STOCK - COMMON	5.00	386.79	398.95
	NIDEC CORP	CORPORATE STOCK - COMMON	1,300.00	87,438.77	67,381.86
	NIHON M&A CENTER HOLDINGS INC	CORPORATE STOCK - COMMON	59,800.00	754,482.96	738,293.94
	NIIT LTD	CORPORATE STOCK - COMMON	30,670.00	134,150.60	115,740.05
	NIKE INC	CORPORATE STOCK - COMMON	276,671.00	29,089,709.39	32,373,273.71

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	NIKKEI 225 FUTURE (OSE) EXP MAR 23	OTHER INVESTMENTS	347.00	0.00	(3,771,492.45)
	NIKOLA CORP	CORPORATE STOCK - COMMON	98.32	526.42	212.37
	NILFISK HOLDING A/S	CORPORATE STOCK - COMMON	6.00	134.82	126.24
	NINE DRAGONS PAPER HOLDINGS LT HK/02689	CORPORATE STOCK - COMMON	2,493,368.00	2,002,368.88	2,274,553.99
	NINE ENTERTAINMENT CO HOLDINGS	CORPORATE STOCK - COMMON	706.00	1,064.80	880.94
	NINETY ONE PLC	CORPORATE STOCK - COMMON	210.00	482.60	469.60
	NINGBO DEYE TECHNOLOGY CO LTD CN/605117	CORPORATE STOCK - COMMON	4,400.00	250,485.59	209,629.30
	NINGBO ORIENT WIRES & CABLES C CN/603606	CORPORATE STOCK - COMMON	12,200.00	133,126.49	119,039.37
	NINGBO TUOPU GROUP CO LTD CN/601689	CORPORATE STOCK - COMMON	19,800.00	215,378.72	166,848.97
	NINTENDO CO LTD	CORPORATE STOCK - COMMON	205,700.00	8,458,342.23	8,624,292.94
	NIPPON BUILDING FUND INC	CORPORATE STOCK - COMMON	80.00	400,504.96	356,512.16
	NIPPON PAINT HOLDINGS CO LTD	CORPORATE STOCK - COMMON	56,200.00	453,876.44	442,546.49
	NIPPON PROLOGIS REIT INC	CORPORATE STOCK - COMMON	154.00	389,374.22	360,066.67
	NIPPON SANSO HOLDINGS CORP	CORPORATE STOCK - COMMON	33,200.00	609,275.39	482,103.88
	NIPPON STEEL CORP	CORPORATE STOCK - COMMON	59,200.00	943,142.99	1,028,355.69
	NIPPON TELEGRAPH & TELEPHONE C	CORPORATE STOCK - COMMON	164,130.00	4,485,754.66	4,679,654.58
	NIPPON YUSEN KK	CORPORATE STOCK - COMMON	52,900.00	1,196,445.50	1,246,875.52
	NIPUN CAPITAL LLC LMT316	PARTNERSHIP/JOINT VENTURE INTEREST	12,321.17	1,088,013.98	1,085,618.55
	NISOURCE INC	CORPORATE DEBT - COMMON	145.00	4,269.21	3,975.90
	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	CORPORATE DEBT INSTRUMENTS	100,000.00	82,489.73	78,213.84
	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	CORPORATE DEBT INSTRUMENTS	5,564,000.00	4,900,014.60	4,686,532.11
	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	CORPORATE DEBT INSTRUMENTS	5,633,000.00	5,121,467.27	5,002,499.38
	NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,240,000.00	2,185,688.94	2,122,216.45
	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	CORPORATE DEBT INSTRUMENTS	100,000.00	101,316.63	98,219.02
	NISSAN MOTOR ACCEPTANCE C 144A 2.450% 09/15/2028 DD 09/16/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	798,102.14	778,541.86
	NISSAN MOTOR CO LTD	CORPORATE STOCK - COMMON	1,024,700.00	3,919,013.02	3,247,012.34
	NISSAN MOTOR CO LTD 144A 4.345% 09/17/2027 DD 09/17/20	CORPORATE DEBT INSTRUMENTS	2,400,000.00	2,222,034.91	2,178,548.93
	NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20	CORPORATE DEBT INSTRUMENTS	1,100,000.00	984,781.94	936,171.54
	NISSHINBO HOLDINGS INC	CORPORATE STOCK - COMMON	46,700.00	364,504.23	344,733.01
	NISSIN FOODS CO LTD HK/01475	CORPORATE STOCK - COMMON	100.00	80.26	85.71
	NISSIN FOODS HOLDINGS CO LTD	CORPORATE STOCK - COMMON	6,600.00	474,200.18	521,217.15
	NITORI HOLDINGS CO LTD	CORPORATE STOCK - COMMON	700.00	67,614.07	90,454.35
	NKARTA INC	CORPORATE STOCK - COMMON	3.00	43.17	17.97
	NKT A/S	CORPORATE STOCK - COMMON	21.00	1,083.51	1,179.62
	NLIGHT INC	CORPORATE STOCK - COMMON	35,576.00	433,540.26	360,740.64
	NMC HEALTH PLC	CORPORATE STOCK - COMMON	29,337.00	320,337.25	347,036.72
	NMDC LTD	CORPORATE STOCK - COMMON	494,480.00	753,593.42	735,474.02
	NMDC STEEL LTD	CORPORATE STOCK - COMMON	417,609.00	187,558.61	187,023.01
	NMI HOLDINGS INC	CORPORATE STOCK - COMMON	190,133.00	3,903,430.49	3,973,779.70
	NMI HOLDINGS INC 144A 7.375% 06/01/2025 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	1,220,000.00	1,232,492.80	1,232,200.00
	NN GROUP NV	CORPORATE STOCK - COMMON	7,705.00	317,348.61	313,795.83
	NOBIA AB	CORPORATE STOCK - COMMON	62.00	160.70	126.74
	NOBLE CORP PLC	CORPORATE STOCK - COMMON	35.00	1,176.15	1,319.85
	NOK (NORWEGIAN KRONE)	INTEREST-BEARING CASH	445,482.82	43,419.80	45,222.09
	NOK CORP	CORPORATE STOCK - COMMON	151,000.00	1,343,205.14	1,343,544.58
	NOKIA OYJ	CORPORATE STOCK - COMMON	30,284.00	152,599.54	139,851.23
	NOKIA OYJ ADR	CORPORATE STOCK - COMMON	264,600.00	1,336,230.00	1,227,744.00
	NOKIAN RENKAAT OYJ	CORPORATE STOCK - COMMON	62.00	646.51	633.90
	NOLATO AB	CORPORATE STOCK - COMMON	98.00	511.05	514.01
	NOMAD FOODS LTD	CORPORATE STOCK - COMMON	129,600.00	2,292,624.00	2,234,304.00

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	NOMURA HOLDINGS INC	CORPORATE STOCK - COMMON	743,800.00	2,694,337.82	2,754,334.44
	NOMURA HOLDINGS INC 2.608% 07/14/2031 DD 07/12/21	CORPORATE DEBT INSTRUMENTS	820,000.00	655,657.06	634,894.13
	NOMURA HOLDINGS INC 5.605% 07/06/2029 DD 07/06/22	CORPORATE DEBT INSTRUMENTS	5,100,000.00	5,115,644.96	5,019,043.67
	NOMURA REAL ESTATE HOLDINGS IN	CORPORATE STOCK - COMMON	33,100.00	817,799.83	709,939.70
	NOMURA REAL ESTATE MASTER FUND	CORPORATE STOCK - COMMON	217.00	261,445.09	268,073.80
	NOMURA RESEARCH INSTITUTE LTD	CORPORATE STOCK - COMMON	59,800.00	1,634,928.76	1,411,777.55
	NONGFU SPRING CO LTD HK/09633	CORPORATE STOCK - COMMON	45,800.00	273,381.45	258,781.93
	NORDEA BANK ABP	CORPORATE STOCK - COMMON	122,340.00	1,140,358.07	1,309,613.37
	NORDEA BANK ABP 144A VAR RT 12/31/2049 DD 09/01/21	CORPORATE DEBT INSTRUMENTS	1,000,000.00	738,938.28	772,052.89
	NORDEX SE	CORPORATE STOCK - COMMON	70.00	736.56	986.14
	NORDIC SEMICONDUCTOR ASA	CORPORATE STOCK - COMMON	81.00	1,253.59	1,347.67
	NORDNET AB PUBL	CORPORATE STOCK - COMMON	67.00	808.10	970.65
	NORDSON CORP	CORPORATE STOCK - COMMON	18.00	4,089.06	4,278.96
	NORDSTROM INC	CORPORATE STOCK - COMMON	41.00	699.01	661.74
	NORFOLK SOUTHERN CORP	CORPORATE STOCK - COMMON	86.00	20,908.57	21,192.12
	NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	CORPORATE DEBT INSTRUMENTS	1,720,000.00	1,246,439.42	1,137,238.08
	NORFOLK SOUTHERN CORP 3.700% 03/15/2053 DD 02/25/22	CORPORATE DEBT INSTRUMENTS	3,364,000.00	2,754,064.71	2,545,747.37
	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	CORPORATE DEBT INSTRUMENTS	2,314,000.00	2,001,695.81	1,865,881.45
	NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	CORPORATE DEBT INSTRUMENTS	500,000.00	434,806.80	403,686.84
	NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21	CORPORATE DEBT INSTRUMENTS	1,700,000.00	1,275,004.79	1,185,993.81
	NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15	CORPORATE DEBT INSTRUMENTS	275,000.00	262,773.18	244,608.09
	NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	CORPORATE DEBT INSTRUMENTS	1,348,000.00	1,243,563.22	1,180,678.05
	NORMA GROUP SE	CORPORATE STOCK - COMMON	17.00	267.70	308.44
	NORSK HYDRO ASA	CORPORATE STOCK - COMMON	359,327.00	2,409,072.25	2,674,434.64
	NORSKE SKOG ASA	CORPORATE STOCK - COMMON	30.00	203.91	204.80
	NORTH HAVEN PE ASIA III TE LP	PARTNERSHIP/JOINT VENTURE INTEREST	8,296,551.00	15,031,692.00	8,296,551.00
	NORTH INDUSTRIES GROUP RED ARR CN/000519	CORPORATE STOCK - COMMON	228,800.00	712,772.54	646,407.64
	NORTH WEST CO INC (THE) VARIABLE VTG AND VTG	CORPORATE STOCK - COMMON	23.00	598.01	603.79
	NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,741,000.00	3,521,145.78	3,196,103.24
	NORTHERN NATURAL GAS CO 144A 4.300% 01/15/2049 DD 07/17/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	1,004,835.00	960,739.93
	NORTHERN OIL AND GAS INC	CORPORATE STOCK - COMMON	24.00	757.69	739.68
	NORTHERN STAR RESOURCES LTD	CORPORATE STOCK - COMMON	553.00	2,987.39	4,091.43
	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,500,000.00	3,771,877.23	3,489,959.84
	NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	453,443.43	422,231.99
	NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,690,000.00	1,640,848.94	1,540,065.72
*	NORTHERN TRUST CORP	CORPORATE STOCK - COMMON	71.00	6,735.44	6,282.79
	NORTHFIELD BANCORP INC	CORPORATE STOCK - COMMON	16.00	235.84	251.68
	NORTHLAND POWER INC	CORPORATE STOCK - COMMON	117.00	3,961.17	3,206.18
	NORTHROP GRUMMAN CORP	CORPORATE STOCK - COMMON	35,228.00	16,838,993.32	19,220,749.08
	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	CORPORATE DEBT INSTRUMENTS	9,540,000.00	8,383,797.98	7,946,640.55
	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	CORPORATE DEBT INSTRUMENTS	4,299,000.00	4,135,441.23	3,998,150.82
	NORTHWELL HEALTHCARE INC 3.809% 11/01/2049 DD 09/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	410,169.80	356,747.06
	NORTHWEST BANCSHARES INC	CORPORATE STOCK - COMMON	43.00	605.01	601.14
	NORTHWEST HEALTHCARE PPTYS TRUST UNIT	CORPORATE STOCK - COMMON	58.00	517.54	406.66
	NORTHWEST NATURAL HOLDING CO	CORPORATE STOCK - COMMON	12.00	570.53	571.08
	NORTHWESTERN CORP	CORPORATE STOCK - COMMON	20.00	1,063.36	1,186.80
	NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	CORPORATE DEBT INSTRUMENTS	14,778,000.00	11,232,976.22	10,256,026.43
	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,088,862.40	998,892.74
	NORWAY GOVERNMENT BOND 144A 2.125% 05/18/2032	OTHER INVESTMENTS	50,000.00	4,533.08	4,645.82
	NORWEGIAN AIR SHUTTLE ASA	CORPORATE STOCK - COMMON	305.00	260.99	227.38

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	NORWEGIAN CRUISE LINE HOLDINGS	CORPORATE STOCK - COMMON	152.00	1,990.74	1,860.48
	NOS SGPS SA	CORPORATE STOCK - COMMON	93.00	343.20	375.58
	NOTE AB	CORPORATE STOCK - COMMON	9.00	150.74	154.61
	NOV INC	CORPORATE STOCK - COMMON	137.00	2,430.57	2,861.93
	NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21	CORPORATE DEBT INSTRUMENTS	414,000.00	340,515.00	338,445.00
	NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17	CORPORATE DEBT INSTRUMENTS	240,000.00	229,337.65	232,197.68
	NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	473,000.00	417,609.34	424,994.20
	NOVA LJUBLJANSKA BANKA DD GDR	CORPORATE STOCK - COMMON	80,304.00	1,001,296.16	891,326.22
	NOVA LTD	CORPORATE STOCK - COMMON	14.00	1,382.13	1,133.17
	NOVAGOLD RESOURCES INC NEW	CORPORATE STOCK - COMMON	107.00	473.89	638.86
	NOVANT HEALTH INC 3.318% 11/01/2061 DD 04/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,500,000.00	1,854,469.83	1,665,465.13
	NOVANTA INC	CORPORATE STOCK - COMMON	19,581.00	2,617,789.27	2,660,470.47
	NOVARTIS AG	CORPORATE STOCK - COMMON	177,362.00	14,303,498.03	16,024,307.80
	NOVATEK MICROELECTRONICS CORP	CORPORATE STOCK - COMMON	105,000.00	939,980.50	1,077,825.31
	NOVATEK PJSC GDR	CORPORATE STOCK - COMMON	5,936.00	3,858.40	3,858.40
	NOVAVAX INC	CORPORATE STOCK - COMMON	27.00	892.08	277.56
	NOVELIS CORP 144A 3.250% 11/15/2026 DD 08/11/21	CORPORATE DEBT INSTRUMENTS	338,000.00	300,820.00	303,020.38
	NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20	CORPORATE DEBT INSTRUMENTS	1,366,000.00	1,188,420.00	1,211,047.79
	NOVO NORDISK A/S	CORPORATE STOCK - COMMON	249,680.00	26,857,822.02	33,611,492.85
	NOVO NORDISK A/S ADR	CORPORATE STOCK - COMMON	5,892.00	653,602.31	797,423.28
	NOVOCURE LTD	CORPORATE STOCK - COMMON	3,524.00	289,149.82	258,485.40
	NOVONIX LTD	CORPORATE STOCK - COMMON	130.00	215.67	129.59
	NOVOZYMES A/S	CORPORATE STOCK - COMMON	102.00	5,842.85	5,151.35
	NOW INC	CORPORATE STOCK - COMMON	41.00	496.92	520.70
	NP3 FASTIGHETER AB	CORPORATE STOCK - COMMON	14.00	253.67	266.85
	NRG ENERGY INC	CORPORATE STOCK - COMMON	84.00	3,438.68	2,672.88
	NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20	CORPORATE DEBT INSTRUMENTS	268,000.00	212,872.40	203,867.76
	NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21	CORPORATE DEBT INSTRUMENTS	1,391,000.00	1,102,367.50	1,044,710.55
	NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	CORPORATE DEBT INSTRUMENTS	1,840,000.00	1,644,592.00	1,618,150.98
	NRW HOLDINGS LTD	CORPORATE STOCK - COMMON	213.00	357.75	405.89
	NSI NV	CORPORATE STOCK - COMMON	9.00	271.95	223.32
	NSTAR ELECTRIC CO 3.100% 06/01/2051 DD 05/27/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	915,000.00	692,125.91	633,508.58
	NSTAR ELECTRIC CO 4.400% 03/01/2044 DD 03/07/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,600,000.00	1,486,450.24	1,409,082.58
	NTG NORDIC TRANSPORT GROUP A/S	CORPORATE STOCK - COMMON	3.00	116.61	102.69
*	NTGI NT COLLECTIVE RUSSELL 2000 VALUE INDEX FUND NON	COMMON/COLLECTIVE TRUST	455,139.92	177,629,731.11	173,548,946.61
	NU HOLDINGS LTD/CAYMAN ISLANDS	CORPORATE STOCK - COMMON	242,021.00	1,166,763.71	985,025.47
	NU SKIN ENTERPRISES INC	CORPORATE STOCK - COMMON	17.00	695.98	716.72
	NUCOR CORP	CORPORATE STOCK - COMMON	92.00	12,230.48	12,126.52
	NUFARM LTD	CORPORATE STOCK - COMMON	183.00	669.93	760.74
	NUIX LTD	CORPORATE STOCK - COMMON	95.00	44.62	40.27
	NURIX THERAPEUTICS INC	CORPORATE STOCK - COMMON	12.00	166.04	131.76
	NUSCALE POWER CORP	CORPORATE STOCK - COMMON	6.00	60.81	61.56
	NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17	CORPORATE DEBT INSTRUMENTS	243,000.00	221,235.01	227,196.21
	NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20	CORPORATE DEBT INSTRUMENTS	466,000.00	444,657.20	448,591.95
	NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19	CORPORATE DEBT INSTRUMENTS	839,000.00	790,575.75	807,879.16
	NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20	CORPORATE DEBT INSTRUMENTS	1,115,000.00	1,014,650.00	1,031,001.15
	NUTANIX INC	CORPORATE STOCK - COMMON	80.00	1,527.83	2,084.00
	NUTEX HEALTH INC	CORPORATE STOCK - COMMON	119.00	235.03	226.10
	NUTRIEN LTD	CORPORATE STOCK - COMMON	1,447.00	133,107.67	105,565.48
	NUTRIEN LTD 4.125% 03/15/2035 DD 03/15/18	CORPORATE DEBT INSTRUMENTS	1,000,000.00	906,982.72	866,610.63

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	NUTRIEN LTD 5.250% 01/15/2045 DD 01/15/18	CORPORATE DEBT INSTRUMENTS	439,000.00	429,573.72	403,583.37
	NUTRIEN LTD 5.625% 12/01/2040 DD 12/01/17	CORPORATE DEBT INSTRUMENTS	5,519,000.00	5,531,937.96	5,356,788.20
	NUVALENT INC	CORPORATE STOCK - COMMON	6.00	176.55	178.68
	NUVASIVE INC	CORPORATE STOCK - COMMON	17.00	722.67	701.08
	NUVATION BIO INC	CORPORATE STOCK - COMMON	40.00	112.00	76.80
	NUVEI CORPORATION SUB VTG	CORPORATE STOCK - COMMON	32.00	982.04	812.66
	NUVISTA ENERGY LTD	CORPORATE STOCK - COMMON	88.00	725.72	810.54
	NV5 GLOBAL INC	CORPORATE STOCK - COMMON	5.00	703.80	661.60
	NVENT ELECTRIC PLC	CORPORATE STOCK - COMMON	59.00	1,958.70	2,269.73
	NVENT FINANCE SARL 2.750% 11/15/2031 DD 11/23/21	CORPORATE DEBT INSTRUMENTS	2,571,000.00	2,020,879.09	1,984,849.49
	NVIDIA CORP	CORPORATE STOCK - COMMON	20,684.00	3,075,646.63	3,022,759.76
	NVIDIA CORP 2.850% 04/01/2030 DD 03/31/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	50,000.00	45,112.13	43,662.55
	NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	CORPORATE DEBT INSTRUMENTS	2,750,000.00	2,277,280.45	2,082,604.12
	NVR INC	CORPORATE STOCK - COMMON	1.00	4,140.06	4,612.58
	NWS HOLDINGS LTD	CORPORATE STOCK - COMMON	100.00	86.07	86.48
	NWS HOLDINGS LTD HK/00659	CORPORATE STOCK - COMMON	700.00	674.24	605.39
	NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,929,000.00	2,809,957.98	2,676,973.15
	NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22	CORPORATE DEBT INSTRUMENTS	960,000.00	849,916.82	831,956.20
	NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	CORPORATE DEBT INSTRUMENTS	4,967,000.00	4,778,169.46	4,704,235.61
	NXP SEMICONDUCTORS NV	CORPORATE STOCK - COMMON	1,099.00	180,848.10	173,674.97
	NYFOSA AB	CORPORATE STOCK - COMMON	81.00	683.30	626.58
	NYKODE THERAPEUTICS ASA	CORPORATE STOCK - COMMON	62.00	232.15	176.98
	NYU LANGONE HOSPITALS 3.380% 07/01/2055 DD 02/04/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,600,000.00	1,944,392.87	1,749,367.93
	NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	610,000.00	534,784.71	509,120.88
	NZD (NEW ZEALAND DOLLAR)	INTEREST-BEARING CASH	19,460.20	11,094.47	12,307.60
	OAK STREET HEALTH INC	CORPORATE STOCK - COMMON	39.00	980.89	838.89
	OAKLEY CAPITAL ORIGIN B SCSP	PARTNERSHIP/JOINT VENTURE INTEREST	17,230,780.00	9,158,295.16	18,389,549.96
	OAKLEY CAPITAL V-B1 SCSP	PARTNERSHIP/JOINT VENTURE INTEREST	5,148,420.96	5,136,800.84	5,494,652.27
	OBAYASHI CORP	CORPORATE STOCK - COMMON	26,200.00	182,471.27	198,170.44
	OBIC CO LTD	CORPORATE STOCK - COMMON	16,545.00	2,478,915.42	2,433,881.02
	OBJECTIVE CORP LTD	CORPORATE STOCK - COMMON	11.00	118.39	97.80
	OBSIDIAN ENERGY LTD NEW	CORPORATE STOCK - COMMON	31.00	279.80	205.45
	OC OERLIKON CORP AG	CORPORATE STOCK - COMMON	91.00	666.68	596.04
	OCADO GROUP PLC	CORPORATE STOCK - COMMON	292.00	2,455.53	2,166.50
	OCCIDENTAL PETROLEUM CORP	CORPORATE STOCK - COMMON	9,986.00	688,872.81	629,018.14
	OCCIDENTAL PETROLEUM CORP 4.300% 08/15/2039 DD 08/08/19	CORPORATE DEBT INSTRUMENTS	1,711,000.00	1,476,235.66	1,368,075.19
	OCCIDENTAL PETROLEUM CORP 5.500% 12/01/2025 DD 12/22/20	CORPORATE DEBT INSTRUMENTS	940,000.00	965,262.50	936,813.40
	OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19	CORPORATE DEBT INSTRUMENTS	375,000.00	384,088.13	373,593.75
	OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	CORPORATE DEBT INSTRUMENTS	1,789,000.00	1,859,234.33	1,805,440.24
	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	CORPORATE DEBT INSTRUMENTS	670,000.00	680,050.00	650,862.11
	OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	CORPORATE DEBT INSTRUMENTS	866,000.00	925,485.54	883,320.00
	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	CORPORATE DEBT INSTRUMENTS	2,264,000.00	2,301,306.51	2,329,633.36
	OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	CORPORATE DEBT INSTRUMENTS	727,000.00	776,654.10	751,267.26
	OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19	CORPORATE DEBT INSTRUMENTS	1,075,000.00	1,210,874.63	1,152,496.75
	OCEANAGOLD CORP	CORPORATE STOCK - COMMON	309.00	457.75	588.38
	OCEANEERING INTERNATIONAL INC	CORPORATE STOCK - COMMON	31.00	274.35	542.19
	OCEANFIRST FINANCIAL CORP	CORPORATE STOCK - COMMON	22.00	427.68	467.50
	OCEANIA HEALTHCARE LTD	CORPORATE STOCK - COMMON	666.00	206.05	320.12
	OCI INTERNATIONAL HOLDINGS LTD HK/00329	CORPORATE STOCK - COMMON	300.00	128.04	51.89
	OCI NV	CORPORATE STOCK - COMMON	11,234.00	419,916.47	400,688.64

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	OCUGEN INC	CORPORATE STOCK - COMMON	62.00	159.96	80.60
	ODAKYU ELECTRIC RAILWAY CO LTD	CORPORATE STOCK - COMMON	15,000.00	202,935.31	194,512.85
	ODFJELL DRILLING LTD	CORPORATE STOCK - COMMON	45.00	122.66	120.14
	ODP CORP/THE	CORPORATE STOCK - COMMON	27,451.00	981,373.25	1,250,118.54
	OESTERREICHISCHE POST AG	CORPORATE STOCK - COMMON	15.00	419.31	470.66
	OFFICE PROPERTIES INCOME TRUST	CORPORATE STOCK - COMMON	18.00	316.26	240.30
	OFFICE PROPERTIES INCOME TRUST 3.450% 10/15/2031 DD 09/28/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,611,000.00	1,073,911.13	1,079,392.88
	OFG BANCORP	CORPORATE STOCK - COMMON	17.00	462.39	468.52
	OGE ENERGY CORP	CORPORATE STOCK - COMMON	72.00	2,912.82	2,847.60
	OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,159,385.61	1,083,857.60
	OHB SE	CORPORATE STOCK - COMMON	3.00	106.64	103.26
	OHIO NATIONAL FINANCIAL S 144A VAR RT 01/24/2030 DD 01/24/20	CORPORATE DEBT INSTRUMENTS	2,826,000.00	2,694,838.53	2,603,389.57
	OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21	CORPORATE DEBT INSTRUMENTS	5,065,000.00	3,622,612.80	3,325,660.87
	OHIO POWER CO 4.150% 04/01/2048 DD 03/22/18	CORPORATE DEBT INSTRUMENTS	700,000.00	607,682.82	572,020.85
	OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	OTHER INVESTMENTS	675,000.00	730,288.91	676,771.67
	O-I GLASS INC	CORPORATE STOCK - COMMON	54.00	702.54	894.78
	OIL & NATURAL GAS CORP LTD	CORPORATE STOCK - COMMON	610,390.00	1,062,176.85	1,082,735.83
	OIL REFINERIES LTD	CORPORATE STOCK - COMMON	915.00	395.27	319.22
	OIL STATES INTERNATIONAL INC	CORPORATE STOCK - COMMON	104,487.00	511,986.30	779,473.02
	OIS CCP R SOFR P 3.07% LCH CALL JAN 23 003.070 ED 012323	OTHER INVESTMENTS	(1,000,000.00)	(4,900.00)	(690.88)
	OKLAHOMA GAS AND ELECTRIC CO 3.850% 08/15/2047 DD 08/11/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,361,000.00	2,825,724.48	2,540,790.26
	OKTA INC	CORPORATE STOCK - COMMON	53.00	4,819.08	3,621.49
	OLAM GROUP LTD	CORPORATE STOCK - COMMON	500.00	526.84	544.29
	OLD DOMINION FREIGHT LINE INC	CORPORATE STOCK - COMMON	35.00	9,512.16	9,932.30
	OLD MUTUAL LTD	CORPORATE STOCK - COMMON	978,205.00	562,771.80	601,353.18
	OLD NATIONAL BANCORP/IN	CORPORATE STOCK - COMMON	103.00	1,719.07	1,851.94
	OLD REPUBLIC INTERNATIONAL COR	CORPORATE STOCK - COMMON	104.00	2,284.49	2,511.60
	OLD SECOND BANCORP INC	CORPORATE STOCK - COMMON	12.00	164.64	192.48
	OLEMA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	3.00	11.85	7.35
	OLIN CORP	CORPORATE STOCK - COMMON	49.00	2,678.34	2,594.06
	OLLIE'S BARGAIN OUTLET HOLDING	CORPORATE STOCK - COMMON	20.00	1,106.20	936.80
	OLO INC	CORPORATE STOCK - COMMON	57,792.00	451,355.52	361,200.00
	OLYMPUS CORP	CORPORATE STOCK - COMMON	164,014.00	3,561,277.83	2,923,649.28
	OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21	CORPORATE DEBT INSTRUMENTS	1,018,000.00	819,469.00	826,455.39
	OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21	CORPORATE DEBT INSTRUMENTS	406,000.00	284,495.00	308,114.96
	OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	484,000.00	471,900.00	461,010.00
	OMEGA FLEX INC	CORPORATE STOCK - COMMON	1.00	101.02	93.32
	OMEGA HEALTHCARE INVESTORS INC	CORPORATE STOCK - COMMON	8,051.00	262,945.66	225,025.45
	OMEGA HEALTHCARE INVESTORS INC 3.250% 04/15/2033 DD 03/10/21	CORPORATE DEBT INSTRUMENTS	6,779,000.00	5,148,053.74	4,919,362.75
	OMEGA HEALTHCARE INVESTORS INC 3.375% 02/01/2031 DD 10/09/20	CORPORATE DEBT INSTRUMENTS	2,571,000.00	2,094,210.83	1,984,760.81
	OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	CORPORATE DEBT INSTRUMENTS	600,000.00	573,829.05	553,553.78
	OMNI BRIDGEWAY LTD	CORPORATE STOCK - COMMON	135.00	423.88	331.41
	OMNIAB INC	CORPORATE STOCK - COMMON	29.40	81.76	105.84
	OMNIAB INC/OLD	CORPORATE STOCK - COMMON	4.55	5.44	7.34
	OMNICELL INC	CORPORATE STOCK - COMMON	16.00	1,636.64	806.72
	OMNICOM GROUP INC	CORPORATE STOCK - COMMON	73.00	4,894.62	5,954.61
	OMV AG	CORPORATE STOCK - COMMON	1,508.00	61,079.36	77,412.76
	ON SEMICONDUCTOR CORP	CORPORATE STOCK - COMMON	40,248.00	2,758,735.83	2,510,267.76
	ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20	CORPORATE DEBT INSTRUMENTS	816,000.00	727,708.80	712,034.21
	ON24 INC	CORPORATE STOCK - COMMON	10.00	82.57	86.30

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ONCOR ELECTRIC DELIVERY C 144A 4.600% 06/01/2052 DD 05/20/22	CORPORATE DEBT INSTRUMENTS	890,000.00	874,506.26	821,571.33
	ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,638,914.55	1,554,697.89
	ONE GAS INC	CORPORATE STOCK - COMMON	19.00	1,483.91	1,438.68
	ONE GAS INC 4.500% 11/01/2048 DD 11/05/18	CORPORATE DEBT INSTRUMENTS	4,780,000.00	4,182,078.88	3,939,229.74
	ONE LIBERTY PROPERTIES INC	CORPORATE STOCK - COMMON	5.00	120.75	111.10
	ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	37,000.00	27,565.00	27,607.17
	ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17	CORPORATE DEBT INSTRUMENTS	231,000.00	228,941.42	230,169.56
	ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	549,000.00	536,040.85	531,178.08
	ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18	CORPORATE DEBT INSTRUMENTS	345,000.00	335,348.56	331,432.89
	ONEMAIN HOLDINGS INC	CORPORATE STOCK - COMMON	42.00	1,467.06	1,399.02
	ONEOK INC	CORPORATE STOCK - COMMON	160.00	9,812.73	10,512.00
	ONEOK INC 3.100% 03/15/2030 DD 03/10/20	CORPORATE DEBT INSTRUMENTS	25,000.00	21,552.78	21,015.36
	ONEOK INC 4.450% 09/01/2049 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	40,000.00	32,011.43	29,918.18
	ONEOK INC 4.500% 03/15/2050 DD 03/10/20	CORPORATE DEBT INSTRUMENTS	3,165,000.00	2,528,595.41	2,373,009.77
	ONEOK INC 4.950% 07/13/2047 DD 07/13/17	CORPORATE DEBT INSTRUMENTS	100,000.00	86,083.83	81,016.06
	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	CORPORATE DEBT INSTRUMENTS	5,371,000.00	4,796,298.33	4,494,164.38
	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	CORPORATE DEBT INSTRUMENTS	1,885,000.00	1,816,757.10	1,786,970.10
	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	CORPORATE DEBT INSTRUMENTS	4,517,000.00	4,648,639.84	4,541,364.66
	ONEOK PARTNERS LP 6.850% 10/15/2037 DD 09/28/07	CORPORATE DEBT INSTRUMENTS	2,720,000.00	2,831,112.87	2,750,061.68
	ONESPAN INC	CORPORATE STOCK - COMMON	68,606.00	789,655.06	767,701.14
	ONESPAWORLD HOLDINGS LTD	CORPORATE STOCK - COMMON	21.00	185.01	195.93
	ONEX CORP SUB-VTG	CORPORATE STOCK - COMMON	35.00	1,735.84	1,686.52
	ONO PHARMACEUTICAL CO LTD	CORPORATE STOCK - COMMON	3,200.00	74,684.51	74,770.54
	ONTARIO TEACHERS' CADILLA 144A 3.875% 03/20/2027 DD 03/20/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	480,706.87	461,414.58
	ONTEX GROUP NV	CORPORATE STOCK - COMMON	31.00	178.62	206.45
	ONTO INNOVATION INC	CORPORATE STOCK - COMMON	18.00	1,273.87	1,225.62
	OOH!MEDIA LTD	CORPORATE STOCK - COMMON	238.00	225.17	207.40
	OOREDOO QPSC	CORPORATE STOCK - COMMON	308,439.00	769,033.05	779,196.49
	OPDENERGY HOLDINGS SA	CORPORATE STOCK - COMMON	21.00	91.74	86.06
	OPEN LENDING CORP	CORPORATE STOCK - COMMON	39.00	347.14	263.25
	OPEN TEXT CORPORATION	CORPORATE STOCK - COMMON	126,932.00	3,995,624.09	3,758,450.01
	OPENDOOR TECHNOLOGIES INC	CORPORATE STOCK - COMMON	144.00	623.52	167.04
	OPKO HEALTH INC	CORPORATE STOCK - COMMON	171.00	372.78	213.75
	OPORTUN FINANCIAL CORP	CORPORATE STOCK - COMMON	6.00	30.66	33.06
	OPTIMIZERX CORP	CORPORATE STOCK - COMMON	5.00	79.35	84.00
	OPTION CARE HEALTH INC	CORPORATE STOCK - COMMON	29,601.00	916,444.47	890,694.09
	OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21	CORPORATE DEBT INSTRUMENTS	188,000.00	161,210.00	164,445.48
	ORACLE CORP	CORPORATE STOCK - COMMON	104,414.00	7,952,133.75	8,534,800.36
	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	16,517,000.00	11,289,422.04	11,197,518.95
	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,536,540.00	1,483,200.68
	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	13,772,000.00	10,693,838.32	10,957,946.72
	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	3,265,000.00	2,375,215.05	2,340,936.77
	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	CORPORATE DEBT INSTRUMENTS	10,013,000.00	7,329,900.60	7,352,039.64
	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	10,218,000.00	7,535,571.19	7,523,110.00
	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	7,600,000.00	5,301,511.10	5,309,589.67
	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,615,000.00	1,073,627.55	1,225,243.51
	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,543,995.33	1,695,331.16
	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	CORPORATE DEBT INSTRUMENTS	4,900,000.00	3,901,876.17	3,959,133.80
	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	CORPORATE DEBT INSTRUMENTS	5,270,000.00	5,307,458.90	5,688,048.49
	ORANGE SA	CORPORATE STOCK - COMMON	57,673.00	570,089.94	571,259.55

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	ORASURE TECHNOLOGIES INC	CORPORATE STOCK - COMMON	128,350.00	524,951.50	618,647.00
	ORBIA ADVANCE CORP SAB DE 144A 5.500% 01/15/2048 DD 10/04/17	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,711,020.00	1,631,877.64
	ORBIA ADVANCE CORP SAB DE CV	CORPORATE STOCK - COMMON	326,100.00	616,463.90	578,160.34
	ORDINA NV	CORPORATE STOCK - COMMON	52,479.00	203,008.58	217,031.83
	O'REILLY AUTOMOTIVE INC	CORPORATE STOCK - COMMON	22.00	15,336.64	18,568.66
	ORGANOGENESIS HOLDINGS INC	CORPORATE STOCK - COMMON	11.00	39.49	29.59
	ORGANON & CO	CORPORATE STOCK - COMMON	92.00	2,620.46	2,569.56
	ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21	CORPORATE DEBT INSTRUMENTS	1,411,000.00	1,265,906.87	1,249,299.40
	ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21	CORPORATE DEBT INSTRUMENTS	732,000.00	640,500.00	633,457.56
	ORIC PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	8.00	27.68	47.12
	ORICA LTD	CORPORATE STOCK - COMMON	222.00	2,352.52	2,267.27
	ORIENT OVERSEAS INTERNATIONAL HK/00316	CORPORATE STOCK - COMMON	172,445.00	4,389,547.89	3,115,297.98
	ORIENTAL LAND CO LTD/JAPAN	CORPORATE STOCK - COMMON	16,140.00	2,427,549.15	2,343,721.87
	ORIGIN BANCORP INC	CORPORATE STOCK - COMMON	8.00	326.80	293.60
	ORIGIN ENERGY LTD	CORPORATE STOCK - COMMON	261,798.00	1,132,498.66	1,370,595.78
	ORIGIN ENTERPRISES PLC	CORPORATE STOCK - COMMON	61.00	246.89	283.19
	ORIGIN MATERIALS INC	CORPORATE STOCK - COMMON	36.00	225.00	165.96
	ORIOLA OYJ	CORPORATE STOCK - COMMON	51.00	96.92	94.71
	ORION ENGINEERED CARBONS SA	CORPORATE STOCK - COMMON	23.00	387.78	409.63
	ORION OFFICE REIT INC	CORPORATE STOCK - COMMON	17.00	167.79	145.18
	ORION OYJ	CORPORATE STOCK - COMMON	51.00	2,327.28	2,788.98
	ORIOR AG	CORPORATE STOCK - COMMON	3.00	235.46	237.68
	ORIX CORP	CORPORATE STOCK - COMMON	46,500.00	770,164.11	746,600.81
	ORKLA ASA	CORPORATE STOCK - COMMON	365.00	3,034.36	2,628.47
	ORLA MINING LTD NEW	CORPORATE STOCK - COMMON	89.00	308.75	359.95
	ORMAT TECHNOLOGIES INC	CORPORATE STOCK - COMMON	84,775.00	7,924,767.00	7,331,342.00
	ORORA LTD	CORPORATE STOCK - COMMON	165,915.00	377,626.85	325,169.09
	ORPEA SA	CORPORATE STOCK - COMMON	25.00	546.52	164.68
	ORRON ENERGY AB	CORPORATE STOCK - COMMON	103.00	211.86	222.02
	ORSTED AS	CORPORATE STOCK - COMMON	19,592.00	1,924,515.48	1,775,071.17
	ORTHOFIX MEDICAL INC	CORPORATE STOCK - COMMON	6.00	119.40	123.18
	ORTHOPEDIATRICS CORP	CORPORATE STOCK - COMMON	4.00	196.36	158.92
	OSAKA GAS CO LTD	CORPORATE STOCK - COMMON	29,500.00	483,345.65	476,221.13
	OSB GROUP PLC	CORPORATE STOCK - COMMON	211.00	1,350.36	1,217.79
	OSCAR HEALTH INC	CORPORATE STOCK - COMMON	15.00	99.45	36.90
	OSHKOSH CORP	CORPORATE STOCK - COMMON	45,923.00	3,662,818.48	4,049,949.37
	OSI SYSTEMS INC	CORPORATE STOCK - COMMON	13,720.00	1,143,150.40	1,091,014.40
	OSISKO GOLD ROYALTIES LTD	CORPORATE STOCK - COMMON	83.00	805.54	999.71
	OSISKO MINING INC	CORPORATE STOCK - COMMON	138.00	266.60	356.47
	OTIS WORLDWIDE CORP	CORPORATE STOCK - COMMON	118,666.00	8,570,069.93	9,292,734.46
	OTP BANK NYRT	CORPORATE STOCK - COMMON	104,865.00	2,290,273.45	2,825,528.07
	OTSUKA CORP	CORPORATE STOCK - COMMON	6,700.00	212,139.11	210,985.63
	OTSUKA HOLDINGS CO LTD	CORPORATE STOCK - COMMON	3,700.00	121,736.34	120,720.75
	OTTER TAIL CORP	CORPORATE STOCK - COMMON	13.00	982.02	763.23
	OUÉ COMMERCIAL REAL ESTATE INV	CORPORATE STOCK - COMMON	1,000.00	268.80	249.78
	OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21	CORPORATE DEBT INSTRUMENTS	325,000.00	271,306.25	269,662.25
	OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19	CORPORATE DEBT INSTRUMENTS	338,000.00	281,991.71	279,635.36
	OUTFRONT MEDIA INC	CORPORATE STOCK - COMMON	47.00	831.90	779.26
	OUTOKUMPU OYJ	CORPORATE STOCK - COMMON	178.00	729.03	898.75
	OUTSET MEDICAL INC	CORPORATE STOCK - COMMON	13.00	237.77	335.66

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	OVERSEA-CHINESE BANKING CORP L	CORPORATE STOCK - COMMON	1,600.00	13,865.67	14,530.27
	OVERSTOCK.COM INC	CORPORATE STOCK - COMMON	15.00	291.50	290.40
	OVINTIV INC	CORPORATE STOCK - COMMON	91.00	4,821.08	4,614.61
	OVINTIV INC 7.200% 11/01/2031 DD 11/05/01	CORPORATE DEBT INSTRUMENTS	3,025,000.00	3,250,618.23	3,184,545.70
	OVINTIV INC 8.125% 09/15/2030 DD 09/15/00	CORPORATE DEBT INSTRUMENTS	331,000.00	367,891.35	364,180.97
	OVS SPA	CORPORATE STOCK - COMMON	104.00	158.33	233.75
	OWENS & MINOR INC	CORPORATE STOCK - COMMON	24.00	708.24	468.72
	OWENS & MINOR INC 144A 6.625% 04/01/2030 DD 03/29/22	CORPORATE DEBT INSTRUMENTS	122,000.00	112,687.14	104,846.80
	OWENS CORNING	CORPORATE STOCK - COMMON	35.00	2,860.55	2,985.50
	OWENS CORNING 4.300% 07/15/2047 DD 06/26/17	CORPORATE DEBT INSTRUMENTS	1,000,000.00	813,102.59	773,089.67
	OWENS CORNING 4.400% 01/30/2048 DD 01/25/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,306,000.00	1,071,209.87	1,017,389.70
	OX2 AB	CORPORATE STOCK - COMMON	40.00	358.12	337.64
	OXFORD BIOMEDICA PLC	CORPORATE STOCK - COMMON	28.00	148.89	149.04
	OXFORD INDUSTRIES INC	CORPORATE STOCK - COMMON	5.00	533.64	465.90
	OXFORD NANOPORE TECHNOLOGIES P	CORPORATE STOCK - COMMON	159.00	506.93	471.46
	OZ MINERALS LTD	CORPORATE STOCK - COMMON	161.00	2,838.81	3,046.18
	PACCAR INC	CORPORATE STOCK - COMMON	124.00	10,898.86	12,272.28
	PACIFIC BASIN SHIPPING LTD HK/02343	CORPORATE STOCK - COMMON	9,221,557.00	3,251,219.69	3,119,162.91
	PACIFIC BIOSCIENCES OF CALIFOR	CORPORATE STOCK - COMMON	73.00	452.54	597.14
	PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,353,136.75	1,367,280.21
	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21	CORPORATE DEBT INSTRUMENTS	400,000.00	322,312.05	326,270.15
	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	415,000.00	291,479.11	282,560.62
	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	100,000.00	66,418.02	63,192.04
	PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	CORPORATE DEBT INSTRUMENTS	10,025,000.00	6,847,136.75	6,838,548.64
	PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	990,000.00	696,830.82	668,028.42
	PACIFIC GAS AND ELECTRIC CO 4.250% 03/15/2046 DD 11/05/15	CORPORATE DEBT INSTRUMENTS	440,000.00	328,077.20	307,990.93
	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,514,000.00	1,822,036.49	1,793,168.32
	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	CORPORATE DEBT INSTRUMENTS	2,895,000.00	2,236,536.42	2,273,857.11
	PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	CORPORATE DEBT INSTRUMENTS	5,700,000.00	5,069,116.59	5,183,549.05
	PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,400,000.00	1,840,414.94	1,823,218.90
	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	CORPORATE DEBT INSTRUMENTS	8,625,000.00	6,883,467.34	6,723,561.22
	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	CORPORATE DEBT INSTRUMENTS	700,000.00	582,392.34	570,222.11
	PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,290,060.00	1,142,795.45
	PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	200,000.00	151,127.19	136,700.71
	PACIFIC LIFECORP 144A 5.400% 09/15/2052 DD 09/15/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,214,000.00	3,209,243.28	3,082,317.28
	PACIFIC NATIONAL FINANCE REGS 4.750% 03/22/2028 DD 03/22/18	CORPORATE DEBT INSTRUMENTS	200,000.00	187,695.60	175,770.00
	PACIFIC PREMIER BANCORP INC	CORPORATE STOCK - COMMON	33.00	1,081.08	1,041.48
	PACIFIC TEXTILES HOLDINGS LTD HK/01382	CORPORATE STOCK - COMMON	500.00	187.93	164.00
	PACIFICORP 2.900% 06/15/2052 DD 07/09/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,190,000.00	5,186,653.68	4,733,576.18
	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,400,000.00	4,686,277.30	4,468,068.65
	PACIFICORP 4.125% 01/15/2049 DD 07/13/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,000,000.00	2,660,189.37	2,472,505.86
	PACIFICORP 4.150% 02/15/2050 DD 03/01/19	CORPORATE DEBT INSTRUMENTS	4,766,000.00	4,269,641.78	3,932,942.90
	PACIFICORP 5.350% 12/01/2053 DD 12/01/22	CORPORATE DEBT INSTRUMENTS	3,110,000.00	3,100,670.00	3,113,255.14
	PACIRA BIOSCIENCES INC	CORPORATE STOCK - COMMON	16.00	814.39	617.76
	PACKAGING CORP OF AMERICA	CORPORATE STOCK - COMMON	34.00	4,646.26	4,348.94
	PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21	CORPORATE DEBT INSTRUMENTS	675,000.00	476,584.17	434,010.97
	PACT GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	351,311.00	255,162.17	241,815.18
	PACTIV EVERGREEN INC	CORPORATE STOCK - COMMON	15.00	166.50	170.40
	PACWEST BANCORP	CORPORATE STOCK - COMMON	41.00	1,079.53	940.95
	PAGE INDUSTRIES LTD	CORPORATE STOCK - COMMON	727.00	467,017.80	376,432.76

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	PAGEGROUP PLC	CORPORATE STOCK - COMMON	157.00	793.21	871.00
	PAGERDUTY INC	CORPORATE STOCK - COMMON	27.00	703.08	717.12
	PAGSEGURO DIGITAL LTD	CORPORATE STOCK - COMMON	147,892.00	2,178,159.73	1,292,576.08
	PALADIN ENERGY LTD	CORPORATE STOCK - COMMON	1,177.00	685.86	558.73
	PALANTIR TECHNOLOGIES INC	CORPORATE STOCK - COMMON	602.00	4,609.51	3,864.84
	PALFINGER AG	CORPORATE STOCK - COMMON	8.00	208.75	201.92
	PALO ALTO NETWORKS INC	CORPORATE STOCK - COMMON	108.00	19,827.25	15,070.32
	PALOMAR HOLDINGS INC	CORPORATE STOCK - COMMON	9.00	713.61	406.44
	PAM TRANSPORTATION SERVICES IN	CORPORATE STOCK - COMMON	2.00	50.57	51.80
	PAN AFRICAN RESOURCES PLC	CORPORATE STOCK - COMMON	979.00	209.61	194.79
	PAN AMERICAN SILVER CORP	CORPORATE STOCK - COMMON	97.00	1,447.30	1,582.12
	PAN PACIFIC INTERNATIONAL HOLD	CORPORATE STOCK - COMMON	22,900.00	413,810.64	425,735.70
	PANASONIC HOLDINGS CORP	CORPORATE STOCK - COMMON	577,600.00	4,667,738.36	4,861,304.04
	PANDORA A/S	CORPORATE STOCK - COMMON	45.00	2,720.21	3,152.26
	PANDOX AB	CORPORATE STOCK - COMMON	45.00	559.05	502.71
	PANTHEON RESOURCES PLC	CORPORATE STOCK - COMMON	338.00	525.84	172.88
	PAPA JOHN'S INTERNATIONAL INC	CORPORATE STOCK - COMMON	20,721.00	1,674,878.43	1,705,545.51
	PAPS LONG DURATION CREDIT BOND PORTFOLIO	REGISTERED INVESTMENT COMPANIES	24,978,348.84	280,121,435.26	228,302,108.38
	PAR PACIFIC HOLDINGS INC	CORPORATE STOCK - COMMON	17.00	328.70	395.25
	PAR TECHNOLOGY CORP	CORPORATE STOCK - COMMON	8.00	281.60	208.56
	PARADIGM ONE LP	PARTNERSHIP/JOINT VENTURE INTEREST	8,458,958.00	8,816,472.00	8,458,958.00
	PARADOX INTERACTIVE AB	CORPORATE STOCK - COMMON	17.00	268.43	346.22
	PARAGON 28 INC	CORPORATE STOCK - COMMON	9.00	157.95	171.99
	PARAGON BANKING GROUP PLC	CORPORATE STOCK - COMMON	119.00	743.58	806.63
	PARAGON REIT	CORPORATE STOCK - COMMON	525.00	351.86	352.30
	PARAMOUNT GLOBAL	CORPORATE STOCK - COMMON	5,645.00	131,589.81	95,287.60
	PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	CORPORATE DEBT INSTRUMENTS	4,616,000.00	3,483,241.22	3,194,005.98
	PARAMOUNT GLOBAL 4.600% 01/15/2045 DD 01/12/15	CORPORATE DEBT INSTRUMENTS	3,096,000.00	2,402,549.68	2,174,708.33
	PARAMOUNT GLOBAL 4.850% 12/15/2034 DD 12/10/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	424,940.90	410,200.62
	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	CORPORATE DEBT INSTRUMENTS	2,310,000.00	2,040,241.67	1,927,749.70
	PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17	CORPORATE DEBT INSTRUMENTS	1,870,000.00	1,727,178.75	1,507,207.47
	PARAMOUNT GROUP INC	CORPORATE STOCK - COMMON	67.00	464.31	397.98
	PARAMOUNT RESOURCES LTD CL A	CORPORATE STOCK - COMMON	37.00	845.89	782.08
	PAREX RESOURCES INC	CORPORATE STOCK - COMMON	54.00	866.33	803.06
	PAREX RESOURCES INC 144A	CORPORATE STOCK - COMMON	235,500.00	3,778,142.18	3,651,688.26
	PARK HOTELS & RESORTS INC	CORPORATE STOCK - COMMON	78.00	1,092.00	919.62
	PARK INTERMEDIATE HOLDING 144A 4.875% 05/15/2029 DD 05/14/21	CORPORATE DEBT INSTRUMENTS	253,000.00	222,516.77	214,164.50
	PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20	CORPORATE DEBT INSTRUMENTS	618,000.00	567,694.80	556,557.56
	PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20	CORPORATE DEBT INSTRUMENTS	176,000.00	177,566.40	175,899.68
	PARK LAWN CORP	CORPORATE STOCK - COMMON	15.00	326.21	286.17
	PARK NATIONAL CORP	CORPORATE STOCK - COMMON	6.00	790.98	844.50
	PARK RIVER HOLDINGS INC 144A 6.750% 08/01/2029 DD 06/09/21	CORPORATE DEBT INSTRUMENTS	1,100,000.00	821,662.26	754,979.25
	PARKER-HANNIFIN CORP	CORPORATE STOCK - COMMON	25,245.00	6,689,925.00	7,346,295.00
	PARKLAND CORP	CORPORATE STOCK - COMMON	78.00	1,901.95	1,710.31
	PARKWAY LIFE REAL ESTATE INVES	CORPORATE STOCK - COMMON	200.00	688.12	560.69
	PARSONS CORP	CORPORATE STOCK - COMMON	13.00	537.94	601.25
	PARTNER COMMUNICATIONS CO LTD	CORPORATE STOCK - COMMON	71.00	616.63	512.91
	PARTNERS GROUP HOLDING AG	CORPORATE STOCK - COMMON	2,758.00	2,721,448.83	2,434,862.09
	PARTY CITY HOLDCO INC	CORPORATE STOCK - COMMON	38.00	74.86	13.89
	PASON SYSTEMS INC	CORPORATE STOCK - COMMON	40.00	424.56	470.57

EIN: 22-3546821 / PN:001

Plan Year: 2022

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	PASSAGE BIO INC	CORPORATE STOCK - COMMON	8.00	16.16	11.04
	PATANJALI FOODS LTD	CORPORATE STOCK - COMMON	7,523.00	117,579.15	108,521.07
	PATHWARD FINANCIAL INC	CORPORATE STOCK - COMMON	10.00	329.60	430.50
	PATRIA INFRASTRUCTURE FUND II LP	PARTNERSHIP/JOINT VENTURE INTEREST	16,026,108.00	15,994,042.00	16,026,108.00
	PATRICK INDUSTRIES INC	CORPORATE STOCK - COMMON	8.00	423.76	484.80
	PATRIZIA SE	CORPORATE STOCK - COMMON	22.00	278.74	243.25
	PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,125,000.00	1,013,676.15	1,009,464.17
	PATTERSON COS INC	CORPORATE STOCK - COMMON	34,038.00	949,318.69	954,085.14
	PATTERSON-UTI ENERGY INC	CORPORATE STOCK - COMMON	40,275.00	600,103.70	678,231.00
	PAYA HOLDINGS INC	CORPORATE STOCK - COMMON	31.00	206.81	243.97
	PAYCHEX INC	CORPORATE STOCK - COMMON	9,899.00	1,220,906.36	1,143,928.44
	PAYCOM SOFTWARE INC	CORPORATE STOCK - COMMON	19.00	6,625.43	5,895.89
	PAYCOR HCM INC	CORPORATE STOCK - COMMON	36,391.00	1,078,265.33	890,487.77
	PAYLOCITY HOLDING CORP	CORPORATE STOCK - COMMON	15.00	3,568.03	2,913.90
	PAYMENTUS HOLDINGS INC	CORPORATE STOCK - COMMON	4.00	47.64	32.04
	PAYONEER GLOBAL INC	CORPORATE STOCK - COMMON	77.00	509.74	421.19
	PAYPAL HOLDINGS INC	CORPORATE STOCK - COMMON	34,326.00	3,207,174.69	2,444,697.72
	PAYSAFE FINANCE PLC / PAY 144A 4.000% 06/15/2029 DD 06/28/21	CORPORATE DEBT INSTRUMENTS	1,090,000.00	814,775.00	842,025.00
	PAZ OIL CO LTD	CORPORATE STOCK - COMMON	5.00	657.01	620.52
	PBF ENERGY INC	CORPORATE STOCK - COMMON	33.00	1,127.28	1,345.74
	PC CONNECTION INC	CORPORATE STOCK - COMMON	4.00	198.72	187.60
	PCCW LTD HK/00008	CORPORATE STOCK - COMMON	2,000.00	1,001.42	901.99
	PDC ENERGY INC	CORPORATE STOCK - COMMON	164.00	10,842.26	10,410.72
	PDD HOLDINGS INC ADR	CORPORATE STOCK - COMMON	23,884.00	2,055,791.42	1,947,740.20
	PDF SOLUTIONS INC	CORPORATE STOCK - COMMON	10.00	263.80	285.20
	PEAB AB	CORPORATE STOCK - COMMON	87.00	538.37	493.47
	PEABODY ENERGY CORP	CORPORATE STOCK - COMMON	41.00	1,030.79	1,083.22
	PEACE MARK HOLDINGS LTD	CORPORATE STOCK - COMMON	1,132,000.00	0.00	0.00
	PEACH PROPERTY GROUP AG	CORPORATE STOCK - COMMON	4.00	124.60	70.90
	PEAPACK-GLADSTONE FINANCIAL CO	CORPORATE STOCK - COMMON	6.00	202.02	223.32
	PEARSON PLC	CORPORATE STOCK - COMMON	45,656.00	458,386.96	515,804.92
	PEBBLEBROOK HOTEL TRUST	CORPORATE STOCK - COMMON	48.00	829.84	642.72
	PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,900,000.00	1,382,978.86	1,268,130.79
	PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,125,000.00	847,759.84	775,305.95
	PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,506,991.64	1,380,610.48
	PECO ENERGY CO 4.600% 05/15/2052 DD 05/24/22	CORPORATE DEBT INSTRUMENTS	1,365,000.00	1,342,982.98	1,238,400.51
	PECONIC CORP	CORPORATE STOCK - COMMON	1,000.00	0.00	0.00
	PECONIC CORP	PARTNERSHIP/JOINT VENTURE INTEREST	3,167,579.00	0.00	0.00
	PEDIATRIX MEDICAL GROUP INC	CORPORATE STOCK - COMMON	26.00	463.32	386.36
	PEGASYSTEMS INC	CORPORATE STOCK - COMMON	15.00	545.22	513.60
	PEGATRON CORP	CORPORATE STOCK - COMMON	52,000.00	108,655.44	107,432.77
	PELTON INTERACTIVE INC	CORPORATE STOCK - COMMON	103.00	1,049.57	817.82
	PEMBINA PIPELINE CORP	CORPORATE STOCK - COMMON	270.00	9,532.07	9,158.42
	PEN (PERUVIAN NEW SOL)	INTEREST-BEARING CASH	389,664.00	101,337.77	102,180.15
	PENDAL GROUP LTD	CORPORATE STOCK - COMMON	164.00	584.64	557.20
	PENN ENTERTAINMENT INC	CORPORATE STOCK - COMMON	57.00	1,780.11	1,692.90
	PENN MUTUAL LIFE INSURANC 144A 3.800% 04/29/2061 DD 04/29/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,235,000.00	894,180.93	821,104.58
	PENNANT GROUP INC/THE	CORPORATE STOCK - COMMON	10.00	156.70	109.80
	PENNON GROUP ORD GBPO.6105	CORPORATE STOCK - COMMON	129.00	1,401.98	1,378.73
	PENNSYLVANIA ST TURNPIKE COMMI 5.511% 12/01/2045 DD 09/10/10	OTHER INVESTMENTS	1,500,000.00	1,639,551.30	1,506,614.25

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	PENNYMAC FINANCIAL SERVICES IN	CORPORATE STOCK - COMMON	16.00	849.92	906.56
	PENNYMAC MORTGAGE INVESTMENT T	CORPORATE STOCK - COMMON	32.00	475.20	396.48
	PENSKE AUTOMOTIVE GROUP INC	CORPORATE STOCK - COMMON	11.00	1,297.01	1,264.23
	PENTAIR PLC	CORPORATE STOCK - COMMON	59.00	2,623.00	2,653.82
	PENUMBRA INC	CORPORATE STOCK - COMMON	3,367.00	549,086.84	749,022.82
	PEOPLES BANCORP INC/OH	CORPORATE STOCK - COMMON	10.00	298.90	282.50
	PEOPLE'S INSURANCE CO GROUP OF HK/01339	CORPORATE STOCK - COMMON	2,461,000.00	761,924.36	816,659.94
	PEPCO GROUP NV	CORPORATE STOCK - COMMON	78,653.00	594,025.01	708,661.51
	PEPPER MONEY LTD/AUSTRALIA	CORPORATE STOCK - COMMON	84.00	90.12	80.89
	PEPSICO INC	CORPORATE STOCK - COMMON	144,039.00	24,813,821.76	26,022,085.74
	PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,014,000.00	5,465,936.76	5,024,794.53
	PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	CORPORATE DEBT INSTRUMENTS	415,000.00	406,812.63	380,888.29
	PER AARSLEFF HOLDING A/S	CORPORATE STOCK - COMMON	9.00	259.18	338.41
	PERDOCEO EDUCATION CORP	CORPORATE STOCK - COMMON	24.00	277.92	333.60
	PERELLA WEINBERG PARTNERS	CORPORATE STOCK - COMMON	12.00	86.28	117.60
	PERENTI LTD	CORPORATE STOCK - COMMON	305.00	163.09	271.99
	PERFECT MEDICAL HEALTH MANAGEM HK/01830	CORPORATE STOCK - COMMON	210.00	107.51	110.31
	PERFICIENT INC	CORPORATE STOCK - COMMON	12.00	937.20	837.96
	PERFORMANCE FOOD GROUP CO	CORPORATE STOCK - COMMON	56.00	2,819.03	3,269.84
	PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19	CORPORATE DEBT INSTRUMENTS	1,105,000.00	1,041,606.15	1,042,197.33
	PERIMETER SOLUTIONS SA	CORPORATE STOCK - COMMON	183,160.00	1,537,856.15	1,674,082.40
	PERKINELMER INC	CORPORATE STOCK - COMMON	117,740.00	15,839,427.68	16,509,502.80
	PERKINELMER INC 3.625% 03/15/2051 DD 03/08/21	CORPORATE DEBT INSTRUMENTS	1,270,000.00	968,249.04	880,015.33
	PERMIAN RESOURCES CORP	CORPORATE STOCK - COMMON	71.00	591.81	667.40
	PERMIAN RESOURCES OPERATI 144A 5.875% 07/01/2029 DD 06/30/21	CORPORATE DEBT INSTRUMENTS	801,000.00	741,627.90	687,947.31
	PERNOD RICARD SA	CORPORATE STOCK - COMMON	27,647.00	5,138,041.96	5,421,775.42
	PERPETUAL LTD	CORPORATE STOCK - COMMON	29.00	545.14	483.79
	PERRIGO CO PLC	CORPORATE STOCK - COMMON	48.00	1,778.54	1,636.32
	PERSEUS MINING LTD	CORPORATE STOCK - COMMON	616.00	665.12	881.43
	PERSIMMON PLC	CORPORATE STOCK - COMMON	55,558.00	903,970.89	813,329.84
	PERSISTENT SYSTEMS LTD	CORPORATE STOCK - COMMON	16,159.00	715,427.60	756,072.47
	PERSONALIS INC	CORPORATE STOCK - COMMON	8.00	26.48	15.84
	PERU GOVERNMENT BOND 5.940% 02/12/2029	OTHER INVESTMENTS	9,600,000.00	2,267,400.11	2,305,569.75
	PERUSAHAAN GAS NEGARA TBK PT	CORPORATE STOCK - COMMON	4,431,900.00	549,415.26	501,050.05
	PERUVIAN GOVERNMENT INTER REGS 5.940% 02/12/2029	OTHER INVESTMENTS	4,300,000.00	1,456,822.76	1,032,703.12
	PET VALU HOLDINGS LTD	CORPORATE STOCK - COMMON	14.00	358.66	404.31
	PETCO HEALTH & WELLNESS CO INC	CORPORATE STOCK - COMMON	32.00	477.44	303.36
	PETERSHILL PARTNERS PLC	CORPORATE STOCK - COMMON	193,698.00	508,247.70	393,768.86
	PETMED EXPRESS INC	CORPORATE STOCK - COMMON	7.00	143.99	123.90
	PETROCHINA CO LTD HK/00857	CORPORATE STOCK - COMMON	696,000.00	328,985.77	318,351.82
	PETROFAC LTD	CORPORATE STOCK - COMMON	216.00	299.85	182.53
	PETROLEO BRASILEIRO SA	CORPORATE STOCK - COMMON	265,900.00	1,622,619.97	1,412,157.01
	PETROLEO BRASILEIRO SA	CORPORATE STOCK - PREFERRED	122,400.00	683,834.48	567,981.43
	PETROLEO BRASILEIRO SA ADR	CORPORATE STOCK - COMMON	648,345.00	8,427,528.57	6,689,809.29
	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	10,000.00	6,306.10	6,377.26
	PETROLEOS MEXICANOS 6.950% 01/28/2060 DD 07/28/20	CORPORATE DEBT INSTRUMENTS	320,000.00	200,840.00	202,207.94
	PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	CORPORATE DEBT INSTRUMENTS	4,400,000.00	3,031,600.00	3,044,865.12
	PETRONAS CHEMICALS GROUP BHD	CORPORATE STOCK - COMMON	444,400.00	873,806.28	867,614.08
	PETROPVLOVSK PLC	CORPORATE STOCK - COMMON	1,142.00	15.94	16.48
	PETS AT HOME GROUP PLC	CORPORATE STOCK - COMMON	244.00	900.02	832.38

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	PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21	CORPORATE DEBT INSTRUMENTS	754,000.00	671,878.05	682,329.88
	PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21	CORPORATE DEBT INSTRUMENTS	634,000.00	597,538.66	595,448.05
	PEUGEOT INVEST	CORPORATE STOCK - COMMON	2.00	175.77	189.97
	PEXA GROUP LTD	CORPORATE STOCK - COMMON	78.38	721.00	635.17
	PEYTO EXPLORATION & DEV CORP NEW	CORPORATE STOCK - COMMON	83.00	776.38	849.63
	PFEIFFER VACUUM TECHNOLOGY AG	CORPORATE STOCK - COMMON	2.00	265.06	366.28
	PFIZER INC	CORPORATE STOCK - COMMON	75,312.00	3,406,819.52	3,858,986.88
	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	620,000.00	476,231.03	452,370.66
	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	570,494.20	531,095.17
	PFIZER INC 4.300% 06/15/2043 DD 06/03/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	959,087.39	920,708.99
	PG&E CORP	CORPORATE STOCK - COMMON	44,932.00	554,079.11	730,594.32
	PG&E CORP 5.000% 07/01/2028 DD 06/23/20	CORPORATE DEBT INSTRUMENTS	251,000.00	222,879.22	229,037.50
	PGT INNOVATIONS INC	CORPORATE STOCK - COMMON	23.00	481.16	413.08
	PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21	CORPORATE DEBT INSTRUMENTS	1,190,000.00	1,006,544.73	996,318.58
	PHARMA MAR SA	CORPORATE STOCK - COMMON	7.00	408.54	480.37
	PHARMAENGINE INC	CORPORATE STOCK - COMMON	90,000.00	378,480.49	366,026.25
	PHARMAESSENTIA CORP	CORPORATE STOCK - COMMON	12,527.00	231,124.97	194,412.94
	PHARMANUTRA SPA	CORPORATE STOCK - COMMON	2.00	136.15	132.98
	PHARMARON BEIJING CO LTD HK/03759	CORPORATE STOCK - COMMON	301,732.00	1,910,114.21	2,093,387.89
	PHARMATHENE INC WTS EXP 09/27/2014	CORPORATE STOCK - COMMON	25,641.00	0.00	0.00
	PHARMING GROUP NV	CORPORATE STOCK - COMMON	300.00	362.30	347.07
	PHATHOM PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	5.00	42.70	56.10
	PHIBRO ANIMAL HEALTH CORP	CORPORATE STOCK - COMMON	7.00	103.67	93.87
	PHILIP MORRIS INTERNATIONAL IN	CORPORATE STOCK - COMMON	15,278.00	1,458,710.04	1,546,286.38
	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,106,962.86	1,130,233.93
	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	867,937.38	880,199.98
	PHILLIPS 66	CORPORATE STOCK - COMMON	52,169.00	4,667,038.74	5,429,749.52
	PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	180,000.00	133,918.71	125,019.91
	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,717,000.00	4,559,001.68	4,418,772.82
	PHILLIPS 66 CO 144A 4.900% 10/01/2046 DD 04/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,155,000.00	2,979,128.85	2,811,292.47
	PHILLIPS EDISON & CO INC	CORPORATE STOCK - COMMON	42.00	1,368.86	1,337.28
	PHOENIX GROUP HOLDINGS PLC	CORPORATE STOCK - COMMON	373.00	2,616.71	2,730.68
	PHOENIX HOLDINGS LTD/THE	CORPORATE STOCK - COMMON	72.00	872.28	765.20
	PHOSAGRO PJSC	CORPORATE STOCK - COMMON	7,097.00	908,912.51	0.00
	PHOSAGRO PJSC GDR	CORPORATE STOCK - COMMON	2.00	0.10	0.00
	PHOTRONICS INC	CORPORATE STOCK - COMMON	21.00	352.80	353.43
	PHP (PHILIPPINES PESO)	INTEREST-BEARING CASH	20.00	0.36	0.36
	PHREESIA INC	CORPORATE STOCK - COMMON	18.00	485.96	582.48
	PHYSICIANS REALTY LP 3.950% 01/15/2028 DD 12/01/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	400,000.00	377,026.55	365,956.79
	PHYSICIANS REALTY TRUST	CORPORATE STOCK - COMMON	78.00	1,299.48	1,128.66
	PIAGGIO & C SPA	CORPORATE STOCK - COMMON	78.00	191.54	233.42
	PICC PROPERTY & CASUALTY CO LT HK/02328	CORPORATE STOCK - COMMON	1,798,000.00	1,902,049.36	1,707,016.69
	PICTON PROPERTY INCOME LTD	CORPORATE STOCK - COMMON	267.00	281.17	256.61
	PIEDMONT LITHIUM INC	CORPORATE STOCK - COMMON	7.00	384.96	308.14
	PIEDMONT MINING CO INC	CORPORATE STOCK - COMMON	500,000.00	2,500.00	2,500.00
	PIEDMONT OFFICE REALTY TRUST I	CORPORATE STOCK - COMMON	41.00	482.98	375.97
	PILBARA MINERALS LTD	CORPORATE STOCK - COMMON	1,266.00	3,231.24	3,219.52
	PILGRIM'S PRIDE CORP	CORPORATE STOCK - COMMON	16.00	455.52	379.68
	PILGRIM'S PRIDE CORP 144A 3.500% 03/01/2032 DD 09/02/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	726,000.00	588,844.08	568,095.00
	PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21	CORPORATE DEBT INSTRUMENTS	1,625,000.00	1,398,726.88	1,382,151.88

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	PIMCO FDS SHORT TERM FLTG NAV PORT II	REGISTERED INVESTMENT COMPANIES	11,107.59	111,133.76	111,131.46
	PINEBRIDGE GALAXY LLC G19	PARTNERSHIP/JOINT VENTURE INTEREST	3,897,732.61	3,897,732.61	3,897,732.61
	PINEBRIDGE GALAXY LLC G19-2	PARTNERSHIP/JOINT VENTURE INTEREST	2,370,896.58	2,370,896.58	2,370,896.58
	PINEBRIDGE GALAXY LLC G23	PARTNERSHIP/JOINT VENTURE INTEREST	7,864,083.71	7,864,083.71	7,864,083.71
	PINEBRIDGE GALAXY LLC G24	PARTNERSHIP/JOINT VENTURE INTEREST	16,194,315.39	16,194,315.39	16,194,315.39
	PINEBRIDGE GALAXY LLC G25	PARTNERSHIP/JOINT VENTURE INTEREST	21,140,073.78	21,140,073.78	21,140,073.78
	PINEBRIDGE GALAXY LLC G26	PARTNERSHIP/JOINT VENTURE INTEREST	12,915,924.90	12,915,924.90	12,915,924.90
	PING AN INSURANCE GROUP CO OF HK/02318	CORPORATE STOCK - COMMON	1,142,000.00	6,955,531.93	7,557,293.78
	PINNACLE FINANCIAL PARTNERS IN	CORPORATE STOCK - COMMON	27.00	2,160.68	1,981.80
	PINNACLE INVESTMENT MANAGEMENT	CORPORATE STOCK - COMMON	58.00	394.55	343.37
	PINNACLE WEST CAPITAL CORP	CORPORATE STOCK - COMMON	41.00	3,094.35	3,117.64
	PINTEREST INC	CORPORATE STOCK - COMMON	1,246.00	28,724.70	30,252.88
	PIONEER NATURAL RESOURCES CO	CORPORATE STOCK - COMMON	1,685.00	394,380.01	384,837.15
	PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21	CORPORATE DEBT INSTRUMENTS	5,340,000.00	4,394,780.27	4,248,607.49
	PIPER SANDLER COS	CORPORATE STOCK - COMMON	6.00	687.42	781.14
	PIPESTONE ENERGY CORP	CORPORATE STOCK - COMMON	57.00	212.40	126.20
	PIRAMAL ENTERPRISES LTD	CORPORATE STOCK - COMMON	69,501.00	720,516.32	695,934.13
	PIRAMAL PHARMA LTD	CORPORATE STOCK - COMMON	194,912.00	534,419.89	270,115.58
	PIRELLI & C SPA	CORPORATE STOCK - COMMON	164.00	623.36	700.82
	PITNEY BOWES INC	CORPORATE STOCK - COMMON	68.00	196.52	258.40
	PIXART IMAGING INC	CORPORATE STOCK - COMMON	38,000.00	118,078.23	119,184.66
	PJT PARTNERS INC	CORPORATE STOCK - COMMON	8.00	553.76	589.52
	PKR (PAKISTANI RUPEE)	INTEREST-BEARING CASH	2,472,883.66	11,258.76	10,923.84
	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	CORPORATE DEBT INSTRUMENTS	1,323,000.00	997,387.94	964,728.68
	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	CORPORATE DEBT INSTRUMENTS	8,008,000.00	6,331,560.84	6,108,497.75
	PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	CORPORATE DEBT INSTRUMENTS	3,640,000.00	2,944,739.80	2,855,143.93
	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	CORPORATE DEBT INSTRUMENTS	3,105,000.00	3,112,884.93	3,070,323.55
	PLAINS GP HOLDINGS LP	CORPORATE STOCK - COMMON	66.00	790.68	821.04
	PLANET FITNESS INC	CORPORATE STOCK - COMMON	30.00	2,040.57	2,364.00
	PLANET LABS PBC	CORPORATE STOCK - COMMON	55.00	301.40	239.25
	PLATINUM ASSET MANAGEMENT LTD	CORPORATE STOCK - COMMON	252.00	308.37	305.90
	PLATZER FASTIGHETER HOLDING AB	CORPORATE STOCK - COMMON	29.00	226.09	229.06
	PLAYA HOTELS & RESORTS NV	CORPORATE STOCK - COMMON	47.00	303.24	306.91
	PLAYSTUDIOS INC	CORPORATE STOCK - COMMON	29.00	104.98	112.52
	PLAYTECH PLC	CORPORATE STOCK - COMMON	112.00	583.85	685.75
	PLAYTIKA HOLDING CORP	CORPORATE STOCK - COMMON	26.00	214.11	221.26
	PLBY GROUP INC	CORPORATE STOCK - COMMON	6.00	27.00	16.50
	PLBY GROUP INC RTS	CORPORATE STOCK - COMMON	6.00	0.00	0.00
	PLDT INC	CORPORATE STOCK - COMMON	5,845.00	174,761.91	138,134.05
	PLDT INC ADR	CORPORATE STOCK - COMMON	9,899.00	287,862.92	225,697.20
	PLEXUS CORP	CORPORATE STOCK - COMMON	10.00	948.11	1,029.30
	PLIANT THERAPEUTICS INC	CORPORATE STOCK - COMMON	13.00	247.85	251.29
	PLN (POLISH ZLOTY)	INTEREST-BEARING CASH	55,811.79	11,451.83	12,724.27
	PLUG POWER INC	CORPORATE STOCK - COMMON	189.00	5,177.04	2,337.93
	PLUS500 LTD	CORPORATE STOCK - COMMON	48.00	948.38	1,041.62
	PLYMOUTH INDUSTRIAL REIT INC	CORPORATE STOCK - COMMON	15.00	299.63	287.70
	PMV PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	4.00	55.68	34.80
	PNC FINANCIAL SERVICES GROUP I	CORPORATE STOCK - COMMON	37,770.00	5,967,664.84	5,965,393.80
	PNC FINANCIAL SERVICES GROUP I 2.200% 11/01/2024 DD 11/01/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	24,171.38	23,898.12
	PNC FINANCIAL SERVICES GROUP I VAR RT 12/31/2049 DD 04/26/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,100,000.00	2,042,250.00	1,973,206.62

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	PNC FINANCIAL SERVICES GROUP I VAR RT 12/31/2049 DD 09/13/21	CORPORATE DEBT INSTRUMENTS	1,200,000.00	969,600.00	951,000.00
	PNM RESOURCES INC	CORPORATE STOCK - COMMON	29.00	1,375.47	1,414.91
	POINT BIOPHARMA GLOBAL INC	CORPORATE STOCK - COMMON	21.00	178.34	153.09
	POINTSBET HOLDINGS LTD	CORPORATE STOCK - COMMON	94.00	186.88	94.66
	POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024	CORPORATE STOCK - COMMON	4.00	0.00	0.00
	POLAR CAPITAL HOLDINGS PLC	CORPORATE STOCK - COMMON	36.00	191.44	206.56
	POLARIS INC	CORPORATE STOCK - COMMON	20.00	2,265.40	2,020.00
	POLLARD BANKNOTE LIMITED	CORPORATE STOCK - COMMON	5.00	73.99	70.56
	POLSKI KONCERN NAFTOWY ORLEN S	CORPORATE STOCK - COMMON	112,565.00	1,216,425.53	1,648,600.88
	POLY PROPERTY GROUP CO LTD HK/00119	CORPORATE STOCK - COMMON	682,112.00	139,049.57	152,940.89
	POLYMETAL INTERNATIONAL PLC	CORPORATE STOCK - COMMON	175,005.00	676,274.39	322,743.48
	POLYNOVO LTD	CORPORATE STOCK - COMMON	305.00	273.91	417.81
	POLYPEPTIDE GROUP AG	CORPORATE STOCK - COMMON	8.00	272.91	218.94
	POLYPLEX CORP LTD	CORPORATE STOCK - COMMON	17,208.00	466,701.53	331,367.89
	POMONA COLLEGE 2.888% 01/01/2051 DD 10/28/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,370,000.00	1,029,711.23	915,384.15
	PONOI CAPITAL II LP	PARTNERSHIP/JOINT VENTURE INTEREST	16,765,236.00	16,077,767.00	16,765,236.00
	PONY TESTING INTERNATIONAL GRO CN/300887	CORPORATE STOCK - COMMON	35,700.00	182,770.77	167,466.52
	POOL CORP	CORPORATE STOCK - COMMON	21,699.00	7,295,794.03	6,560,258.67
	POPULAR INC	CORPORATE STOCK - COMMON	64,427.00	4,975,052.94	4,272,798.64
	PORCH GROUP INC	CORPORATE STOCK - COMMON	25.00	53.75	47.00
	PORR AG	CORPORATE STOCK - COMMON	6.00	68.90	75.31
	PORSCHE AUTOMOBIL HOLDING SE	CORPORATE STOCK - PREFERRED	4,735.00	335,541.60	258,937.69
	PORTILLO'S INC	CORPORATE STOCK - COMMON	15.00	309.38	244.80
	PORTLAND GENERAL ELECTRIC CO	CORPORATE STOCK - COMMON	32.00	1,646.53	1,568.00
	POSCO HOLDINGS INC	CORPORATE STOCK - COMMON	1,156.00	220,388.02	252,774.88
	POSCO HOLDINGS INC ADR	CORPORATE STOCK - COMMON	7,753.00	364,546.06	422,305.91
	POSHMARK INC	CORPORATE STOCK - COMMON	6.00	64.92	107.28
	POST HOLDINGS INC	CORPORATE STOCK - COMMON	19.00	1,686.44	1,714.94
	POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21	CORPORATE DEBT INSTRUMENTS	595,000.00	505,910.65	500,193.03
	POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	CORPORATE DEBT INSTRUMENTS	931,000.00	808,540.92	800,464.49
	POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17	CORPORATE DEBT INSTRUMENTS	997,000.00	947,150.00	938,521.02
	POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17	CORPORATE DEBT INSTRUMENTS	228,000.00	222,745.81	220,494.24
	POSTAL SAVINGS BANK OF CHINA C HK/01658	CORPORATE STOCK - COMMON	808,000.00	482,867.91	502,091.62
	POSTE ITALIANE SPA	CORPORATE STOCK - COMMON	253.00	2,033.20	2,464.15
	POSTNL NV	CORPORATE STOCK - COMMON	176.00	376.26	319.42
	POTLATCHDELTIC CORP	CORPORATE STOCK - COMMON	29.68	1,366.46	1,305.62
	POU CHEN CORP	CORPORATE STOCK - COMMON	635,000.00	679,515.75	706,577.08
	POWER ASSETS HOLDINGS LTD HK/00006	CORPORATE STOCK - COMMON	700.00	4,191.70	3,834.11
	POWER CORP CANADA	CORPORATE STOCK - COMMON	272.00	7,007.86	6,393.74
	POWER FINANCE CORP LTD	CORPORATE STOCK - COMMON	477,970.00	710,270.90	815,489.76
	POWER GRID CORP OF INDIA LTD	CORPORATE STOCK - COMMON	266,478.00	767,215.35	688,339.79
	POWER INTEGRATIONS INC	CORPORATE STOCK - COMMON	21.00	1,502.63	1,506.12
	POWERCELL SWEDEN AB	CORPORATE STOCK - COMMON	24.00	368.36	274.22
	POWERSCHOOL HOLDINGS INC	CORPORATE STOCK - COMMON	16.00	288.00	369.28
	PPB GROUP BHD	CORPORATE STOCK - COMMON	19,700.00	76,731.16	77,995.01
	PPG INDUSTRIES INC	CORPORATE STOCK - COMMON	85.00	10,786.66	10,687.90
	PPK GROUP LTD	CORPORATE STOCK - COMMON	30.00	18.04	14.50
	PPL CORP	CORPORATE STOCK - COMMON	22,663.00	659,040.72	662,212.86
	PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,995,000.00	3,628,475.09	3,386,538.69
	PRA GROUP INC	CORPORATE STOCK - COMMON	15.00	554.10	506.70

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	PRAIRIESKY ROYALTY LTD	CORPORATE STOCK - COMMON	104.00	1,435.80	1,665.60
	PRAXIS PRECISION MEDICINES INC	CORPORATE STOCK - COMMON	8.00	24.96	19.04
	PRECIGEN INC	CORPORATE STOCK - COMMON	29.00	64.09	44.08
	PRECINCT PROPERTIES NEW ZEALAN	CORPORATE STOCK - COMMON	696.00	571.80	556.83
	PRECISION BIOSCIENCES INC	CORPORATE STOCK - COMMON	15.00	24.15	17.85
	PRECISION DRILLING CORP NEW	CORPORATE STOCK - COMMON	7.00	443.58	535.79
	PREFERRED BANK/LOS ANGELES CA	CORPORATE STOCK - COMMON	5.00	339.20	373.10
	PRELUDE THERAPEUTICS INC	CORPORATE STOCK - COMMON	3.00	21.60	18.12
	PREMIER FINANCIAL CORP	CORPORATE STOCK - COMMON	13.00	351.26	350.61
	PREMIER FOODS PLC	CORPORATE STOCK - COMMON	290.00	363.09	378.84
	PREMIER INC	CORPORATE STOCK - COMMON	41.00	1,444.84	1,434.18
	PREMIER INVESTMENTS LTD	CORPORATE STOCK - COMMON	42.00	612.72	707.50
	PREMIUM BRANDS HOLDINGS CORP	CORPORATE STOCK - COMMON	22.00	1,625.31	1,335.96
	PRESIDENT AND FELLOWS OF HARVA 4.875% 10/15/2040 DD 11/10/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,135,000.00	1,215,701.81	1,123,946.62
	PRESS KOGYO CO LTD	CORPORATE STOCK - COMMON	46,900.00	149,538.68	150,000.37
	PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19	CORPORATE DEBT INSTRUMENTS	364,000.00	335,753.60	341,698.34
	PRESTIGE CONSUMER HEALTHCARE I	CORPORATE STOCK - COMMON	18.00	921.08	1,126.80
	PRETIUM SINGLE-FAMILY RENTAL V LP	PARTNERSHIP/JOINT VENTURE INTEREST	150,751,221.35	153,336,117.35	150,751,221.35
	PRICESMART INC	CORPORATE STOCK - COMMON	9.00	567.40	547.02
	PRIMARIS REIT SER A UNIT	CORPORATE STOCK - COMMON	24.00	245.70	259.32
	PRIMARY HEALTH PROPERTIES PLC	CORPORATE STOCK - COMMON	633.00	1,006.87	843.67
	PRIMAVERA ANT FIN COINV	PARTNERSHIP/JOINT VENTURE INTEREST	10,862,228.00	12,380,079.97	10,862,228.00
	PRIMAVERA CAPITAL (CAYMAN) FUND L.P..	PARTNERSHIP/JOINT VENTURE INTEREST	2,080,205.93	3,689,060.57	2,080,205.93
	PRIMAVERA CAPITAL FD III LP	PARTNERSHIP/JOINT VENTURE INTEREST	128,787,490.04	119,594,920.04	128,787,490.04
	PRIMAVERA CAPITAL FUND II LP	PARTNERSHIP/JOINT VENTURE INTEREST	60,028,773.65	61,933,702.58	60,028,773.65
	PRIMAVERA SPRING EDU CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	99,050,882.00	77,249,071.00	99,050,882.00
	PRIMAX ELECTRONICS LTD	CORPORATE STOCK - COMMON	309,000.00	647,057.91	557,970.42
	PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19	CORPORATE DEBT INSTRUMENTS	1,075,000.00	1,034,332.58	1,031,600.16
	PRIME US REIT	CORPORATE STOCK - COMMON	200.00	125.00	169.13
	PRIMERICA INC	CORPORATE STOCK - COMMON	13.00	1,647.75	1,843.66
	PRIMO WATER CORP	CORPORATE STOCK - COMMON	80.00	1,065.73	1,241.08
	PRIMO WATER HOLDINGS INC 144A 4.375% 04/30/2029 DD 04/30/21	CORPORATE DEBT INSTRUMENTS	1,035,000.00	884,713.85	893,817.21
	PRIMORIS SERVICES CORP	CORPORATE STOCK - COMMON	152,706.00	3,069,967.46	3,350,369.64
	PRINCIPAL FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	89.00	6,653.64	7,468.88
	PRIVEST COMMINGLED FUND	POOLED SEPARATE ACCOUNTS	1,352.10	50,000,000.00	50,000,000.00
	PRIVIA HEALTH GROUP INC	CORPORATE STOCK - COMMON	26.00	1,034.54	590.46
	PRO MEDICUS LTD	CORPORATE STOCK - COMMON	23.00	855.32	861.92
	PROASSURANCE CORP	CORPORATE STOCK - COMMON	20.00	427.80	349.40
	PROCEPT BIOROBOTICS CORP	CORPORATE STOCK - COMMON	4.00	161.92	166.16
	PROCORE TECHNOLOGIES INC	CORPORATE STOCK - COMMON	5,705.00	311,493.00	269,161.90
	PROCTER & GAMBLE CO/THE	CORPORATE STOCK - COMMON	170,335.00	23,496,984.96	25,815,972.60
	PROFRAC HOLDING CORP	CORPORATE STOCK - COMMON	5.00	116.18	126.00
	PROG HOLDINGS INC	CORPORATE STOCK - COMMON	19.00	352.26	320.91
	PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21	CORPORATE DEBT INSTRUMENTS	1,195,000.00	1,000,454.00	961,592.60
	PROGRESS SOFTWARE CORP	CORPORATE STOCK - COMMON	15.00	721.95	756.75
	PROGRESSIVE CORP/THE	CORPORATE STOCK - COMMON	112,457.00	13,749,946.23	14,586,797.47
	PROGRESSIVE CORP/THE 3.700% 03/15/2052 DD 03/09/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,125,000.00	950,530.13	867,484.79
	PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	934,000.00	825,067.90	756,040.82
	PROGYNY INC	CORPORATE STOCK - COMMON	25.00	1,005.25	778.75
	PROKIDNEY CORP	CORPORATE STOCK - COMMON	12.00	87.66	82.32

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	PROLOGIS INC	CORPORATE STOCK - COMMON	27,663.23	3,440,974.09	3,118,475.36
	PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	400,000.00	299,405.83	268,489.44
	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	CORPORATE DEBT INSTRUMENTS	700,000.00	656,284.73	593,532.07
	PROMETHEUS BIOSCIENCES INC	CORPORATE STOCK - COMMON	8.00	648.70	880.00
	PROPETRO HOLDING CORP	CORPORATE STOCK - COMMON	24.00	219.84	248.88
	PROS HOLDINGS INC	CORPORATE STOCK - COMMON	16.00	333.60	388.16
	PROSEGUR CASH SA	CORPORATE STOCK - COMMON	220.00	150.43	140.41
	PROSEGUR CIA DE SEGURIDAD SA	CORPORATE STOCK - COMMON	105.00	193.96	198.69
	PROSIEBENSAT.1 MEDIA SE	CORPORATE STOCK - COMMON	86.00	669.08	766.39
	PROSPERITY BANCSHARES INC	CORPORATE STOCK - COMMON	32.00	2,266.47	2,325.76
	PROSPERITY REIT HK/00808	CORPORATE STOCK - COMMON	600.00	172.76	152.98
	PROSUS NV	CORPORATE STOCK - COMMON	86,953.00	5,430,253.06	5,980,997.98
	PROTAGONIST THERAPEUTICS INC	CORPORATE STOCK - COMMON	14.00	122.08	152.74
	PROTECTOR FORSIKRING ASA	CORPORATE STOCK - COMMON	30.00	359.73	383.11
	PROTERRA INC	CORPORATE STOCK - COMMON	57.00	344.28	214.89
	PROTHENA CORP PLC	CORPORATE STOCK - COMMON	12.00	422.21	723.00
	PROTO LABS INC	CORPORATE STOCK - COMMON	10.00	384.00	255.30
	PROV OF BRITISH COLUMBIA 2.200% 18-JUN-2030 SER BCCD 40	OTHER INVESTMENTS	89,000.00	60,605.09	58,411.77
	PROV OF ONTARIO 2.050% 02-JUN-2030 MTN	OTHER INVESTMENTS	90,000.00	60,508.78	58,327.40
	PROV OF QUEBEC 1.900% 01-SEP-2030 MTN	OTHER INVESTMENTS	91,000.00	60,336.84	58,141.27
	PROVENTION BIO INC	CORPORATE STOCK - COMMON	27.00	170.93	285.39
	PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	66,234.47	59,508.41
	PROVIDENCE ST JOSEPH HEALTH OB 3.744% 10/01/2047 DD 09/28/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	765,021.29	689,890.34
	PROVIDENT FINANCIAL SERVICES I	CORPORATE STOCK - COMMON	27.00	627.21	576.72
	PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17	CORPORATE DEBT INSTRUMENTS	944,000.00	887,360.00	821,280.00
	PROVINCE OF ONTARIO CANADA 2.300% 06/15/2026 DD 06/20/19	OTHER INVESTMENTS	69,000.00	65,190.35	64,081.52
	PROVINCE OF QUEBEC CANADA 1.350% 05/28/2030 DD 05/28/20	OTHER INVESTMENTS	75,000.00	63,275.68	60,999.63
	PROXIMUS SADP	CORPORATE STOCK - COMMON	33,379.00	301,001.16	320,471.14
	PRS REIT PLC/THE	CORPORATE STOCK - COMMON	252.00	300.85	269.49
*	PRUDENTIAL FINANCIAL INC	CORPORATE STOCK - COMMON	132.00	12,644.01	13,128.72
*	PRUDENTIAL FINANCIAL INC 3.000% 03/10/2040 DD 03/10/20	CORPORATE DEBT INSTRUMENTS	1,865,000.00	1,491,639.36	1,397,117.98
*	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,058,000.00	909,162.06	830,106.99
*	PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	CORPORATE DEBT INSTRUMENTS	6,149,000.00	6,617,058.31	6,377,622.28
*	PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12	CORPORATE DEBT INSTRUMENTS	1,739,000.00	1,732,478.75	1,708,567.50
*	PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	829,000.00	813,414.80	791,695.00
*	PRUDENTIAL PLC	CORPORATE STOCK - COMMON	151,433.00	1,680,317.37	2,053,839.98
	PRYSMIAN SPA	CORPORATE STOCK - COMMON	127.00	3,948.77	4,697.84
	PSP SWISS PROPERTY AG	CORPORATE STOCK - COMMON	23.00	2,611.52	2,697.25
	PTC INC	CORPORATE STOCK - COMMON	31,680.00	3,742,728.23	3,802,867.20
	PTC THERAPEUTICS INC	CORPORATE STOCK - COMMON	23.00	1,148.62	877.91
	PTT EXPLORATION & PRODUCTION P	CORPORATE STOCK - COMMON	1,016,900.00	4,746,921.42	5,182,123.61
	PUBLIC BANK BHD	CORPORATE STOCK - COMMON	1,332,000.00	1,389,336.51	1,306,297.39
	PUBLIC SERVICE CO OF COLORADO 2.700% 01/15/2051 DD 05/15/20	CORPORATE DEBT INSTRUMENTS	5,199,000.00	3,685,090.56	3,376,151.68
	PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	CORPORATE DEBT INSTRUMENTS	800,000.00	630,433.98	571,994.25
	PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,874,000.00	3,495,483.82	3,232,190.27
	PUBLIC SERVICE CO OF COLORADO 4.300% 03/15/2044 DD 03/10/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,559,725.74	1,457,020.00
	PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	CORPORATE DEBT INSTRUMENTS	1,320,000.00	1,104,746.77	1,018,771.33
	PUBLIC SERVICE CO OF OKLAHOMA 3.150% 08/15/2051 DD 08/13/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,427,000.00	2,485,912.80	2,290,134.94
	PUBLIC SERVICE ELECTRIC AND GA 3.200% 08/01/2049 DD 08/12/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,868,000.00	1,460,373.97	1,344,202.06
	PUBLIC SERVICE ELECTRIC AND GA 4.050% 05/01/2045 DD 05/12/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	540,000.00	470,231.32	430,694.09

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	PUBLIC SERVICE ELECTRIC AND GA 4.050% 05/01/2048 DD 05/04/18	CORPORATE DEBT INSTRUMENTS	5,000,000.00	4,506,939.90	4,148,444.25
	PUBLIC SERVICE ENTERPRISE GROU	CORPORATE STOCK - COMMON	14,479.00	931,837.57	887,128.33
	PUBLIC STORAGE	CORPORATE STOCK - COMMON	4,647.00	1,537,269.88	1,302,042.93
	PUBLICIS GROUPE SA	CORPORATE STOCK - COMMON	74,239.00	3,649,121.74	4,707,940.06
	PUBMATIC INC	CORPORATE STOCK - COMMON	13.00	254.41	166.53
	PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	375,598.98	344,405.57
	PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,854,000.00	7,895,845.36	7,223,809.41
	PUGET SOUND ENERGY INC 5.764% 07/15/2040 DD 06/29/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	1,043,044.15	973,030.32
	PULMONX CORP	CORPORATE STOCK - COMMON	6.00	110.22	50.58
	PULTEGROUP INC	CORPORATE STOCK - COMMON	84.00	3,415.44	3,824.52
	PUMA SE	CORPORATE STOCK - COMMON	53.00	3,230.11	3,207.19
	PURE STORAGE INC	CORPORATE STOCK - COMMON	100.00	2,890.93	2,676.00
	PURECYCLE TECHNOLOGIES INC	CORPORATE STOCK - COMMON	23.00	209.99	155.48
	PURPLE INNOVATION INC	CORPORATE STOCK - COMMON	20.00	97.20	95.80
	PUSHPAY HOLDINGS LTD	CORPORATE STOCK - COMMON	576.00	455.01	466.29
	PUUILO OYJ	CORPORATE STOCK - COMMON	20.00	95.65	124.76
	PVA TEPLA AG	CORPORATE STOCK - COMMON	9.00	151.95	178.27
	PVH CORP	CORPORATE STOCK - COMMON	24.00	1,350.00	1,694.16
	PVR LTD	CORPORATE STOCK - COMMON	95,298.00	2,116,251.18	1,981,468.15
	PWR HOLDINGS LTD	CORPORATE STOCK - COMMON	36.00	234.21	262.93
	PYLON TECHNOLOGIES CO LTD CN/688063	CORPORATE STOCK - COMMON	2,639.00	142,618.39	119,826.86
	PYROGENESIS CANADA INC	CORPORATE STOCK - COMMON	42.00	59.65	31.93
	PZ CUSSONS PLC	CORPORATE STOCK - COMMON	104.00	235.49	262.09
	Q2 HOLDINGS INC	CORPORATE STOCK - COMMON	20.00	766.61	537.40
	QANTAS AIRWAYS LTD	CORPORATE STOCK - COMMON	454.00	1,655.79	1,850.36
	QAR (QATARI RIAL)	INTEREST-BEARING CASH	7,426.80	2,039.35	2,039.35
	QATAR NATIONAL BANK QPSC	CORPORATE STOCK - COMMON	206,073.00	1,167,940.35	1,018,552.62
	QBE INSURANCE GROUP LTD	CORPORATE STOCK - COMMON	729.00	6,009.28	6,639.41
	QCR HOLDINGS INC	CORPORATE STOCK - COMMON	5.00	279.25	248.20
	QIAGEN NV	CORPORATE STOCK - COMMON	96,841.00	4,393,738.06	4,857,358.53
	QIFU TECHNOLOGY INC ADR	CORPORATE STOCK - COMMON	189,611.00	3,028,358.78	3,860,479.96
	QIFU TECHNOLOGY INC HK/03660	CORPORATE STOCK - COMMON	51,750.00	334,980.98	521,813.08
	QINETIQ GROUP PLC	CORPORATE STOCK - COMMON	279.00	1,131.07	1,198.12
	QORVO INC	CORPORATE STOCK - COMMON	38.00	3,412.70	3,444.32
	QT GROUP OYJ	CORPORATE STOCK - COMMON	8.00	408.01	379.94
	QUADIENT SA	CORPORATE STOCK - COMMON	17.00	288.55	249.83
	QUAKER CHEMICAL CORP	CORPORATE STOCK - COMMON	4.00	697.28	667.60
	QUALCOMM INC	CORPORATE STOCK - COMMON	95,120.00	12,580,961.85	10,457,492.80
	QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	CORPORATE DEBT INSTRUMENTS	3,383,000.00	3,733,424.99	3,616,808.87
	QUALYS INC	CORPORATE STOCK - COMMON	28,813.00	4,309,692.27	3,233,682.99
	QUANEX BUILDING PRODUCTS CORP	CORPORATE STOCK - COMMON	11.00	245.30	260.48
	QUANTA SERVICES INC	CORPORATE STOCK - COMMON	51.00	7,207.67	7,267.50
	QUANTA SERVICES INC 3.050% 10/01/2041 DD 09/23/21	CORPORATE DEBT INSTRUMENTS	6,077,000.00	4,033,563.02	4,017,701.35
	QUANTERIX CORP	CORPORATE STOCK - COMMON	9.00	84.15	124.65
	QUANTUM CORP	CORPORATE STOCK - COMMON	963,546.00	1,512,767.22	1,050,265.14
	QUANTUMSCAPE CORP	CORPORATE STOCK - COMMON	95.00	548.63	538.65
	QUANTUM-SI INC	CORPORATE STOCK - COMMON	28.00	87.36	51.24
	QUBE HOLDINGS LTD	CORPORATE STOCK - COMMON	828.00	1,640.46	1,577.84
	QUEBECOR INC CL B SUB-VTG	CORPORATE STOCK - COMMON	80.00	1,733.05	1,783.09
	QUEST DIAGNOSTICS INC	CORPORATE STOCK - COMMON	7,152.00	895,616.96	1,118,858.88

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	QUIDELORTHO CORP	CORPORATE STOCK - COMMON	18.00	1,431.57	1,542.06
	QUILTER PLC ORD GBPO.08167	CORPORATE STOCK - COMMON	688.00	842.59	769.00
	QUINCE THERAPEUTICS INC	CORPORATE STOCK - COMMON	5.00	8.80	3.19
	QUINSTREET INC	CORPORATE STOCK - COMMON	17.00	204.17	243.95
	QURATE RETAIL INC	CORPORATE STOCK - COMMON	127.00	393.70	207.01
	QVT SLV OFFSHORE	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	50,861.00	50,861.00
	R1 RCM INC	CORPORATE STOCK - COMMON	49.00	1,070.65	536.55
	RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,094,000.00	749,390.00	635,745.28
	RACKSPACE TECHNOLOGY INC	CORPORATE STOCK - COMMON	14.00	62.44	41.30
	RADIAN GROUP INC	CORPORATE STOCK - COMMON	58.00	1,224.38	1,106.06
	RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19	CORPORATE DEBT INSTRUMENTS	179,000.00	163,113.75	164,007.72
	RADIAN GROUP INC 6.625% 03/15/2025 DD 05/15/20	CORPORATE DEBT INSTRUMENTS	401,000.00	401,581.45	395,131.69
	RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20	CORPORATE DEBT INSTRUMENTS	751,000.00	647,362.00	551,759.70
	RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	844,000.00	628,560.56	350,260.00
	RADIUS GLOBAL INFRASTRUCTURE I	CORPORATE STOCK - COMMON	27.00	371.79	319.14
	RADNET INC	CORPORATE STOCK - COMMON	18.00	360.05	338.94
	RADWARE LTD	CORPORATE STOCK - COMMON	43,829.00	957,813.68	865,622.75
	RAFFLES MEDICAL GROUP LTD	CORPORATE STOCK - COMMON	400.00	401.92	417.54
	RAI WAY SPA	CORPORATE STOCK - COMMON	46.00	222.95	265.60
	RAIA DROGASIL SA	CORPORATE STOCK - COMMON	21,800.00	99,899.58	97,939.49
	RAIFFEISEN BANK INTERNATIONAL	CORPORATE STOCK - COMMON	66.00	838.87	1,081.23
	RAIZEN SA	CORPORATE STOCK - PREFERRED	2,352,199.00	2,197,383.36	1,666,219.85
	RALPH LAUREN CORP	CORPORATE STOCK - COMMON	31,913.00	2,914,614.29	3,372,246.71
	RAMACO RESOURCES INC	CORPORATE STOCK - COMMON	8.00	84.32	70.32
	RAMBUS INC	CORPORATE STOCK - COMMON	134,446.00	3,467,383.73	4,815,855.72
	RAMELIUS RESOURCES LTD	CORPORATE STOCK - COMMON	416.00	230.42	262.36
	RAMI LEVY CHAIN STORES HASHIKM	CORPORATE STOCK - COMMON	4.00	310.72	278.87
	RAMP SERIES 2005-RS7 TR RS7 M2 VAR RT 07/25/2035 DD 08/05/05	CORPORATE DEBT INSTRUMENTS - PREFERRED	191,196.34	189,405.74	188,192.93
	RAMSAY HEALTH CARE LTD	CORPORATE STOCK - COMMON	89.00	4,362.21	3,904.99
	RANDSTAD NV	CORPORATE STOCK - COMMON	6,937.00	324,304.17	421,704.11
	RANGE RESOURCES CORP	CORPORATE STOCK - COMMON	94.00	3,053.62	2,351.88
	RANGER OIL CORP	CORPORATE STOCK - COMMON	7.00	272.93	283.01
	RANK GROUP PLC	CORPORATE STOCK - COMMON	124.00	108.65	122.17
	RANPAK HOLDINGS CORP	CORPORATE STOCK - COMMON	12.00	63.48	69.24
	RAPID7 INC	CORPORATE STOCK - COMMON	20.00	1,150.00	679.60
	RAPT THERAPEUTICS INC	CORPORATE STOCK - COMMON	10.00	230.12	198.00
	RATHBONES GROUP PLC	CORPORATE STOCK - COMMON	28.00	587.11	685.41
	RATIONAL AG	CORPORATE STOCK - COMMON	3.00	1,670.41	1,776.97
	RATOS AB	CORPORATE STOCK - COMMON	105.00	444.26	418.11
	RAYMOND JAMES FINANCIAL INC	CORPORATE STOCK - COMMON	69.00	7,204.00	7,372.65
	RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21	CORPORATE DEBT INSTRUMENTS	4,100,000.00	3,342,556.73	2,982,883.41
	RAYMOND LTD	CORPORATE STOCK - COMMON	31,705.00	383,214.08	563,623.17
	RAYONIER INC	CORPORATE STOCK - COMMON	52.00	1,842.97	1,713.92
	RAYTHEON TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	6,501.00	583,506.93	656,080.92
	RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21	CORPORATE DEBT INSTRUMENTS	6,701,000.00	4,877,862.88	4,579,591.66
	RAYTHEON TECHNOLOGIES CORP 3.125% 07/01/2050 DD 05/18/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	695,000.00	517,418.71	490,531.35
	RAYTHEON TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	CORPORATE DEBT INSTRUMENTS	7,819,000.00	6,369,042.95	6,072,806.11
	RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	CORPORATE DEBT INSTRUMENTS	7,095,000.00	7,901,346.75	7,596,016.90
	RBC BEARINGS INC	CORPORATE STOCK - COMMON	10.00	2,406.80	2,093.50
	RCI HOSPITALITY HOLDINGS INC	CORPORATE STOCK - COMMON	3.00	195.63	279.57

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	RE/MAX HOLDINGS INC	CORPORATE STOCK - COMMON	6.00	136.56	111.84
	REA GROUP LTD	CORPORATE STOCK - COMMON	26.00	2,258.67	1,953.61
	REACH PLC	CORPORATE STOCK - COMMON	145.00	124.69	165.88
	READY CAPITAL CORP	CORPORATE STOCK - COMMON	37.00	463.91	412.18
	REALREAL INC/THE	CORPORATE STOCK - COMMON	25.00	53.50	31.25
	REALTEK SEMICONDUCTOR CORP	CORPORATE STOCK - COMMON	59,000.00	670,685.83	539,408.82
	REALTY INCOME CORP	CORPORATE STOCK - COMMON	19,527.00	1,333,220.92	1,238,597.61
	REALTY INCOME CORP 3.950% 08/15/2027 DD 08/15/21	CORPORATE DEBT INSTRUMENTS	300,000.00	293,200.91	286,447.54
	REATA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	9.00	215.19	341.91
	REC LTD	CORPORATE STOCK - COMMON	638,472.00	873,841.51	899,093.32
	REC SILICON ASA	CORPORATE STOCK - COMMON	145.00	301.13	205.85
	RECKITT BENCKISER GROUP PLC	CORPORATE STOCK - COMMON	45,796.00	3,522,912.77	3,169,764.00
	RECORDATI INDUSTRIA CHIMICA E	CORPORATE STOCK - COMMON	53.00	2,171.26	2,191.86
	RECRUIT HOLDINGS CO LTD	CORPORATE STOCK - COMMON	68,090.00	2,201,415.08	2,155,533.84
	RECTICEL SA	CORPORATE STOCK - COMMON	20.00	279.54	331.70
	RECURSION PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	13.00	136.63	100.23
	RED ELECTRICA CORP SA	CORPORATE STOCK - COMMON	200.00	3,662.84	3,470.70
	RED ROCK RESORTS INC	CORPORATE STOCK - COMMON	19.00	726.18	760.19
	REDBUBBLE LTD	CORPORATE STOCK - COMMON	99.00	48.19	34.91
	REDDE NORTHGATE PLC	CORPORATE STOCK - COMMON	112.00	446.36	555.07
	REDFIN CORP	CORPORATE STOCK - COMMON	32.00	262.08	135.68
	REDINGTON LTD	CORPORATE STOCK - COMMON	371,000.00	703,870.53	810,791.76
	REDPOINT OMEGA IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	16,251,562.00	15,388,612.61	16,251,562.00
	REDPOINT VENTURES IX LP	PARTNERSHIP/JOINT VENTURE INTEREST	400,000.00	400,000.00	400,000.00
	REDPOINT VENTURES VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	34,111,388.00	32,147,328.00	34,111,388.00
	REDPOINT VENTURES VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	22,631,547.00	22,276,030.00	22,631,547.00
	REDROW PLC	CORPORATE STOCK - COMMON	146.00	859.62	796.98
	REDWOOD TRUST INC	CORPORATE STOCK - COMMON	45.00	348.75	304.20
	REECE LTD	CORPORATE STOCK - COMMON	114.00	1,235.38	1,093.92
	REGAL REXNORD CORP	CORPORATE STOCK - COMMON	1,210.00	166,483.90	145,175.80
	REGENCY CENTERS CORP	CORPORATE STOCK - COMMON	5,186.00	315,519.58	324,125.00
	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	CORPORATE DEBT INSTRUMENTS	200,000.00	172,340.27	154,637.19
	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	CORPORATE DEBT INSTRUMENTS	500,000.00	441,961.22	400,398.48
	REGENERON PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	2,387.00	1,392,477.76	1,722,196.63
	REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	CORPORATE DEBT INSTRUMENTS	2,235,000.00	1,502,070.95	1,397,697.10
	REGENXBIO INC	CORPORATE STOCK - COMMON	11.00	324.50	249.48
	REGION RE LTD	CORPORATE STOCK - COMMON	550.00	1,026.17	1,010.78
	REGIONAL REIT LTD	CORPORATE STOCK - COMMON	199.00	160.24	141.23
	REGIONS FINANCIAL CORP	CORPORATE STOCK - COMMON	611.00	13,231.78	13,173.16
	REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	CORPORATE DEBT INSTRUMENTS	3,245,000.00	3,836,211.48	3,650,199.09
	REGIS RESOURCES LTD	CORPORATE STOCK - COMMON	359.00	385.17	501.52
	REINSURANCE GROUP OF AMERICA I	CORPORATE STOCK - COMMON	24.00	3,022.85	3,410.16
	REIT 1 LTD	CORPORATE STOCK - COMMON	93.00	594.10	459.14
	REKOR SYSTEMS INC	CORPORATE STOCK - COMMON	10.00	14.20	12.00
	RELAY THERAPEUTICS INC	CORPORATE STOCK - COMMON	28.00	606.94	418.32
	RELIA INC	CORPORATE STOCK - COMMON	149,400.00	1,091,738.14	1,136,819.06
	RELIANCE INDUSTRIES LTD	CORPORATE STOCK - COMMON	502,983.00	16,569,422.03	15,486,502.36
	RELIANCE STEEL & ALUMINUM CO	CORPORATE STOCK - COMMON	21.00	3,947.58	4,251.24
	RELIANCE WORLDWIDE CORP LTD	CORPORATE STOCK - COMMON	375.00	1,002.62	752.75
	RELMADA THERAPEUTICS INC	CORPORATE STOCK - COMMON	4.00	116.56	13.96

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	RELX PLC	CORPORATE STOCK - COMMON	14,593.00	382,508.37	401,995.26
	RELX PLC ADR	CORPORATE STOCK - COMMON	51,041.00	1,336,253.38	1,414,856.52
	REMITLY GLOBAL INC	CORPORATE STOCK - COMMON	29.00	319.00	332.05
	REMY COINTREAU SA	CORPORATE STOCK - COMMON	12.00	2,217.51	2,018.38
	REN - REDES ENERGETICAS NACION	CORPORATE STOCK - COMMON	181.00	480.49	486.79
	RENAISSANCERE HOLDINGS LTD	CORPORATE STOCK - COMMON	15.00	2,028.90	2,763.45
	RENASANT CORP	CORPORATE STOCK - COMMON	21.00	700.14	789.39
	RENAULT SA	CORPORATE STOCK - COMMON	8,931.00	257,952.15	298,101.10
	RENEW ENERGY GLOBAL PLC	CORPORATE STOCK - COMMON	162,588.00	1,102,346.64	894,234.00
	RENEWI PLC	CORPORATE STOCK - COMMON	38.00	343.12	273.35
	RENISHAW PLC	CORPORATE STOCK - COMMON	17.00	731.11	750.08
	RENTOKIL INITIAL PLC	CORPORATE STOCK - COMMON	181,859.00	1,097,069.82	1,111,291.61
	RENTOKIL INITIAL PLC ADR	CORPORATE STOCK - COMMON	142,870.00	4,089,838.47	4,401,824.70
	REPAIRE THERAPEUTICS INC	CORPORATE STOCK - COMMON	7.00	94.90	102.97
	REPAY HOLDINGS CORP	CORPORATE STOCK - COMMON	27.00	250.83	217.35
	REPLIGEN CORP	CORPORATE STOCK - COMMON	8,005.00	1,756,001.47	1,355,326.55
	REPLIMUNE GROUP INC	CORPORATE STOCK - COMMON	12.00	250.25	326.40
	REPLY SPA	CORPORATE STOCK - COMMON	11.00	1,302.99	1,256.15
	REPSOL SA	CORPORATE STOCK - COMMON	14,617.00	190,855.15	231,659.90
	REPUBLIC BANCORP INC/KY	CORPORATE STOCK - COMMON	3.00	127.50	122.76
	REPUBLIC OF AUSTRIA GOVER 144A 0.250% 10/20/2036	OTHER INVESTMENTS	44,000.00	33,169.75	31,875.77
	REPUBLIC OF ITALY GOVERNMENT I 3.875% 05/06/2051 DD 05/06/21	OTHER INVESTMENTS	2,090,000.00	1,531,196.70	1,405,529.18
	REPUBLIC OF POLAND GOVERNMENT 0.250% 10/25/2026	OTHER INVESTMENTS	130,000.00	21,376.24	23,130.15
	REPUBLIC OF SOUTH AFRICA GOVER 8.250% 03/31/2032	OTHER INVESTMENTS	1,000,000.00	49,591.07	50,055.83
	REPUBLIC OF SOUTH AFRICA GOVER 8.875% 02/28/2035	OTHER INVESTMENTS	35,000,000.00	1,742,155.78	1,732,001.17
	REPUBLIC SERVICES INC	CORPORATE STOCK - COMMON	79.00	11,249.53	10,190.21
	REPUBLIC SERVICES INC 1.450% 02/15/2031 DD 08/20/20	CORPORATE DEBT INSTRUMENTS	50,000.00	39,152.50	38,676.36
	RESIDEO FUNDING INC 144A 4.000% 09/01/2029 DD 08/26/21	CORPORATE DEBT INSTRUMENTS	713,000.00	598,487.02	576,496.15
	RESIDEO TECHNOLOGIES INC	CORPORATE STOCK - COMMON	162,808.00	3,389,662.56	2,678,191.60
	RESMED INC	CORPORATE STOCK - COMMON	53.00	11,633.75	11,030.89
	RESOLUTE FOREST PRODUCTS INC	CORPORATE STOCK - COMMON	22.00	446.52	474.28
	RESOLUTION FDG CORP PRIN STRIP 0.000% 04/15/2030 DD 04/15/90	U. S. GOVERNMENT SECURITIES	27,100,000.00	20,580,581.73	19,722,849.11
	RESONA HOLDINGS INC	CORPORATE STOCK - COMMON	71,271.00	306,929.65	390,641.44
	RESOURCES CONNECTION INC	CORPORATE STOCK - COMMON	10.00	195.40	183.80
	RESTAURANT BRANDS INTERNATIONA	CORPORATE STOCK - COMMON	5,512.00	324,839.61	356,461.04
	RESTAURANT BRANDS INTL INC	CORPORATE STOCK - COMMON	144.00	8,546.97	9,306.68
	RESTORE PLC	CORPORATE STOCK - COMMON	53.00	267.65	210.39
	RESURS HOLDING AB	CORPORATE STOCK - COMMON	63.00	134.79	150.86
	RETAIL ESTATES NV	CORPORATE STOCK - COMMON	5.00	324.29	330.85
	RETAIL OPPORTUNITY INVESTMENTS	CORPORATE STOCK - COMMON	44.00	727.58	661.32
	REV GROUP INC	CORPORATE STOCK - COMMON	9.00	103.68	113.58
	REVANCE THERAPEUTICS INC	CORPORATE STOCK - COMMON	29.00	575.03	535.34
	REVENIO GROUP OYJ	CORPORATE STOCK - COMMON	12.00	544.93	494.35
	REVOLUTION GROWTH II LP	PARTNERSHIP/JOINT VENTURE INTEREST	7,848,877.85	9,560,114.53	6,227,186.85
	REVOLUTION MEDICINES INC	CORPORATE STOCK - COMMON	22.00	458.26	524.04
	REVOLVE GROUP INC	CORPORATE STOCK - COMMON	13.00	305.37	289.38
	REX AMERICAN RESOURCES CORP	CORPORATE STOCK - COMMON	6.00	181.80	191.16
	REXEL SA	CORPORATE STOCK - COMMON	132,446.00	2,314,683.60	2,606,549.20
	REXFORD INDUSTRIAL REALTY INC	CORPORATE STOCK - COMMON	4,139.00	257,432.80	226,154.96
	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	CORPORATE DEBT INSTRUMENTS	4,035,000.00	3,816,504.75	3,649,953.51

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	CORPORATE DEBT INSTRUMENTS	610,000.00	515,393.67	522,540.79
	REYNOLDS CONSUMER PRODUCTS INC	CORPORATE STOCK - COMMON	23.00	646.54	689.54
	RH	CORPORATE STOCK - COMMON	7.00	1,790.54	1,870.33
	RHB BANK BHD	CORPORATE STOCK - COMMON	325,188.00	423,298.67	427,432.13
	RHEINMETALL AG	CORPORATE STOCK - COMMON	30,528.00	4,823,484.18	6,061,696.54
	RHI MAGNESITA NV	CORPORATE STOCK - COMMON	13.00	273.64	347.78
	RHP HOTEL PROPERTIES LP / 144A 4.500% 02/15/2029 DD 02/17/21	CORPORATE DEBT INSTRUMENTS	173,000.00	149,399.81	149,228.68
	RHYTHM PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	14.00	329.91	407.68
	RIBBON COMMUNICATIONS INC	CORPORATE STOCK - COMMON	3,453,641.00	10,614,082.97	9,635,658.39
	RICHELIEU HARDWARE LTD	CORPORATE STOCK - COMMON	27.00	723.86	721.55
	RICHEMONT(CIE FIN) WTS 22-NOV-2023 (TO SUB FOR ORD)	CORPORATE STOCK - COMMON	4,295.00	2,772.53	3,574.52
	RICOH CO LTD	CORPORATE STOCK - COMMON	700,700.00	5,516,135.47	5,347,719.56
	RIETER HOLDING AG	CORPORATE STOCK - COMMON	1.00	102.67	113.49
	RIGHTMOVE PLC	CORPORATE STOCK - COMMON	416.00	2,931.70	2,559.07
	RIKEN TECHNOS CORP	CORPORATE STOCK - COMMON	30,900.00	116,355.63	112,644.66
	RIMINI STREET INC	CORPORATE STOCK - COMMON	11.00	55.44	41.91
	RINGCENTRAL INC	CORPORATE STOCK - COMMON	30.00	1,261.86	1,062.00
	RINGKJOEBING LANDBOBANK A/S	CORPORATE STOCK - COMMON	13.00	1,392.05	1,768.69
	RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	CORPORATE DEBT INSTRUMENTS	340,480.00	351,545.60	343,884.80
	RIO OIL FINANCE TRUST SER REGS 9.750% 01/06/2027 DD 11/21/14	CORPORATE DEBT INSTRUMENTS	138,589.25	146,731.37	143,439.87
	RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	CORPORATE DEBT INSTRUMENTS	2,555,000.00	1,844,205.16	1,697,712.06
	RIO TINTO LTD	CORPORATE STOCK - COMMON	42,886.00	2,706,180.94	3,385,568.43
	RIO TINTO PLC	CORPORATE STOCK - COMMON	36,946.00	2,051,148.26	2,576,767.07
	RIO TINTO PLC ADR	CORPORATE STOCK - COMMON	67,215.00	4,107,796.03	4,785,708.00
	RIOCAN REIT TRUST UNIT	CORPORATE STOCK - COMMON	74.00	1,137.46	1,154.01
	RIOT PLATFORMS INC	CORPORATE STOCK - COMMON	55.00	314.31	186.45
	RISKIFIED LTD	CORPORATE STOCK - COMMON	25.00	123.86	115.50
	RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16	CORPORATE DEBT INSTRUMENTS	772,000.00	763,438.75	758,490.00
	RITCHIE BROS AUCTIONEERS INC	CORPORATE STOCK - COMMON	55.00	3,790.67	3,174.69
	RITHM CAPITAL CORP	CORPORATE STOCK - COMMON	17,107.00	161,307.74	139,764.19
	RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	OTHER INVESTMENTS	100,000.00	92,574.86	87,058.80
	RIVERSTONE HOLDINGS LTD	CORPORATE STOCK - COMMON	200.00	103.22	91.71
	RIVIAN AUTOMOTIVE INC	CORPORATE STOCK - COMMON	117.00	3,216.60	2,156.31
	RIYUE HEAVY INDUSTRY CO LTD	CORPORATE STOCK - COMMON	381,387.00	1,316,186.40	1,113,706.88
	RIYUE HEAVY INDUSTRY CO LTD CN/603218	CORPORATE STOCK - COMMON	63,700.00	179,808.54	186,013.49
	RLI CORP	CORPORATE STOCK - COMMON	27,710.00	3,036,497.39	3,637,491.70
	RLJ LODGING TRUST	CORPORATE STOCK - COMMON	46,484.00	560,590.82	492,265.56
	RLJ LODGING TRUST LP 144A 4.000% 09/15/2029 DD 09/13/21	CORPORATE DEBT INSTRUMENTS	181,000.00	152,816.73	146,730.47
	RMR GROUP INC/THE	CORPORATE STOCK - COMMON	5.00	130.20	141.25
	ROBERT HALF INTERNATIONAL INC	CORPORATE STOCK - COMMON	40.00	3,068.33	2,953.20
	ROBLOX CORP	CORPORATE STOCK - COMMON	125.00	4,888.75	3,557.50
	ROBLOX CORP 144A 3.875% 05/01/2030 DD 10/29/21	CORPORATE DEBT INSTRUMENTS	899,000.00	744,777.38	708,591.80
	ROCHE HOLDING AG	CORPORATE STOCK - COMMON	28,728.00	9,333,437.73	9,076,704.50
	ROCHE HOLDING AG ADR	CORPORATE STOCK - COMMON	37,115.00	1,500,930.60	1,453,052.25
	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,334,000.00	6,569,833.76	6,069,420.34
	ROCKCLIFF ENERGY II LLC 144A 5.500% 10/15/2029 DD 10/04/21	CORPORATE DEBT INSTRUMENTS	826,000.00	762,245.33	755,748.70
	ROCKET COS INC	CORPORATE STOCK - COMMON	45.00	355.50	315.00
	ROCKET LAB USA INC	CORPORATE STOCK - COMMON	56.00	308.00	211.12
	ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20	CORPORATE DEBT INSTRUMENTS	378,000.00	304,290.00	299,541.59
	ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20	CORPORATE DEBT INSTRUMENTS	1,456,000.00	1,136,033.28	1,111,325.46

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	ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21	CORPORATE DEBT INSTRUMENTS	646,000.00	481,339.45	482,471.56
	ROCKET PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	19.00	332.94	371.83
	ROCKIES EXPRESS PIPELINE 144A 4.800% 05/15/2030 DD 01/31/20	CORPORATE DEBT INSTRUMENTS	600,000.00	503,250.00	527,973.30
	ROCKIES EXPRESS PIPELINE 144A 4.950% 07/15/2029 DD 04/12/19	CORPORATE DEBT INSTRUMENTS	775,000.00	699,026.33	695,446.25
	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	CORPORATE DEBT INSTRUMENTS	2,175,000.00	1,810,274.25	1,826,099.49
	ROCKLEY PHOTONICS HOLDINGS LTD	CORPORATE STOCK - COMMON	28.00	39.76	3.92
	ROCKPOINT GROWTH & INCOME III	PARTNERSHIP/JOINT VENTURE INTEREST	40,328,406.00	41,717,464.00	40,328,406.00
	ROCKPOINT RE FUND VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	15,998,040.64	15,758,004.64	15,998,040.64
	ROCKPOINT RE SIDE CAR PRLL VII FR LP	PARTNERSHIP/JOINT VENTURE INTEREST	26,064,300.00	23,401,580.00	26,064,300.00
	ROCKPOINT REAL ESTATE FD V LP	PARTNERSHIP/JOINT VENTURE INTEREST	50,469,455.00	57,532,067.00	50,469,455.00
	ROCKPOINT REAL ESTATE FD VI	PARTNERSHIP/JOINT VENTURE INTEREST	87,017,652.00	89,355,771.00	87,017,652.00
	ROCKPOINT REAL ESTATE FUND IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	4,811,537.00	4,707,323.05	4,811,537.00
	ROCKPOINT REAL ESTATE III LP	PARTNERSHIP/JOINT VENTURE INTEREST	1,414,564.00	1,384,774.00	1,414,564.00
	ROCKWELL AUTOMATION INC	CORPORATE STOCK - COMMON	546.00	129,386.71	140,633.22
	ROCKWELL AUTOMATION INC 2.800% 08/15/2061 DD 08/17/21	CORPORATE DEBT INSTRUMENTS	3,921,000.00	2,561,229.08	2,346,853.03
	ROCKWOOL A/S	CORPORATE STOCK - COMMON	4.00	827.71	937.45
	ROGERS COMMUNICATIONS INC CL B	CORPORATE STOCK - COMMON	11,987.00	517,615.30	560,623.04
	ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	50,000.00	45,635.30	43,327.39
	ROGERS COMMUNICATIONS INC 144A 4.500% 03/15/2042 DD 03/11/22	CORPORATE DEBT INSTRUMENTS	540,000.00	477,057.82	443,550.42
	ROGERS COMMUNICATIONS INC 144A 4.550% 03/15/2052 DD 03/11/22	CORPORATE DEBT INSTRUMENTS	2,200,000.00	1,931,115.05	1,706,716.18
	ROGERS CORP	CORPORATE STOCK - COMMON	7.00	1,616.87	835.38
	ROGERS SUGAR INC	CORPORATE STOCK - COMMON	47.00	224.31	197.37
	ROIVANT SCIENCES LTD	CORPORATE STOCK - COMMON	99.00	352.44	791.01
	ROKU INC	CORPORATE STOCK - COMMON	45.00	2,960.02	1,831.50
	ROLAND DG CORP	CORPORATE STOCK - COMMON	1,700.00	40,407.57	35,959.68
	ROLLINS INC	CORPORATE STOCK - COMMON	162,323.00	5,521,378.59	5,931,282.42
	ROLLS-ROYCE HOLDINGS PLC	CORPORATE STOCK - COMMON	4,193.00	3,770.53	4,700.79
	ROLLS-ROYCE PLC 144A 5.750% 10/15/2027 DD 10/21/20	CORPORATE DEBT INSTRUMENTS	1,120,000.00	1,016,400.00	1,066,800.00
	ROOT INC/OH	CORPORATE STOCK - COMMON	1.00	12.39	4.49
	ROPER TECHNOLOGIES INC	CORPORATE STOCK - COMMON	13,510.00	5,438,877.74	5,837,535.90
	ROSNEFT OIL CO PJSC	CORPORATE STOCK - COMMON	70,114.00	425,423.78	12,166.14
	ROSS STORES INC	CORPORATE STOCK - COMMON	126.00	10,982.36	14,624.82
	ROTORK PLC	CORPORATE STOCK - COMMON	418.00	1,200.39	1,541.62
	ROVER GROUP INC	CORPORATE STOCK - COMMON	27.00	102.87	99.09
	ROVIO ENTERTAINMENT OYJ	CORPORATE STOCK - COMMON	18.00	108.51	116.70
	ROYAL BANK OF CANADA	CORPORATE STOCK - COMMON	780.00	72,998.71	73,282.41
	ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20	CORPORATE DEBT INSTRUMENTS	307,000.00	325,822.17	329,257.50
	ROYAL CARIBBEAN CRUISES L 144A 4.250% 07/01/2026 DD 06/24/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	740,000.00	568,762.61	598,177.25
	ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	416,000.00	321,831.98	336,835.60
	ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	CORPORATE DEBT INSTRUMENTS	2,011,000.00	1,518,305.00	1,604,868.50
	ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21	CORPORATE DEBT INSTRUMENTS	471,000.00	376,489.14	395,647.30
	ROYAL CARIBBEAN CRUISES LTD	CORPORATE STOCK - COMMON	6,613.00	271,519.20	326,880.59
	ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17	CORPORATE DEBT INSTRUMENTS	548,000.00	372,640.00	402,780.00
	ROYAL GOLD INC	CORPORATE STOCK - COMMON	23.00	2,113.70	2,592.56
	ROYAL UNIBREW A/S	CORPORATE STOCK - COMMON	25.00	1,876.68	1,777.09
	ROYALTY PHARMA PLC	CORPORATE STOCK - COMMON	125.00	5,217.79	4,940.00
	ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	CORPORATE DEBT INSTRUMENTS	3,335,000.00	2,228,890.39	2,060,549.73
	RPC INC	CORPORATE STOCK - COMMON	27.00	218.70	240.03
	RPM INTERNATIONAL INC	CORPORATE STOCK - COMMON	67,446.00	6,283,279.81	6,572,612.70
	RPT REALTY	CORPORATE STOCK - COMMON	27.00	260.01	271.08

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	RS GROUP PLC	CORPORATE STOCK - COMMON	235.00	2,959.76	2,531.42
	RUBIS SCA	CORPORATE STOCK - COMMON	45.00	1,066.54	1,181.45
	RUBIUS THERAPEUTICS INC	CORPORATE STOCK - COMMON	12.00	8.40	2.07
	RUENTEX DEVELOPMENT CO LTD	CORPORATE STOCK - COMMON	124,000.00	174,219.76	174,488.78
	RURAL FUNDS GROUP	CORPORATE STOCK - COMMON	164.00	292.30	268.03
	RUSH ENTERPRISES INC	CORPORATE STOCK - COMMON	17.00	807.17	896.74
	RUSH STREET INTERACTIVE INC	CORPORATE STOCK - COMMON	15.00	72.60	53.85
	RUSSEL METALS INC	CORPORATE STOCK - COMMON	32.00	693.95	679.70
	RUTH'S HOSPITALITY GROUP INC	CORPORATE STOCK - COMMON	11.00	200.42	170.28
	RVRC HOLDING AB	CORPORATE STOCK - COMMON	19.00	46.14	64.81
	RWE AG	CORPORATE STOCK - COMMON	18,319.00	701,517.89	813,124.13
	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	830,000.00	734,038.92	681,703.19
	RWS HOLDINGS PLC	CORPORATE STOCK - COMMON	154.00	624.21	695.78
	RXO INC	CORPORATE STOCK - COMMON	36.00	721.02	619.20
	RYAN SPECIALTY GROUP LLC 144A 4.375% 02/01/2030 DD 02/03/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	555,000.00	500,193.75	480,572.22
	RYAN SPECIALTY HOLDINGS INC	CORPORATE STOCK - COMMON	5,137.00	209,393.72	213,236.87
	RYANAIR HOLDINGS PLC ADR	CORPORATE STOCK - COMMON	3,461.00	251,892.43	258,744.36
	RYDER SYSTEM INC	CORPORATE STOCK - COMMON	18.00	1,375.92	1,504.26
	RYERSON HOLDING CORP	CORPORATE STOCK - COMMON	6.00	171.00	181.56
	RYMAN HEALTHCARE LTD	CORPORATE STOCK - COMMON	222.00	1,246.21	749.76
	RYMAN HOSPITALITY PROPERTIES I	CORPORATE STOCK - COMMON	19.00	1,567.07	1,553.82
	RYOHIN KEIKAKU CO LTD	CORPORATE STOCK - COMMON	130,800.00	1,311,367.76	1,552,410.38
	S&P GLOBAL INC	CORPORATE STOCK - COMMON	14,313.00	5,040,694.42	4,793,996.22
	S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	400,000.00	314,596.78	288,860.84
	S&P GLOBAL INC 144A 3.900% 03/01/2062 DD 03/18/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,795,000.00	1,546,133.43	1,400,825.36
	S&P/TSX 60 INDEX FUTURE (MSE) EXP MAR 23	OTHER INVESTMENTS	40.00	0.00	(238,018.51)
	S&P500 EMINI FUTURE (CME) EXP DEC 22	OTHER INVESTMENTS	11.00	0.00	(112,112.97)
	S&P500 EMINI FUTURE (CME) EXP MAR 23	OTHER INVESTMENTS	5,499.00	0.00	(29,634,608.84)
	S&T BANCORP INC	CORPORATE STOCK - COMMON	14.00	414.96	478.52
	S4 CAPITAL PLC	CORPORATE STOCK - COMMON	141.00	218.05	320.90
	SA SA INTERNATIONAL HOLDINGS L HK/00178	CORPORATE STOCK - COMMON	500.00	81.54	116.59
	SAAB AB	CORPORATE STOCK - COMMON	35.00	1,174.43	1,379.58
	SABIC AGRI-NUTRIENTS CO	CORPORATE STOCK - COMMON	54,215.00	2,172,433.95	2,109,162.59
	SABINA GOLD & SILVER CORP	CORPORATE STOCK - COMMON	158.00	127.89	155.09
	SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	CORPORATE DEBT INSTRUMENTS	100,000.00	94,278.87	94,156.62
	SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,148,797.81	1,115,240.86
	SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,272,237.68	1,194,487.33
	SABRA HEALTH CARE REIT INC	CORPORATE STOCK - COMMON	80.00	1,197.60	994.40
	SABRE CORP	CORPORATE STOCK - COMMON	109.00	774.22	673.62
	SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20	CORPORATE DEBT INSTRUMENTS	236,000.00	223,586.40	225,517.51
	SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20	CORPORATE DEBT INSTRUMENTS	154,000.00	151,734.66	153,403.55
	SACYR SA	CORPORATE STOCK - COMMON	207.00	462.50	574.39
	SAFEHOLD INC	CORPORATE STOCK - COMMON	9.84	331.39	281.53
	SAFESTORE HOLDINGS PLC	CORPORATE STOCK - COMMON	107.00	1,364.30	1,216.31
	SAFETY INSURANCE GROUP INC	CORPORATE STOCK - COMMON	5.00	450.25	421.30
	SAFILO GROUP SPA	CORPORATE STOCK - COMMON	110.00	154.85	178.68
	SAFRAN SA	CORPORATE STOCK - COMMON	94,293.00	9,690,410.99	11,766,151.15
	SAGAX AB	CORPORATE STOCK - COMMON	94.00	2,035.01	2,133.60
	SAGE GROUP PLC/THE	CORPORATE STOCK - COMMON	513.00	4,289.84	4,601.01
	SAGE THERAPEUTICS INC	CORPORATE STOCK - COMMON	19.00	718.15	724.66

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	SAHARA INTERNATIONAL PETROCHEM	CORPORATE STOCK - COMMON	85,912.00	1,045,912.55	776,134.22
	SAIA INC	CORPORATE STOCK - COMMON	22,840.00	4,724,008.07	4,789,091.20
	SAIC MOTOR CORP LTD	CORPORATE STOCK - COMMON	74,800.00	167,860.68	155,050.99
	SAIF PARTNERS INDIA IV LTD	PARTNERSHIP/JOINT VENTURE INTEREST	21,244,441.00	22,688,130.00	21,244,441.00
	SAIPEM SPA	CORPORATE STOCK - COMMON	560.00	394.52	673.86
	SALCEF GROUP SPA	CORPORATE STOCK - COMMON	12.00	211.17	223.10
	SALESFORCE INC	CORPORATE STOCK - COMMON	126,280.00	19,689,107.92	16,743,465.20
	SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,860,000.00	2,110,944.69	1,888,652.68
	SALLY BEAUTY HOLDINGS INC	CORPORATE STOCK - COMMON	38.00	565.44	475.76
	SALMAR ASA	CORPORATE STOCK - COMMON	32,917.00	2,050,853.47	1,285,804.65
	SALVATORE FERRAGAMO SPA	CORPORATE STOCK - COMMON	25.00	403.73	439.97
	SALZGITTER AG	CORPORATE STOCK - COMMON	15.00	370.15	456.57
	SAMHALLSBYGGNADSBOLAGET I NORD	CORPORATE STOCK - COMMON	600.00	994.27	1,010.29
	SAMPO OYJ	CORPORATE STOCK - COMMON	235.00	10,677.32	12,244.24
	SAMSARA INC	CORPORATE STOCK - COMMON	22.00	327.14	273.46
	SAMSUNG BIOLOGICS CO LTD	CORPORATE STOCK - COMMON	3,521.00	2,252,977.11	2,286,073.15
	SAMSUNG C&T CORP	CORPORATE STOCK - COMMON	2,104.00	189,549.55	188,852.41
	SAMSUNG CARD CO LTD	CORPORATE STOCK - COMMON	11,832.00	277,322.87	276,500.92
	SAMSUNG ELECTRONICS CO LTD	CORPORATE STOCK - COMMON	874,025.00	38,584,391.29	38,223,453.72
	SAMSUNG ELECTRONICS CO LTD	CORPORATE STOCK - PREFERRED	235,377.00	9,517,154.69	9,400,183.69
	SAMSUNG ENGINEERING CO LTD	CORPORATE STOCK - COMMON	43,698.00	766,115.73	768,904.70
	SAMSUNG FIRE & MARINE INSURANC	CORPORATE STOCK - PREFERRED	4,807.00	573,224.55	581,629.59
	SAMSUNG SDI CO LTD	CORPORATE STOCK - COMMON	9,050.00	4,239,831.75	4,229,772.40
	SAMSUNG SECURITIES CO LTD	CORPORATE STOCK - COMMON	10,731.00	271,975.55	266,895.83
	SAMVARDHANA MOTHERSON INTERNAT	CORPORATE STOCK - COMMON	959,775.00	964,122.07	860,235.93
	SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,990,000.00	3,689,470.57	3,398,766.15
	SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22	CORPORATE DEBT INSTRUMENTS	3,200,000.00	2,714,285.28	2,515,876.61
	SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,238,520.40	1,150,706.65
	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,300,000.00	2,960,155.74	2,771,465.57
	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	93,517.14	90,500.39
	SAN FRANCISCO CA BAY AREA RAPI 3.000% 08/01/2049 DD 08/14/19	OTHER INVESTMENTS	1,300,000.00	1,039,056.33	980,330.91
	SAN FRANCISCO CA CITY & CNTY P 2.825% 11/01/2041 DD 10/21/20	OTHER INVESTMENTS	1,005,000.00	790,756.51	749,451.92
	SAN FRANCISCO CITY & CNTY CA P 3.000% 11/01/2050 DD 09/23/20	OTHER INVESTMENTS	975,000.00	728,156.52	716,482.16
	SANA BIOTECHNOLOGY INC	CORPORATE STOCK - COMMON	31.00	211.11	122.45
	SANDFIRE RESOURCES LTD	CORPORATE STOCK - COMMON	219.00	708.03	807.92
	SANDRIDGE ENERGY INC	CORPORATE STOCK - COMMON	11.00	230.78	187.33
	SANDS CHINA LTD HK/01928	CORPORATE STOCK - COMMON	836,967.00	2,134,317.34	2,777,397.08
	SANDSTORM GOLD LTD NEW	CORPORATE STOCK - COMMON	100.00	570.40	525.48
	SANDVIK AB	CORPORATE STOCK - COMMON	531.00	8,369.09	9,601.27
	SANDY SPRING BANCORP INC	CORPORATE STOCK - COMMON	17.00	654.84	598.91
	SANGAMO THERAPEUTICS INC	CORPORATE STOCK - COMMON	48.00	259.20	150.72
	SANLORENZO SPA/AMEGLIA	CORPORATE STOCK - COMMON	6.00	188.84	236.61
	SANMINA CORP	CORPORATE STOCK - COMMON	21.00	1,018.92	1,203.09
	SANOFI	CORPORATE STOCK - COMMON	57,537.00	4,780,263.00	5,516,747.67
	SANOMA OYJ	CORPORATE STOCK - COMMON	36.00	492.32	377.29
	SANTANDER HOLDINGS USA INC 3.244% 10/05/2026 DD 10/04/19	CORPORATE DEBT INSTRUMENTS	200,000.00	185,975.99	185,852.72
	SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20	CORPORATE DEBT INSTRUMENTS	1,300,000.00	1,242,873.57	1,240,455.22
	SANTE HEALTH VENTURES I	PARTNERSHIP/JOINT VENTURE INTEREST	31,395,956.00	46,276,232.00	31,395,956.00
	SANTE HEALTH VENTURES II LP	PARTNERSHIP/JOINT VENTURE INTEREST	17,391,816.70	19,834,824.70	17,391,816.70
	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21	CORPORATE DEBT INSTRUMENTS	1,502,000.00	1,261,446.17	1,198,856.57

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	SANTOS LTD	CORPORATE STOCK - COMMON	1,563.00	8,404.43	7,568.03
	SAP SE	CORPORATE STOCK - COMMON	135,371.00	11,566,092.01	13,925,916.31
	SAP SE ADR	CORPORATE STOCK - COMMON	73,420.00	6,256,852.40	7,576,209.80
	SAPIENS INTERNATIONAL CORP NV	CORPORATE STOCK - COMMON	16.00	349.27	291.70
	SAPPI LTD	CORPORATE STOCK - COMMON	191,126.00	552,021.85	553,102.81
	SAPUTO INC	CORPORATE STOCK - COMMON	124.00	3,153.05	3,067.63
	SAR (SAUDI ARABIAN RIYAL)	INTEREST-BEARING CASH	368.44	97.99	98.04
	SARAS SPA	CORPORATE STOCK - COMMON	1,209,555.00	1,093,998.74	1,483,241.31
	SARCOS TECHNOLOGY & ROBOTICS C	CORPORATE STOCK - COMMON	22.00	72.16	12.35
	SAREPTA THERAPEUTICS INC	CORPORATE STOCK - COMMON	28.00	3,062.64	3,628.24
	SARKUYSAN ELEKTROLITIK BAKIR S	CORPORATE STOCK - COMMON	121,153.00	104,875.63	204,645.31
	SARTORIUS AG	CORPORATE STOCK - PREFERRED	2,012.00	811,233.51	793,215.21
	SARTORIUS STEDIM BIOTECH	CORPORATE STOCK - COMMON	25,838.00	9,226,800.37	8,341,620.66
	SASOL FINANCING USA LLC 5.875% 03/27/2024 DD 09/27/18	CORPORATE DEBT INSTRUMENTS	1,525,000.00	1,531,100.00	1,490,824.28
	SASOL FINANCING USA LLC 6.500% 09/27/2028 DD 09/27/18	CORPORATE DEBT INSTRUMENTS	1,575,000.00	1,522,237.50	1,426,939.79
	SASOL LTD	CORPORATE STOCK - COMMON	65,925.00	1,283,465.11	1,043,912.59
	SASSEUR REAL ESTATE INVESTMENT	CORPORATE STOCK - COMMON	300.00	166.65	168.88
	SATO SHOJI CORP	CORPORATE STOCK - COMMON	14,700.00	123,856.45	135,474.62
	SATS LTD	CORPORATE STOCK - COMMON	300.00	868.75	635.25
	SAUDI ARABIAN OIL CO	CORPORATE STOCK - COMMON	389,947.00	3,628,037.75	3,330,840.53
	SAUDI ELECTRICITY CO	CORPORATE STOCK - COMMON	7,942.00	53,348.10	48,818.57
	SAUDI GOVERNMENT INTERNAT REGS 4.000% 04/17/2025 DD 07/17/18	OTHER INVESTMENTS	200,000.00	201,850.00	197,301.20
	SAUDI INVESTMENT BANK/THE	CORPORATE STOCK - COMMON	166,036.00	883,405.16	766,116.08
	SAUDI NATIONAL BANK/THE	CORPORATE STOCK - COMMON	92,999.00	1,572,555.07	1,249,720.46
	SAUDI RESEARCH & MEDIA GROUP	CORPORATE STOCK - COMMON	13,001.00	730,463.21	629,638.64
	SAUL CENTERS INC	CORPORATE STOCK - COMMON	5.00	221.45	203.40
	SAVARIA CORP	OTHER INVESTMENTS	25.00	265.54	258.13
	SAVILLS PLC	CORPORATE STOCK - COMMON	69.00	761.13	685.17
	SAYONA MINING LTD	CORPORATE STOCK - COMMON	3,349.00	677.30	431.51
	SBA COMMUNICATIONS CORP	CORPORATE STOCK - COMMON	3,284.00	1,068,121.00	920,538.04
	SBCVC FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	32,406,529.78	36,463,550.78	32,406,529.78
	SBCVC FUND VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	24,656,212.41	25,685,255.41	24,656,212.41
	SBCVC IV	PARTNERSHIP/JOINT VENTURE INTEREST	50,694,406.50	52,413,278.67	50,694,406.50
	SBERBANK OF RUSSIA PJSC	CORPORATE STOCK - COMMON	1,326,144.00	2,935,446.53	0.00
	SBERBANK OF RUSSIA PJSC	CORPORATE STOCK - PREFERRED	11,980.00	25,346.64	3,503.08
	SBERBANK OF RUSSIA PJSC ADR	CORPORATE STOCK - COMMON	304,217.00	13,781.03	13,781.03
	SBI SHINSEI BANK LTD	CORPORATE STOCK - COMMON	16,500.00	230,238.53	268,611.91
	SBL HOLDINGS INC 144A 5.000% 02/18/2031 DD 02/16/21	CORPORATE DEBT INSTRUMENTS	2,135,000.00	1,707,592.22	1,683,814.70
	SBM OFFSHORE NV	CORPORATE STOCK - COMMON	65.00	910.81	1,016.98
	SCALE VENTURES IV	PARTNERSHIP/JOINT VENTURE INTEREST	15,062,409.00	16,124,706.00	15,062,409.00
	SCALE VENTURES V	PARTNERSHIP/JOINT VENTURE INTEREST	96,660,407.00	101,974,473.00	96,660,407.00
	SCANDIC HOTELS GROUP AB	CORPORATE STOCK - COMMON	75.00	268.03	231.92
	SCANDINAVIAN TOBACCO GROUP A/S	CORPORATE STOCK - COMMON	28.00	420.96	490.65
	SCANSOURCE INC	CORPORATE STOCK - COMMON	8.00	231.76	233.76
	SCATEC ASA	CORPORATE STOCK - COMMON	56.00	571.62	446.82
	SCENTRE GROUP	CORPORATE STOCK - COMMON	301,863.00	608,382.99	589,560.17
	SCHAEFFLER AG	CORPORATE STOCK - PREFERRED	59.00	308.21	400.80
	SCHAEFFLER INDIA LTD	CORPORATE STOCK - COMMON	11,305.00	432,597.76	375,327.93
	SCHIBSTED ASA	CORPORATE STOCK - COMMON	86.00	1,537.66	1,587.59
	SCHINDLER HOLDING AG	CORPORATE STOCK - COMMON	31.00	5,343.19	5,742.33

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	SCHLUMBERGER LTD	CORPORATE STOCK - COMMON	162,661.00	6,275,293.57	8,695,857.06
	SCHNEIDER ELECTRIC SE	CORPORATE STOCK - COMMON	64,524.00	7,817,205.36	9,001,802.61
	SCHNEIDER NATIONAL INC	CORPORATE STOCK - COMMON	20.00	457.20	468.00
	SCHNITZER STEEL INDUSTRIES INC	CORPORATE STOCK - COMMON	8.00	264.32	245.20
	SCHOELLER-BLECKMANN OILFIELD E	CORPORATE STOCK - COMMON	5.00	303.17	310.57
	SCHOLAR ROCK HOLDING CORP	CORPORATE STOCK - COMMON	8.00	66.72	72.40
	SCHOLASTIC CORP	CORPORATE STOCK - COMMON	9.00	413.19	355.14
	SCHOOUW & CO A/S	CORPORATE STOCK - COMMON	6.00	438.87	451.22
	SCHROEDERS PLC ORD GBPO.20	CORPORATE STOCK - COMMON	366.00	1,950.13	1,919.54
	SCHRODINGER INC/UNITED STATES	CORPORATE STOCK - COMMON	21.00	576.24	392.49
	SCIENCE APPLICATIONS INTERNATI	CORPORATE STOCK - COMMON	20.00	1,821.40	2,218.60
	SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22	CORPORATE DEBT INSTRUMENTS	1,797,000.00	1,598,082.51	1,517,925.90
	SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	CORPORATE DEBT INSTRUMENTS	240,000.00	236,023.20	230,400.00
	SCOR SE	CORPORATE STOCK - COMMON	76.00	1,261.72	1,743.08
	SCOTTS MIRACLE-GRO CO/THE	CORPORATE STOCK - COMMON	14.00	937.30	680.26
	SCOUT24 SE	CORPORATE STOCK - COMMON	54,361.00	3,145,276.06	2,722,727.35
	SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20	CORPORATE DEBT INSTRUMENTS	231,000.00	191,152.50	185,148.57
	SDIPTECH AB	CORPORATE STOCK - COMMON	15.00	321.89	325.35
	SEA LTD ADR	CORPORATE STOCK - COMMON	1,543.00	95,666.00	80,282.29
	SEABRIDGE GOLD INC	CORPORATE STOCK - COMMON	28.00	340.16	351.30
	SEACOAST BANKING CORP OF FLORI	CORPORATE STOCK - COMMON	22.00	709.05	686.18
	SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20	CORPORATE DEBT INSTRUMENTS	805,000.00	688,275.00	665,911.67
	SEAGATE HDD CAYMAN 144A 9.625% 12/01/2032 DD 11/30/22	CORPORATE DEBT INSTRUMENTS	230,100.00	220,512.50	252,373.68
	SEAGATE TECHNOLOGY HOLDINGS PL	CORPORATE STOCK - COMMON	71.00	4,738.22	3,735.31
	SEAGEN INC	CORPORATE STOCK - COMMON	4,794.00	729,431.87	616,076.94
	SEALED AIR CORP	CORPORATE STOCK - COMMON	52.00	2,790.31	2,593.76
	SEALED AIR CORP 144A 4.000% 12/01/2027 DD 11/26/19	CORPORATE DEBT INSTRUMENTS	885,000.00	805,350.00	802,939.94
	SEATRIUM LTD	CORPORATE STOCK - COMMON	8,600.00	747.09	884.88
	SEAWORLD ENTERTAINMENT INC	CORPORATE STOCK - COMMON	22,326.00	1,121,881.50	1,194,664.26
	SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21	CORPORATE DEBT INSTRUMENTS	1,535,000.00	1,337,107.80	1,335,341.35
	SEB SA	CORPORATE STOCK - COMMON	12.00	892.93	1,002.15
	SECHE ENVIRONNEMENT SA	CORPORATE STOCK - COMMON	1.00	90.88	95.84
	SECO SPA	CORPORATE STOCK - COMMON	15.00	79.57	85.65
	SECTRA AB	CORPORATE STOCK - COMMON	67.00	1,003.12	956.82
	SECUNET SECURITY NETWORKS AG	CORPORATE STOCK - COMMON	1.00	218.71	209.61
	SECURE ENERGY SERVICES INC	CORPORATE STOCK - COMMON	146.00	636.58	757.50
	SECURITAS AB	CORPORATE STOCK - COMMON	243.00	1,849.26	2,028.05
	SEEK LTD	CORPORATE STOCK - COMMON	166.00	2,367.89	2,358.40
	SEER INC	CORPORATE STOCK - COMMON	10.00	101.00	58.00
	SEGRO PLC	CORPORATE STOCK - COMMON	37,703.00	413,673.16	346,315.05
	SEI INVESTMENTS CO	CORPORATE STOCK - COMMON	41.00	2,242.70	2,390.30
	SEIKO EPSON CORP	CORPORATE STOCK - COMMON	19,100.00	292,186.14	278,802.51
	SEK (SWEDISH KRONA)	INTEREST-BEARING CASH	1,534,221.45	142,793.07	147,245.21
	SEKERBANK TURK AS	CORPORATE STOCK - COMMON	0.97	0.20	0.16
	SELECT ENERGY SERVICES INC	CORPORATE STOCK - COMMON	20.00	142.20	184.80
	SELECT HARVESTS LTD	CORPORATE STOCK - COMMON	58.00	197.22	153.40
	SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	CORPORATE DEBT INSTRUMENTS	2,734,000.00	2,615,508.44	2,599,569.22
	SELECT MEDICAL HOLDINGS CORP	CORPORATE STOCK - COMMON	36.00	923.04	893.88
	SELECTIVE INSURANCE GROUP INC	CORPORATE STOCK - COMMON	21.00	1,678.15	1,860.81
	SELECTQUOTE INC	CORPORATE STOCK - COMMON	19.00	21.09	12.77

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	SEMAPA-SOCIEDADE DE INVESTIMEN	CORPORATE STOCK - COMMON	9.00	126.70	118.72
	SEBPCORP INDUSTRIES LTD	CORPORATE STOCK - COMMON	500.00	1,214.97	1,260.07
	SEMEN INDONESIA PERSERO TBK PT	CORPORATE STOCK - COMMON	3,503,708.00	1,552,008.84	1,479,797.03
	SEMPERIT AG HOLDING	CORPORATE STOCK - COMMON	5.00	91.10	105.76
	SEMPRA ENERGY	CORPORATE STOCK - COMMON	11,869.00	1,948,590.12	1,834,235.26
	SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18	CORPORATE DEBT INSTRUMENTS	14,135,000.00	11,835,582.23	11,121,994.28
	SEMRUSH HOLDINGS INC	CORPORATE STOCK - COMMON	14.00	171.78	113.96
	SEMTECH CORP	CORPORATE STOCK - COMMON	22.00	1,016.18	631.18
	SENECA FOODS CORP	CORPORATE STOCK - COMMON	2.00	122.31	121.90
	SENIOR PLC	CORPORATE STOCK - COMMON	197.00	298.92	296.68
	SENSATA TECHNOLOGIES BV 144A 5.875% 09/01/2030 DD 08/29/22	CORPORATE DEBT INSTRUMENTS	417,000.00	407,609.16	395,201.48
	SENSATA TECHNOLOGIES HOLDING P	CORPORATE STOCK - COMMON	225,696.00	9,091,034.88	9,113,604.48
	SESEONICS HOLDINGS INC	CORPORATE STOCK - COMMON	122.00	217.16	125.66
	SENSIENT TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	15.00	1,187.32	1,093.80
	SENSIRION HOLDING AG	CORPORATE STOCK - COMMON	5.00	474.75	529.62
	SENTARA HEALTHCARE 2.927% 11/01/2051 DD 10/14/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,665,000.00	1,952,727.51	1,746,317.58
	SERCO GROUP PLC	CORPORATE STOCK - COMMON	584.00	1,189.87	1,091.68
	SERES THERAPEUTICS INC	CORPORATE STOCK - COMMON	25.00	128.50	140.00
	SERICA ENERGY PLC	CORPORATE STOCK - COMMON	111.00	441.36	380.54
	SERITAGE GROWTH PROPERTIES	CORPORATE STOCK - COMMON	11.00	137.94	130.13
	SERVICE CORP INTERNATIONAL/US	CORPORATE STOCK - COMMON	115,446.00	7,153,544.44	7,981,936.44
	SERVICE PROPERTIES TRUST	CORPORATE STOCK - COMMON	53.00	362.52	386.37
	SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19	CORPORATE DEBT INSTRUMENTS	1,022,000.00	914,220.44	929,071.09
	SERVICE PROPERTIES TRUST 4.375% 02/15/2030 DD 02/02/18	CORPORATE DEBT INSTRUMENTS	1,365,000.00	1,000,613.25	901,854.29
	SERVICE PROPERTIES TRUST 4.650% 03/15/2024 DD 03/12/14	CORPORATE DEBT INSTRUMENTS	213,000.00	198,340.34	203,440.98
	SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20	CORPORATE DEBT INSTRUMENTS	207,000.00	179,083.98	178,260.53
	SERVICENOW INC	CORPORATE STOCK - COMMON	15,158.00	6,604,913.32	5,885,396.66
	SERVISFIRST BANCSHARES INC	CORPORATE STOCK - COMMON	17.00	1,418.81	1,171.47
	SES AI CORP	CORPORATE STOCK - COMMON	32.00	151.68	100.80
	SES GLOBAL AMERICAS HOLDI 144A 5.300% 03/25/2044 DD 03/25/14	CORPORATE DEBT INSTRUMENTS	3,185,000.00	2,709,701.94	2,450,364.65
	SES SA	CORPORATE STOCK - COMMON	184.00	1,294.40	1,195.92
	SESA SPA	CORPORATE STOCK - COMMON	4.00	491.51	495.20
	SES-IMAGOTAG SA	CORPORATE STOCK - COMMON	2.00	200.10	260.41
	SEVEN & I HOLDINGS CO LTD	CORPORATE STOCK - COMMON	28,700.00	1,077,616.45	1,231,134.11
	SEVEN GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	78.00	993.53	1,109.22
	SEVEN WEST MEDIA LTD	CORPORATE STOCK - COMMON	436.00	155.43	116.79
	SEVERN TRENT PLC	CORPORATE STOCK - COMMON	124.00	4,021.57	3,954.22
	SFS GROUP AG	CORPORATE STOCK - COMMON	10.00	937.55	945.74
	SGD (SINGAPORE DOLLARS)	INTEREST-BEARING CASH	49,749.41	36,744.32	37,093.21
	SGL CARBON SE	CORPORATE STOCK - COMMON	30.00	204.83	221.88
	SGS SA	CORPORATE STOCK - COMMON	3.00	6,627.39	6,971.47
	SHAANXI COAL INDUSTRY CO LTD	CORPORATE STOCK - COMMON	242,300.00	773,273.57	647,601.88
	SHAFTESBURY CAPITAL PLC	CORPORATE STOCK - COMMON	349.00	487.32	447.11
	SHAFTESBURY PLC	CORPORATE STOCK - COMMON	92.00	441.48	407.25
	SHAKE SHACK INC	CORPORATE STOCK - COMMON	64,673.00	3,082,315.18	2,685,869.69
	SHANDONG PHARMACEUTICAL GLASS	CORPORATE STOCK - COMMON	30,800.00	125,549.25	125,828.21
	SHANDONG PHARMACEUTICAL GLASS CN/600529	CORPORATE STOCK - COMMON	388,400.00	1,607,872.66	1,586,742.81
	SHANDONG PUBLISHING & MEDIA CO CN/601019	CORPORATE STOCK - COMMON	461,100.00	416,277.24	416,546.74
	SHANDONG WEIFANG RAINBOW CHEMI CN/301035	CORPORATE STOCK - COMMON	16,500.00	203,544.48	206,733.60
	SHANDONG WEIGAO GROUP MEDICAL HK/01066	CORPORATE STOCK - COMMON	146,400.00	199,580.83	240,468.93

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	SHANGHAI BAIRUN INVESTMENT HOL CN/002568	CORPORATE STOCK - COMMON	18,800.00	102,707.78	101,035.43
	SHANGHAI FUDAN MICROELECTRONIC HK/01385	CORPORATE STOCK - COMMON	17,000.00	80,831.70	64,254.10
	SHANGHAI INDUSTRIAL HOLDINGS L HK/00363	CORPORATE STOCK - COMMON	151,000.00	210,084.28	186,695.62
	SHANGHAI INTERNATIONAL AIRPORT	CORPORATE STOCK - COMMON	268,808.00	2,200,048.93	2,231,527.50
	SHANGHAI INTERNATIONAL AIRPORT CN/600009	CORPORATE STOCK - COMMON	116,611.00	916,425.60	968,053.98
	SHANGHAI INTERNATIONAL PORT GR	CORPORATE STOCK - COMMON	322,700.00	253,252.24	247,884.40
	SHANGHAI PUDONG DEVELOPMENT BA CN/600000	CORPORATE STOCK - COMMON	291,500.00	289,412.75	305,266.34
	SHANGRI-LA ASIA LTD HK/00069	CORPORATE STOCK - COMMON	500.00	399.42	410.00
	SHAPIR ENGINEERING AND INDUSTR	CORPORATE STOCK - COMMON	65.00	623.14	511.75
	SHASTA 5.0 GAC SDCDFVFGG	VALUE OF FUNDS IN INSURANCE CO ACCT	793,012,421.00	611,621,852.57	545,533,069.72
	SHATTUCK LABS INC	CORPORATE STOCK - COMMON	5.00	16.25	11.50
	SHAW COMMUNICATIONS INC CL B CONV	CORPORATE STOCK - COMMON	236.00	6,078.84	6,794.61
	SHAWCOR LTD NEW	CORPORATE STOCK - COMMON	34.00	344.58	344.78
	SHEA HOMES LP / SHEA HOMES FUN 4.750% 02/15/2028 DD 02/20/20	CORPORATE DEBT INSTRUMENTS	464,000.00	385,525.03	405,196.12
	SHELL INTERNATIONAL FINANCE BV 3.250% 05/11/2025 DD 05/11/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	24,583.97	24,242.69
	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	CORPORATE DEBT INSTRUMENTS	1,830,000.00	1,630,174.43	1,502,067.93
	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,500,000.00	2,373,583.45	2,328,135.45
	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,125,000.00	1,050,765.23	989,742.95
	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	287,165.78	271,866.46
	SHELL PLC	CORPORATE STOCK - COMMON	475,219.00	12,621,278.65	13,314,034.02
	SHELL PLC ADR	CORPORATE STOCK - COMMON	48,491.00	2,580,823.77	2,761,562.45
	SHENANDOAH TELECOMMUNICATIONS	CORPORATE STOCK - COMMON	16.00	356.64	254.08
	SHENG SIONG GROUP LTD	CORPORATE STOCK - COMMON	300.00	348.36	369.07
	SHENZHEN DYNANONIC CO LTD CN/300769	CORPORATE STOCK - COMMON	3,000.00	130,096.83	99,079.36
	SHENZHEN INOVANCE TECHNOLOGY C CN/300124	CORPORATE STOCK - COMMON	187,800.00	1,685,302.69	1,877,540.75
	SHENZHEN KANGTAI BIOLOGICAL PR CN/300601	CORPORATE STOCK - COMMON	20,100.00	85,631.95	91,165.18
	SHENZHEN MINDRAY BIO-MEDICAL E	CORPORATE STOCK - COMMON	5,100.00	220,836.87	231,806.18
	SHENZHEN MINDRAY BIO-MEDICAL E CN/300760	CORPORATE STOCK - COMMON	91,514.00	4,069,637.89	4,159,511.87
	SHENZHEN NEW INDUSTRIES BIOMED CN/300832	CORPORATE STOCK - COMMON	11,900.00	59,114.87	85,830.23
	SHENZHEN OVERSEAS CHINESE TOWN	CORPORATE STOCK - COMMON	867,100.00	672,945.72	664,821.99
	SHENZHEN OVERSEAS CHINESE TOWN CN/000069	CORPORATE STOCK - COMMON	855,100.00	710,450.63	655,621.36
	SHENZHEN SC NEW ENERGY TECHNOL CN/300724	CORPORATE STOCK - COMMON	5,900.00	100,058.55	96,770.29
	SHENZHEN TRANSSION HOLDINGS CO CN/688036	CORPORATE STOCK - COMMON	12,989.00	110,397.87	148,580.24
	SHERIDAN PRODUCTION PTNRS III-B LP	PARTNERSHIP/JOINT VENTURE INTEREST	18,485,000.00	18,485,000.00	18,485,000.00
	SHERWIN-WILLIAMS CO/THE	CORPORATE STOCK - COMMON	3,205.00	745,084.63	760,642.65
	SHERWIN-WILLIAMS CO/THE 2.900% 03/15/2052 DD 11/10/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,485,000.00	3,648,453.99	3,445,974.89
	SHIFT TECHNOLOGIES INC	CORPORATE STOCK - COMMON	16.22	9.20	2.42
	SHIFT4 PAYMENTS INC	CORPORATE STOCK - COMMON	17.00	785.66	950.81
	SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20	CORPORATE DEBT INSTRUMENTS	732,000.00	684,420.00	691,586.28
	SHIJIAZHANG YILING PHARMACEUT CN/002603	CORPORATE STOCK - COMMON	27,000.00	177,800.98	116,362.90
	SHIKUN & BINUI LTD	CORPORATE STOCK - COMMON	122.00	554.90	340.57
	SHIMANO INC	CORPORATE STOCK - COMMON	21,733.00	3,891,167.25	3,445,786.75
	SHINDENGEN ELECTRIC MANUFACTUR	CORPORATE STOCK - COMMON	8,700.00	230,640.22	197,480.00
	SHIN-ETSU CHEMICAL CO LTD	CORPORATE STOCK - COMMON	39,390.00	4,637,160.36	4,843,705.42
	SHINHAN FINANCIAL GROUP CO LTD	CORPORATE STOCK - COMMON	231,701.00	6,378,346.00	6,449,878.16
	SHISEIDO CO LTD	CORPORATE STOCK - COMMON	13,000.00	496,555.45	637,561.07
	SHIZUOKA FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	1,729.00	11,161.83	13,824.66
	SHOALS TECHNOLOGIES GROUP INC	CORPORATE STOCK - COMMON	48,403.00	1,236,629.31	1,194,102.01
	SHOCKWAVE MEDICAL INC	CORPORATE STOCK - COMMON	18,007.00	5,345,472.94	3,702,419.27
	SHOE CARNIVAL INC	CORPORATE STOCK - COMMON	6.00	142.74	143.46

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	SHOP APOTHEKE EUROPE NV	CORPORATE STOCK - COMMON	6.00	335.45	282.46
	SHOPIFY INC	CORPORATE STOCK - COMMON	2,822.00	98,992.61	97,951.62
	SHOPIFY INC CL A SUB VTG	CORPORATE STOCK - COMMON	580.00	18,530.10	20,123.10
	SHOREVIEW CAPITAL II	PARTNERSHIP/JOINT VENTURE INTEREST	480,038.00	16,104,001.00	480,038.00
	SHOREVIEW CAP PTNRS IV	PARTNERSHIP/JOINT VENTURE INTEREST	13,566,094.00	11,961,932.00	13,566,094.00
	SHOREVIEW CAPITAL III	PARTNERSHIP/JOINT VENTURE INTEREST	30,725,047.00	25,975,838.00	30,725,047.00
	SHOREVIEW EPKO MDC COINV	PARTNERSHIP/JOINT VENTURE INTEREST	18,009,608.00	17,777,958.00	18,009,608.00
	SHORT EURO-BTP FUTURE (EUX) EXP MAR 23	OTHER INVESTMENTS	(2.00)	0.00	3,746.05
	SHORT TERM FUND AT FORMER	COMMON/COLLECTIVE TRUST	1,727,011.43	1,727,011.43	1,727,011.43
	SHUFERSAL LTD	CORPORATE STOCK - COMMON	132.00	891.91	759.04
	SHUN TAK HOLDINGS LTD HK/00242	CORPORATE STOCK - COMMON	700.00	116.83	150.67
	SHURGARD SELF STORAGE LTD	CORPORATE STOCK - COMMON	13.00	628.12	594.51
	SHUTTERSTOCK INC	CORPORATE STOCK - COMMON	9.00	494.04	474.48
	SHYFT GROUP INC/THE	CORPORATE STOCK - COMMON	13.00	311.35	323.18
	SIA ENGINEERING CO LTD	CORPORATE STOCK - COMMON	100.00	177.77	174.47
	SIAM MAKRO PCL	CORPORATE STOCK - COMMON	92,900.00	86,396.52	107,290.31
	SI-BONE INC	CORPORATE STOCK - COMMON	9.00	148.50	122.40
	SICHUAN EXPRESSWAY CO LTD HK/00107	CORPORATE STOCK - COMMON	700,000.00	166,776.02	163,229.75
	SIEGFRIED HOLDING AG	CORPORATE STOCK - COMMON	2.00	1,603.57	1,326.20
	SIEMENS AG	CORPORATE STOCK - COMMON	43,008.00	4,389,948.06	5,950,513.34
	SIEMENS ENERGY AG	CORPORATE STOCK - COMMON	215.00	3,188.43	4,032.74
	SIEMENS FINANCIERINGSMAAT 144A 3.300% 09/15/2046 DD 09/15/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,664,000.00	6,208,763.36	5,748,646.54
	SIEMENS GAMESA RENEWABLE ENERG	CORPORATE STOCK - COMMON	118.00	2,132.90	2,273.14
	SIEMENS HEALTHINEERS AG	CORPORATE STOCK - COMMON	12,765.00	664,299.77	636,623.64
	SIENNA SENIOR LIVING INC	CORPORATE STOCK - COMMON	34.00	346.08	273.52
	SIERRA RUTILE HOLDINGS LTD	CORPORATE STOCK - COMMON	189.00	38.87	28.84
	SIERRA WIRELESS INC	CORPORATE STOCK - COMMON	18.00	555.70	521.02
	SIG GROUP AG	CORPORATE STOCK - COMMON	154.00	3,585.93	3,362.30
	SIG PLC	CORPORATE STOCK - COMMON	336.00	131.37	119.64
	SIGA TECHNOLOGIES INC	CORPORATE STOCK - COMMON	14.00	211.12	103.04
	SIGHT SCIENCES INC	CORPORATE STOCK - COMMON	4.00	27.88	48.84
	SIGMA HEALTHCARE LTD	CORPORATE STOCK - COMMON	459.00	215.55	189.88
	SIGNATURE BANK/NEW YORK NY	CORPORATE STOCK - COMMON	37.00	6,386.86	4,263.14
	SIGNET JEWELERS LTD	CORPORATE STOCK - COMMON	143,369.00	9,372,031.53	9,749,092.00
	SIGNIFY HEALTH INC	CORPORATE STOCK - COMMON	24.00	669.60	687.84
	SIGNIFY NV	CORPORATE STOCK - COMMON	64.00	1,825.76	2,143.38
	SIKA AG	CORPORATE STOCK - COMMON	19,855.00	4,447,968.19	4,757,731.84
	SILENCE THERAPEUTICS PLC	CORPORATE STOCK - COMMON	20.00	124.51	95.68
	SILGAN HOLDINGS INC	CORPORATE STOCK - COMMON	31.00	1,418.04	1,607.04
	SILGAN HOLDINGS INC 4.125% 02/01/2028 DD 04/01/20	CORPORATE DEBT INSTRUMENTS	1,346,000.00	1,232,141.86	1,245,262.00
	SILICON LABORATORIES INC	CORPORATE STOCK - COMMON	27,113.00	3,356,021.51	3,678,420.71
	SILICON MOTION TECHNOLOGY CORP ADR	CORPORATE STOCK - COMMON	2,063.00	159,077.93	134,074.37
	SILK ROAD MEDICAL INC	CORPORATE STOCK - COMMON	12.00	508.21	634.20
	SILTRONIC AG	CORPORATE STOCK - COMMON	7.00	480.75	509.13
	SILVER LAKE RESOURCES LTD	CORPORATE STOCK - COMMON	478.00	437.47	384.12
	SILVERBOW RESOURCES INC	CORPORATE STOCK - COMMON	5.00	172.07	141.40
	SILVERCORP METALS INC	CORPORATE STOCK - COMMON	93.00	212.33	273.18
	SILVERCREST METALS INC	CORPORATE STOCK - COMMON	70.00	389.97	418.47
	SILVERGATE CAPITAL CORP	CORPORATE STOCK - COMMON	11.00	1,002.32	191.40
	SILVERLAKE AXIS LTD	CORPORATE STOCK - COMMON	400.00	103.22	107.37

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	SIMCORP A/S	CORPORATE STOCK - COMMON	106,387.00	7,647,893.03	7,301,285.69
	SIME DARBY PLANTATION BHD	CORPORATE STOCK - COMMON	99,800.00	99,454.36	105,350.74
	SIMILARWEB LTD	CORPORATE STOCK - COMMON	10.00	77.20	64.30
	SIMMONS FIRST NATIONAL CORP	CORPORATE STOCK - COMMON	45.00	1,061.55	971.10
	SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21	CORPORATE DEBT INSTRUMENTS	1,349,000.00	1,193,164.11	1,098,157.00
	SIMON PROPERTY GROUP INC	CORPORATE STOCK - COMMON	13,245.00	1,350,951.25	1,556,022.60
	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,275,000.00	3,100,479.79	2,851,642.17
	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	CORPORATE DEBT INSTRUMENTS	3,742,000.00	3,038,467.81	2,737,434.24
	SIMPLO TECHNOLOGY CO LTD	CORPORATE STOCK - COMMON	72,000.00	682,447.64	667,631.89
	SIMPLY GOOD FOODS CO/THE	CORPORATE STOCK - COMMON	29.00	885.95	1,102.87
	SIMPSON MANUFACTURING CO INC	CORPORATE STOCK - COMMON	15.00	1,389.60	1,329.90
	SIMS LTD	CORPORATE STOCK - COMMON	78.00	822.95	692.40
	SIMULATIONS PLUS INC	CORPORATE STOCK - COMMON	6.00	360.30	219.42
	SINCH AB	CORPORATE STOCK - COMMON	16,565.00	32,372.09	60,778.35
	SINCLAIR BROADCAST GROUP INC	CORPORATE STOCK - COMMON	17.00	375.53	263.67
	SINGAPORE AIRLINES LTD	CORPORATE STOCK - COMMON	600.00	2,288.01	2,473.90
	SINGAPORE EXCHANGE LTD	CORPORATE STOCK - COMMON	400.00	2,720.95	2,669.25
	SINGAPORE POST LTD	CORPORATE STOCK - COMMON	700.00	291.02	271.40
	SINGAPORE TECHNOLOGIES ENGINEE	CORPORATE STOCK - COMMON	800.00	2,119.09	1,998.21
	SINGAPORE TELECOMMUNICATIONS L	CORPORATE STOCK - COMMON	401,400.00	767,725.47	769,160.46
	SINO LAND CO LTD HK/00083	CORPORATE STOCK - COMMON	1,635.00	2,367.64	2,044.55
	SINOPAC FINANCIAL HOLDINGS CO	CORPORATE STOCK - COMMON	1,670,540.00	952,242.10	910,398.23
	SINOPEC OILFIELD SERVICE CORP CN/600871	CORPORATE STOCK - COMMON	1,063,100.00	288,497.63	302,794.71
	SINOPHARM GROUP CO LTD HK/01099	CORPORATE STOCK - COMMON	314,000.00	699,302.45	798,180.64
	SINOTRANS LTD HK/00598	CORPORATE STOCK - COMMON	1,256,000.00	360,052.75	408,745.73
	SIRIUS REAL ESTATE LTD	CORPORATE STOCK - COMMON	582.00	550.58	518.06
	SIRIUS XM HOLDINGS INC	CORPORATE STOCK - COMMON	275.00	1,674.75	1,606.00
	SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	CORPORATE DEBT INSTRUMENTS	1,429,000.00	1,210,748.83	1,179,225.09
	SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	CORPORATE DEBT INSTRUMENTS	575,000.00	541,293.50	531,562.44
	SIRIUSPOINT LTD	CORPORATE STOCK - COMMON	28.00	125.16	165.20
	SISRAM MEDICAL LTD HK/01696	CORPORATE STOCK - COMMON	68.00	80.14	77.71
	SITC INTERNATIONAL HOLDINGS CO HK/01308	CORPORATE STOCK - COMMON	800.00	2,018.71	1,779.38
	SITE CENTERS CORP	CORPORATE STOCK - COMMON	69.00	894.82	942.54
	SITEMINDER LTD	CORPORATE STOCK - COMMON	107.00	253.07	220.59
	SITEONE LANDSCAPE SUPPLY INC	CORPORATE STOCK - COMMON	16.00	1,992.22	1,877.12
	SITIME CORP	CORPORATE STOCK - COMMON	6.00	632.07	609.72
	SITIO ROYALTIES CORP	CORPORATE STOCK - COMMON	20.39	548.28	588.37
	SITIOS LATINOAMERICA SAB DE CV	CORPORATE STOCK - COMMON	36,293.00	20,257.02	17,134.05
	SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16	CORPORATE DEBT INSTRUMENTS	356,000.00	341,566.87	342,765.70
	SIX FLAGS ENTERTAINMENT CORP	CORPORATE STOCK - COMMON	27.00	594.38	627.75
	SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	CORPORATE DEBT INSTRUMENTS	111,000.00	112,183.82	111,844.01
	SIXT SE	CORPORATE STOCK - COMMON	7.00	685.94	642.11
	SIXT SE	CORPORATE STOCK - PREFERRED	8.00	479.45	465.32
	SJM HOLDINGS LTD HK/00880	CORPORATE STOCK - COMMON	1,300.00	505.96	752.86
	SJW GROUP	CORPORATE STOCK - COMMON	8.00	514.40	649.52
	SK HYNIX INC	CORPORATE STOCK - COMMON	176,211.00	12,247,005.65	10,451,418.02
	SK TELECOM CO LTD ADR	CORPORATE STOCK - COMMON	21,305.00	454,861.75	438,669.95
	SKAN GROUP AG	CORPORATE STOCK - COMMON	4.00	284.31	272.37
	SKANDINAVISKA ENSKILDA BANKEN	CORPORATE STOCK - COMMON	5,281.00	53,310.63	60,795.24
	SKANSKA AB	CORPORATE STOCK - COMMON	12,301.00	197,571.87	194,794.85

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	SKC CO LTD	CORPORATE STOCK - COMMON	11,623.00	862,668.14	813,471.70
	SKECHERS USA INC	CORPORATE STOCK - COMMON	49.00	1,857.39	2,055.55
	SKEENA RESOURCES LIMITED NEW PAR \$0.01	CORPORATE STOCK - COMMON	27.00	129.06	143.67
	SKF AB	CORPORATE STOCK - COMMON	269,919.00	4,077,943.38	4,122,809.04
	SKILLSOFT CORP	CORPORATE STOCK - COMMON	23.00	74.06	29.90
	SKILLZ INC	CORPORATE STOCK - COMMON	32.00	42.56	16.21
	SKISTAR AB	CORPORATE STOCK - COMMON	20.00	258.43	213.06
	SKYCITY ENTERTAINMENT GROUP LT	CORPORATE STOCK - COMMON	409.00	704.44	613.05
	SKYLINE CHAMPION CORP	CORPORATE STOCK - COMMON	20.00	1,128.94	1,030.20
	SKYWATER TECHNOLOGY INC	CORPORATE STOCK - COMMON	3.00	39.00	21.33
	SKYWEST INC	CORPORATE STOCK - COMMON	4.00	85.16	66.04
	SKYWORKS SOLUTIONS INC	CORPORATE STOCK - COMMON	102,510.00	10,111,229.28	9,341,736.30
	SKYWORTH GROUP LTD HK/00751	CORPORATE STOCK - COMMON	746,000.00	295,203.04	320,194.24
	SL CORP	CORPORATE STOCK - COMMON	9,428.00	184,128.86	171,113.08
	SL GREEN REALTY CORPORATION	CORPORATE STOCK - COMMON	22.00	971.74	741.84
	SL INVESTMENT CORP	PARTNERSHIP/JOINT VENTURE INTEREST	113,273,337.03	112,015,396.30	113,273,337.03
	SLATE GROCERY REIT CL U UNIT	CORPORATE STOCK - COMMON	12.00	129.57	133.82
	SLEEP COUNTRY CDA HOLDINGS INC	CORPORATE STOCK - COMMON	19.00	384.47	322.24
	SLEEP NUMBER CORP	CORPORATE STOCK - COMMON	9.00	372.87	233.82
	SLIGRO FOOD GROUP NV	CORPORATE STOCK - COMMON	12.00	198.86	207.99
	SLM CORP	CORPORATE STOCK - COMMON	89.00	1,359.92	1,477.40
	SLM PRIVATE CREDIT STUDE A A4A VAR RT 12/16/2041 DD 03/29/07	CORPORATE DEBT INSTRUMENTS - PREFERRED	429,333.38	415,465.86	416,283.41
	SLM STUDENT LOAN T 10 A7B 144A VAR RT 10/25/2029 DD 04/25/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	137,897.07	136,327.95	136,844.24
	SM ENERGY CO	CORPORATE STOCK - COMMON	44.00	1,898.30	1,532.52
	SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16	CORPORATE DEBT INSTRUMENTS	395,000.00	388,458.80	383,485.75
	SMA SOLAR TECHNOLOGY AG	CORPORATE STOCK - COMMON	5.00	252.90	356.73
	SMART GLOBAL HOLDINGS INC	CORPORATE STOCK - COMMON	14.00	256.90	208.32
	SMART METERING SYSTEMS PLC	CORPORATE STOCK - COMMON	60.00	634.63	564.40
	SMARTCENTRES REIT VARIABLE VTG UNIT	CORPORATE STOCK - COMMON	37.00	790.23	731.29
	SMARTFINANCIAL INC	CORPORATE STOCK - COMMON	5.00	138.18	136.55
	SMARTGROUP CORP LTD	CORPORATE STOCK - COMMON	61.00	248.40	210.97
	SMARTONE TELECOMMUNICATIONS HO HK/00315	CORPORATE STOCK - COMMON	200.00	107.02	120.69
	SMARTRENT INC	CORPORATE STOCK - COMMON	31.00	100.13	75.33
	SMARTSHEET INC	CORPORATE STOCK - COMMON	103,130.00	3,474,199.49	4,059,196.80
	SMC CORP	CORPORATE STOCK - COMMON	2,300.00	1,104,995.49	968,843.02
	SMCP SA	CORPORATE STOCK - COMMON	16.00	88.09	110.82
	SMILEDIRECTCLUB INC	CORPORATE STOCK - COMMON	33.00	37.62	11.62
	SMITH & NEPHEW PLC	CORPORATE STOCK - COMMON	431.00	5,092.86	5,752.21
	SMITH & WESSON BRANDS INC	CORPORATE STOCK - COMMON	21.00	279.30	182.28
	SMITHFIELD FOODS INC 144A 5.200% 04/01/2029 DD 04/01/19	CORPORATE DEBT INSTRUMENTS	1,338,000.00	1,299,121.25	1,225,496.41
	SMITHS GROUP PLC	CORPORATE STOCK - COMMON	179.00	3,105.52	3,441.88
	SMURFIT KAPPA GROUP PLC	CORPORATE STOCK - COMMON	225,814.00	7,641,078.32	8,328,959.70
	SNAM SPA	CORPORATE STOCK - COMMON	1,010.00	4,819.48	4,879.76
	SNAP INC	CORPORATE STOCK - COMMON	31,236.00	343,391.90	279,562.20
	SNAP ONE HOLDINGS CORP	CORPORATE STOCK - COMMON	5.00	55.95	37.05
	SNAP-ON INC	CORPORATE STOCK - COMMON	19.00	4,146.16	4,341.31
	SNC-LAVALIN GROUP INC	CORPORATE STOCK - COMMON	85.00	1,649.24	1,496.81
	SNOWFLAKE INC	CORPORATE STOCK - COMMON	79.00	14,096.38	11,339.66
	SOCIEDAD QUIMICA Y MINERA DE C ADR	CORPORATE STOCK - COMMON	13,397.00	1,330,705.15	1,069,616.48
	SOCIETE BIC SA	CORPORATE STOCK - COMMON	12.00	684.18	819.01

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	SOCIETE GENERALE SA	CORPORATE STOCK - COMMON	10,182.00	229,600.12	255,151.04
	SOCIETE GENERALE SA 144A 3.625% 03/01/2041 DD 03/01/21	CORPORATE DEBT INSTRUMENTS	2,642,000.00	1,747,885.61	1,721,226.78
	SODEXO SA	CORPORATE STOCK - COMMON	26,989.00	2,074,510.11	2,577,382.84
	SOFI TECHNOLOGIES INC	CORPORATE STOCK - COMMON	211.00	1,249.12	972.71
	SOFINA SA	CORPORATE STOCK - COMMON	8.00	1,625.42	1,755.41
	SOFTBANK CORP	CORPORATE STOCK - COMMON	30,600.00	337,620.92	345,089.22
	SOFTBANK GROUP CORP	CORPORATE STOCK - COMMON	15,170.00	608,660.34	648,902.76
	SOFTCAT PLC	CORPORATE STOCK - COMMON	64.00	965.14	911.51
	SOFTCHOICE CORPORATION	CORPORATE STOCK - COMMON	11.00	154.30	148.24
	SOFTWARE AG	CORPORATE STOCK - COMMON	27.00	734.67	697.92
	SOFTWAREONE HOLDING AG	CORPORATE STOCK - COMMON	47.00	621.24	665.99
	SOHGO SECURITY SERVICES CO LTD	CORPORATE STOCK - COMMON	40,600.00	1,052,824.76	1,106,195.70
	SOHO HOUSE & CO INC	CORPORATE STOCK - COMMON	11.00	62.37	41.14
	S-OIL CORP	CORPORATE STOCK - COMMON	10,026.00	742,402.06	661,263.71
	S-OIL CORP	CORPORATE STOCK - PREFERRED	4,287.00	207,370.86	182,735.61
	SOITEC	CORPORATE STOCK - COMMON	12,580.00	1,769,103.27	2,052,164.87
	SOJITZ CORP	CORPORATE STOCK - COMMON	11,100.00	183,644.73	211,408.53
	SOL SPA	CORPORATE STOCK - COMMON	17.00	304.62	321.14
	SOLAR A/S	CORPORATE STOCK - COMMON	3.00	243.77	266.94
	SOLAREEDGE TECHNOLOGIES INC	CORPORATE STOCK - COMMON	858.00	246,427.30	243,045.66
	SOLARIA ENERGIA Y MEDIO AMBIEN	CORPORATE STOCK - COMMON	37.00	775.83	676.04
	SOLARIS RESOURCES INC NEW	CORPORATE STOCK - COMMON	24.00	131.03	114.07
	SOLARWINDS CORP	CORPORATE STOCK - COMMON	12.00	108.84	112.32
	SOLERA 6/21 (USD) COV-LITE TL 0.000% 06/02/2028 DD 05/18/21	CORPORATE DEBT INSTRUMENTS	893,250.00	856,072.94	813,179.07
	SOLGOLD PLC	CORPORATE STOCK - COMMON	408.00	94.47	78.53
	SOLID POWER INC	CORPORATE STOCK - COMMON	36.00	236.88	91.44
	SOLTEC POWER HOLDINGS SA	CORPORATE STOCK - COMMON	17.00	89.57	74.90
	SOLVAY SA	CORPORATE STOCK - COMMON	37.00	3,019.71	3,730.06
	SOMALOGIC INC	CORPORATE STOCK - COMMON	47.00	172.96	117.97
	SOMFY SA	CORPORATE STOCK - COMMON	4.00	443.25	610.47
	SONAE SGPS SA	CORPORATE STOCK - COMMON	845,790.00	853,035.62	843,995.86
	SONIC AUTOMOTIVE INC	CORPORATE STOCK - COMMON	7.00	372.33	344.89
	SONIC HEALTHCARE LTD	CORPORATE STOCK - COMMON	221.00	5,117.85	4,491.64
	SONOCO PRODUCTS CO	CORPORATE STOCK - COMMON	35.00	2,201.82	2,124.85
	SONOS INC	CORPORATE STOCK - COMMON	46.00	697.35	777.40
	SONOVA HOLDING AG	CORPORATE STOCK - COMMON	27.00	7,117.01	6,399.81
	SONY GROUP CORP	CORPORATE STOCK - COMMON	91,500.00	7,086,528.34	6,958,978.70
	SONY GROUP CORP ADR	CORPORATE STOCK - COMMON	81,700.00	6,482,895.00	6,232,076.00
	SOPRA STERIA GROUP SACA	CORPORATE STOCK - COMMON	8.00	1,110.13	1,205.57
	SORRENTO THERAPEUTICS INC	CORPORATE STOCK - COMMON	163.00	248.65	144.42
	SOTERA HEALTH CO	CORPORATE STOCK - COMMON	35.00	591.85	291.55
	SOTHEBY'S/BIDFAIR HOLDING 144A 5.875% 06/01/2029 DD 05/18/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,155,000.00	1,015,637.13	969,853.75
	SOUNDTHINKING INC	CORPORATE STOCK - COMMON	3.00	97.89	101.49
	SOUTH JERSEY INDUSTRIES INC	CORPORATE STOCK - COMMON	44.00	1,493.59	1,563.32
	SOUTH PLAINS FINANCIAL INC	CORPORATE STOCK - COMMON	4.00	111.94	110.12
	SOUTH32 LTD	CORPORATE STOCK - COMMON	262,114.00	745,642.92	711,010.44
	SOUTH32 TREASURY LTD 144A 4.350% 04/14/2032 DD 04/14/22	CORPORATE DEBT INSTRUMENTS	5,021,000.00	4,566,097.25	4,302,193.64
	SOUTHERN CALIFORNIA EDISON CO 2.750% 02/01/2032 DD 01/13/22	CORPORATE DEBT INSTRUMENTS	1,300,000.00	1,100,578.38	1,091,940.88
	SOUTHERN CALIFORNIA EDISON CO 2.950% 02/01/2051 DD 01/08/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	337,192.98	321,718.41
	SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,729,000.00	7,463,999.59	6,994,827.02

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	SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	700,000.00	535,715.64	514,503.22
	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,280,000.00	6,218,781.78	6,495,929.19
	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,990,000.00	7,475,457.57	7,218,663.44
	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,000,000.00	2,648,856.54	2,574,596.58
	SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	995,000.00	900,299.16	866,041.01
	SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	734,166.30	710,107.61
	SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	500,532.29	488,314.71
	SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	1,035,386.88	967,526.93
	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,200,000.00	1,963,319.62	1,824,321.80
	SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	297,482.35	284,330.18
	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	CORPORATE DEBT INSTRUMENTS	2,850,000.00	2,273,029.10	2,150,483.43
	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	CORPORATE DEBT INSTRUMENTS	2,203,000.00	1,903,258.10	1,770,532.13
	SOUTHERN CO GAS CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	CORPORATE DEBT INSTRUMENTS	1,960,000.00	1,697,993.30	1,610,184.67
	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	CORPORATE DEBT INSTRUMENTS	5,005,000.00	5,211,082.92	4,996,920.13
	SOUTHERN CO/THE	CORPORATE STOCK - COMMON	34,607.00	2,666,077.29	2,471,285.87
	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	CORPORATE DEBT INSTRUMENTS	2,520,000.00	2,018,217.60	2,113,914.52
	SOUTHERN CO/THE VAR RT 09/15/2051 DD 05/06/21	CORPORATE DEBT INSTRUMENTS	100,000.00	86,500.00	80,745.14
	SOUTHERN MISSOURI BANCORP INC	CORPORATE STOCK - COMMON	3.00	134.90	137.49
	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,330,000.00	1,184,773.87	1,084,962.41
	SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02	CORPORATE DEBT INSTRUMENTS	125,000.00	144,289.85	137,522.99
	SOUTHSIDE BANCSHARES INC	CORPORATE STOCK - COMMON	12.00	452.16	431.88
	SOUTHSTATE CORP	CORPORATE STOCK - COMMON	68,634.00	5,356,194.99	5,240,892.24
	SOUTHWEST AIRLINES CO	CORPORATE STOCK - COMMON	84,080.00	3,085,735.40	2,830,973.60
	SOUTHWEST GAS CORP 4.050% 03/15/2032 DD 03/22/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	575,000.00	519,293.55	506,592.00
	SOUTHWEST GAS CORP 4.875% 10/01/2043 DD 10/04/13	CORPORATE DEBT INSTRUMENTS	960,000.00	843,230.98	741,053.85
	SOUTHWEST GAS HOLDINGS INC	CORPORATE STOCK - COMMON	24.00	1,821.71	1,485.12
	SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,515,000.00	1,064,589.37	1,004,122.65
	SOUTHWESTERN ENERGY CO	CORPORATE STOCK - COMMON	320.00	2,377.89	1,872.00
	SOUTHWESTERN ENERGY CO 4.750% 02/01/2032 DD 12/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,960,000.00	1,747,069.52	1,674,996.40
	SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21	CORPORATE DEBT INSTRUMENTS	338,000.00	319,497.88	313,346.28
	SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15	CORPORATE DEBT INSTRUMENTS	757,000.00	757,007.57	743,751.24
	SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	5,000,000.00	4,698,935.60	4,380,586.70
	SOUTHWESTERN PUBLIC SERVICE CO 5.150% 06/01/2052 DD 05/31/22	CORPORATE DEBT INSTRUMENTS	290,000.00	287,250.61	266,218.49
	SOVOS BRANDS INC	CORPORATE STOCK - COMMON	10.00	152.70	143.70
	SP PLUS CORP	CORPORATE STOCK - COMMON	8.00	265.12	277.76
	SPAIN GOVERNMENT BOND 0.000% 01/31/2028	OTHER INVESTMENTS	50,000.00	44,963.62	45,560.90
	SPAIN GOVERNMENT BOND 144A 0.700% 04/30/2032	OTHER INVESTMENTS	35,000.00	29,455.58	29,094.52
	SPAIN GOVERNMENT BOND 144A 1.600% 04/30/2025	OTHER INVESTMENTS	123,000.00	123,704.17	127,478.52
	SPAIN GOVERNMENT BOND 144A 2.700% 10/31/2048	OTHER INVESTMENTS	25,000.00	23,312.87	21,760.22
	SPAIN GOVERNMENT BOND 144A 3.450% 07/30/2066	OTHER INVESTMENTS	8,000.00	8,093.37	7,610.77
	SPAR NORD BANK A/S	CORPORATE STOCK - COMMON	42.00	476.43	641.35
	SPAREBANK 1 NORD NORGE	CORPORATE STOCK - COMMON	46.00	415.77	448.28
	SPAREBANK 1 OESTLANDET	CORPORATE STOCK - COMMON	20.00	228.94	246.07
	SPAREBANK 1 SMN	CORPORATE STOCK - COMMON	61.00	744.97	788.89
	SPAREBANK 1 SR-BANK ASA	CORPORATE STOCK - COMMON	309,980.00	3,554,533.54	3,798,049.54
	SPAREBANKEN VEST	CORPORATE STOCK - COMMON	133,490.00	1,190,415.81	1,252,103.95
	SPARK NEW ZEALAND LTD	CORPORATE STOCK - COMMON	1,000.00	3,323.20	3,415.23
	SPARTAN DELTA CORP	CORPORATE STOCK - COMMON	61.00	617.17	673.05
	SPARTANNASH CO	CORPORATE STOCK - COMMON	12.00	365.16	362.88
	SPCM SA 144A 3.125% 03/15/2027 DD 09/20/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	379,000.00	336,362.50	325,940.00

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	SPECTRIS PLC	CORPORATE STOCK - COMMON	53.00	1,720.61	1,913.89
	SPECTRUM BRANDS HOLDINGS INC	CORPORATE STOCK - COMMON	14.00	881.86	852.88
	SPECTRUM BRANDS INC 144A 5.000% 10/01/2029 DD 09/24/19	CORPORATE DEBT INSTRUMENTS	271,000.00	235,949.06	234,530.52
	SPHERE ENTERTAINMENT CO	CORPORATE STOCK - COMMON	8.00	444.48	359.76
	SPIE SA	CORPORATE STOCK - COMMON	63.00	1,378.49	1,637.89
	SPIN MASTER CORP SUB VTG	CORPORATE STOCK - COMMON	15.00	528.02	368.87
	SPIRAX-SARCO ENGINEERING PLC	CORPORATE STOCK - COMMON	1,258.00	154,212.27	160,631.29
	SPIRE GLOBAL INC	CORPORATE STOCK - COMMON	17.00	22.95	16.32
	SPIRE HEALTHCARE GROUP PLC	CORPORATE STOCK - COMMON	134.00	362.52	367.51
	SPIRE INC	CORPORATE STOCK - COMMON	19.00	1,324.59	1,308.34
	SPIRE INC 4.700% 08/15/2044 DD 08/19/14	CORPORATE DEBT INSTRUMENTS	1,325,000.00	1,188,486.02	1,071,445.40
	SPIRE MISSOURI INC 3.300% 06/01/2051 DD 05/20/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,129,000.00	4,491,310.20	4,213,017.72
	SPIRENT COMMUNICATIONS PLC	CORPORATE STOCK - COMMON	305.00	919.15	954.63
	SPIRIT AEROSYSTEMS HOLDINGS IN	CORPORATE STOCK - COMMON	22,075.00	664,452.87	653,420.00
	SPIRIT AEROSYSTEMS INC 3.850% 06/15/2026 DD 06/01/16	CORPORATE DEBT INSTRUMENTS	100,000.00	89,705.44	90,500.37
	SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,706,000.00	1,663,165.05	1,685,800.96
	SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22	CORPORATE DEBT INSTRUMENTS	252,000.00	252,000.00	265,280.40
	SPIRIT AIRLINES INC	CORPORATE STOCK - COMMON	9.00	204.12	175.32
	SPIRIT REALTY CAPITAL INC	CORPORATE STOCK - COMMON	49.00	1,999.38	1,956.57
	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	CORPORATE DEBT INSTRUMENTS	1,300,000.00	1,077,081.21	1,040,712.66
	SPLUNK INC	CORPORATE STOCK - COMMON	57.00	5,120.74	4,907.13
	SPORTSMAN'S WAREHOUSE HOLDINGS	CORPORATE STOCK - COMMON	15.00	119.40	141.15
	SPOTIFY TECHNOLOGY SA	CORPORATE STOCK - COMMON	11,522.00	1,246,104.30	909,661.90
	SPRINGWORKS THERAPEUTICS INC	CORPORATE STOCK - COMMON	10.00	261.67	260.10
	SPRINKLR INC	CORPORATE STOCK - COMMON	19.00	225.34	155.23
	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	CORPORATE DEBT INSTRUMENTS	414,000.00	437,161.23	430,554.74
	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	CORPORATE DEBT INSTRUMENTS	800,000.00	804,978.05	789,112.06
	SPROTT INC NEW	CORPORATE STOCK - COMMON	11.00	417.20	365.65
	SPROUT SOCIAL INC	CORPORATE STOCK - COMMON	11,220.00	673,645.63	633,481.20
	SPROUTS FARMERS MARKET INC	CORPORATE STOCK - COMMON	38.00	1,098.20	1,230.06
	SPRUCE POWER HOLDING CORP	CORPORATE STOCK - COMMON	23.00	25.76	21.14
	SPS COMMERCE INC	CORPORATE STOCK - COMMON	13.00	1,587.56	1,669.59
	SPX TECHNOLOGIES INC	CORPORATE STOCK - COMMON	16.00	920.88	1,050.40
	SQUARE ENIX HOLDINGS CO LTD	CORPORATE STOCK - COMMON	15,200.00	664,236.80	706,172.98
	SQUARESPACE INC	CORPORATE STOCK - COMMON	11.00	231.00	243.87
	SRI TRANG AGRO-INDUSTRY PCL	CORPORATE STOCK - COMMON	313,400.00	194,249.98	190,926.52
	SRS DISTRIBUTION INC 144A 4.625% 07/01/2028 DD 06/04/21	CORPORATE DEBT INSTRUMENTS	444,000.00	393,009.33	393,592.75
	SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21	CORPORATE DEBT INSTRUMENTS	319,000.00	259,722.62	253,877.14
	SRS DISTRIBUTION INC 144A 6.125% 07/01/2029 DD 06/04/21	CORPORATE DEBT INSTRUMENTS	1,134,000.00	937,772.91	916,861.68
	SS&C TECHNOLOGIES HOLDINGS INC	CORPORATE STOCK - COMMON	82.00	4,562.13	4,268.92
	SSAB AB	CORPORATE STOCK - COMMON	455,751.00	2,179,550.68	2,490,481.97
	SSE PLC	CORPORATE STOCK - COMMON	32,820.00	631,108.02	675,883.53
	SSP GROUP PLC	CORPORATE STOCK - COMMON	394.00	981.77	1,085.33
	SSR MINING INC	CORPORATE STOCK - COMMON	98.00	1,326.77	1,532.62
	ST GALLER KANTONALBANK AG	CORPORATE STOCK - COMMON	1.00	471.34	519.89
	ST JAMES'S PLACE PLC	CORPORATE STOCK - COMMON	584,110.00	7,287,942.17	7,693,753.82
	ST JOE CO/THE	CORPORATE STOCK - COMMON	11.00	420.20	425.15
	ST JUDE MEDICAL LLC 4.750% 04/15/2043 DD 04/02/13	CORPORATE DEBT INSTRUMENTS	1,000,000.00	984,441.78	890,266.45
	STAAR SURGICAL CO	CORPORATE STOCK - COMMON	15.00	1,327.82	728.10
	STABILUS SE	CORPORATE STOCK - COMMON	12.00	615.40	805.56

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	STADLER RAIL AG	CORPORATE STOCK - COMMON	24.00	736.27	850.84
	STAG INDUSTRIAL INC	CORPORATE STOCK - COMMON	4,861.00	149,721.33	157,058.91
	STAGECOACH GROUP PLC	CORPORATE STOCK - COMMON	200.00	243.66	252.61
	STAGWELL GLOBAL LLC 144A 5.625% 08/15/2029 DD 08/20/21	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,272,075.00	1,236,870.00
	STAGWELL INC	CORPORATE STOCK - COMMON	22.00	149.16	136.62
	STANDARD BIOTOOLS INC	CORPORATE STOCK - COMMON	199,076.00	280,697.16	232,918.92
	STANDARD CHARTERED PLC	CORPORATE STOCK - COMMON	1,215.00	8,457.21	9,096.52
	STANDARD CHARTERED PLC 144A VAR RT 01/12/2033 DD 01/12/22	CORPORATE DEBT INSTRUMENTS	900,000.00	727,637.47	679,043.34
	STANDARD CHARTERED PLC REGS VAR RT 12/31/2049 DD 01/18/17	CORPORATE DEBT INSTRUMENTS	300,000.00	301,069.22	298,242.83
	STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17	CORPORATE DEBT INSTRUMENTS	1,498,000.00	1,307,813.04	1,345,069.52
	STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	CORPORATE DEBT INSTRUMENTS	373,000.00	337,473.89	344,179.43
	STANDARD MOTOR PRODUCTS INC	CORPORATE STOCK - COMMON	7.00	256.90	243.60
	STANDEX INTERNATIONAL CORP	CORPORATE STOCK - COMMON	4.00	361.64	409.64
	STANFORD HEALTH CARE 3.027% 08/15/2051 DD 04/30/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,550,000.00	1,913,593.87	1,690,104.48
	STANLEY BLACK & DECKER INC	CORPORATE STOCK - COMMON	53.00	4,669.30	3,981.36
	STANLEY ELECTRIC CO LTD	CORPORATE STOCK - COMMON	75,200.00	1,401,542.08	1,441,364.12
	STANTEC INC	CORPORATE STOCK - COMMON	53.00	2,522.52	2,537.84
	STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	367,000.00	310,137.02	315,869.56
	STAR ENTERTAINMENT GRP LTD/THE	CORPORATE STOCK - COMMON	540.00	940.95	648.18
	STAR GROUP LP	CORPORATE STOCK - COMMON	12.00	110.28	144.60
	STARBUCKS CORP	CORPORATE STOCK - COMMON	118,535.00	10,001,644.50	11,758,672.00
	STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	CORPORATE DEBT INSTRUMENTS	3,610,000.00	2,635,521.28	2,569,470.57
	STARHILL GLOBAL REIT	CORPORATE STOCK - COMMON	700.00	291.02	281.84
	STARHUB LTD	CORPORATE STOCK - COMMON	300.00	264.50	232.63
	STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22	CORPORATE DEBT INSTRUMENTS	1,235,000.00	1,099,150.00	1,080,718.17
	STARWOOD PROPERTY TRUST INC	CORPORATE STOCK - COMMON	10,520.00	241,188.76	192,831.60
	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	OTHER INVESTMENTS	2,590,000.00	2,152,937.50	1,989,042.30
*	STATE STREET CORP	CORPORATE STOCK - COMMON	131.00	8,982.79	10,161.67
*	STATE STREET CORP VAR RT 12/31/2049 DD 09/27/18	CORPORATE DEBT INSTRUMENTS	400,000.00	371,000.00	371,310.58
	STEADFAST GROUP LTD	CORPORATE STOCK - COMMON	502.00	1,743.45	1,862.16
	STEEL DYNAMICS INC	CORPORATE STOCK - COMMON	64.00	5,166.08	6,252.80
	STEELCASE INC	CORPORATE STOCK - COMMON	33.00	368.94	233.31
	STEICO SE	CORPORATE STOCK - COMMON	3.00	231.08	138.16
	STELCO HOLDINGS INC IF AS AND WHEN ISSUED	CORPORATE STOCK - COMMON	17.00	461.48	555.69
	STELLA INTERNATIONAL HOLDINGS HK/01836	CORPORATE STOCK - COMMON	200.00	233.16	188.34
	STELLA-JONES INC	CORPORATE STOCK - COMMON	27.00	824.47	966.85
	STELLANTIS FINANCE US INC 144A 1.711% 01/29/2027 DD 09/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	900,000.00	778,527.13	773,186.03
	STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,600,000.00	1,268,096.67	1,224,803.95
	STELLANTIS NV	CORPORATE STOCK - COMMON	241,457.00	3,242,238.42	3,418,102.01
	STELLAR BANCORP INC	CORPORATE STOCK - COMMON	16.51	491.81	486.38
	STEM INC	CORPORATE STOCK - COMMON	20.00	314.40	178.80
	STEPAN CO	CORPORATE STOCK - COMMON	8.00	833.84	851.68
	STEPSTONE GROUP INC	CORPORATE STOCK - COMMON	18.00	488.85	453.24
	STERICYCLE INC	CORPORATE STOCK - COMMON	38,345.00	1,920,700.12	1,913,032.05
	STERIS IRISH FINCO UNLTD CO 3.750% 03/15/2051 DD 04/01/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,819,000.00	3,716,235.65	3,450,329.84
	STERIS PLC	CORPORATE STOCK - COMMON	13,575.00	2,733,712.28	2,507,166.75
	STERLING CHECK CORP	CORPORATE STOCK - COMMON	29.00	617.12	448.63
	STERLING INFRASTRUCTURE INC	CORPORATE STOCK - COMMON	11.00	288.56	360.80
	STEVEN MADDEN LTD	CORPORATE STOCK - COMMON	27.00	785.97	862.92
	STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18	CORPORATE DEBT INSTRUMENTS	526,000.00	522,055.00	527,315.00

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	STEWART INFORMATION SERVICES C	CORPORATE STOCK - COMMON	10.00	506.40	427.30
	STHREE PLC	CORPORATE STOCK - COMMON	61.00	249.85	295.71
	STIFEL FINANCIAL CORP	CORPORATE STOCK - COMMON	38.00	2,252.11	2,218.06
	STILLFRONT GROUP AB	CORPORATE STOCK - COMMON	222.00	476.85	373.28
	STITCH FIX INC	CORPORATE STOCK - COMMON	21.00	105.42	65.31
	STMICROELECTRONICS NV	CORPORATE STOCK - COMMON	94,581.00	3,462,383.20	3,330,690.00
	STO SE & CO KGAA	CORPORATE STOCK - PREFERRED	1.00	156.66	160.51
	STOCK YARDS BANCORP INC	CORPORATE STOCK - COMMON	11.00	720.93	714.78
	STOCKLAND	CORPORATE STOCK - COMMON	144,183.00	357,815.61	354,933.05
	STOKE THERAPEUTICS INC	CORPORATE STOCK - COMMON	4.00	60.24	36.92
	STOLT-NIELSEN LTD	CORPORATE STOCK - COMMON	8.00	171.70	218.86
	STONERIDGE INC	CORPORATE STOCK - COMMON	9.00	171.00	194.04
	STONEX GROUP INC	CORPORATE STOCK - COMMON	53,784.00	4,993,306.56	5,125,615.20
	STORA ENSO OYJ	CORPORATE STOCK - COMMON	265.00	3,963.76	3,719.10
	STORAGEVAULT CANADA INC	CORPORATE STOCK - COMMON	107.00	498.40	475.40
	STORE CAPITAL CORP	CORPORATE STOCK - COMMON	8,153.00	219,998.03	261,385.18
	STOREBRAND ASA	CORPORATE STOCK - COMMON	231.00	1,836.72	2,002.58
	STORSKOGEN GROUP AB	CORPORATE STOCK - COMMON	703.00	793.36	502.51
	STRABAG SE	CORPORATE STOCK - COMMON	8.00	307.70	333.84
	STRAITS TRADING CO LTD/SINGAPO	CORPORATE STOCK - COMMON	118.00	233.68	205.00
	STRATASYS LTD	CORPORATE STOCK - COMMON	124,302.00	2,085,235.73	1,474,221.72
	STRATEC SE	CORPORATE STOCK - COMMON	4.00	341.89	346.22
	STRATEGIC EDUCATION INC	CORPORATE STOCK - COMMON	8.00	517.60	626.56
	STRATHCONA RESOURCES LTD/ 144A 6.875% 08/01/2026 DD 07/20/21	CORPORATE DEBT INSTRUMENTS	1,085,000.00	955,062.79	791,903.56
	STRAUMANN HLDG CHF0.01 (REGD) (POST SPLIT)	CORPORATE STOCK - COMMON	25,201.00	2,630,161.35	2,876,378.73
	STRAUSS GROUP LTD	CORPORATE STOCK - COMMON	27.00	709.00	713.85
	STRIDE INC	CORPORATE STOCK - COMMON	14.00	533.96	437.92
	STROEER SE & CO KGAA	CORPORATE STOCK - COMMON	17.00	727.47	790.32
	STRUCTURED ASSET MORTG AR3 1A1 VAR RT 07/19/2034 DD 05/28/04	CORPORATE DEBT INSTRUMENTS	76,407.69	70,782.20	67,890.04
	STRUCTURED ASSET MORTGA AR1 A1 VAR RT 04/19/2035 DD 03/31/05	CORPORATE DEBT INSTRUMENTS	113,067.84	105,763.59	101,645.48
	STRUCTURED ASSET MORTGA AR2 A1 VAR RT 12/19/2033 DD 07/31/03	CORPORATE DEBT INSTRUMENTS	90,937.54	87,827.31	86,150.66
	STRYKER CORP	CORPORATE STOCK - COMMON	58,770.00	12,059,737.62	14,368,677.30
	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	CORPORATE DEBT INSTRUMENTS	1,300,000.00	1,228,860.10	1,149,529.81
	STUDIO CITY CO LTD 144A 7.000% 02/15/2027 DD 02/16/22	CORPORATE DEBT INSTRUMENTS	700,000.00	588,892.37	654,653.45
	STUDIO CITY FINANCE LTD 144A 6.500% 01/15/2028 DD 07/15/20	CORPORATE DEBT INSTRUMENTS	500,000.00	281,559.49	388,259.81
	STURM RUGER & CO INC	CORPORATE STOCK - COMMON	6.00	313.50	303.72
	SUBSEA 7 SA	CORPORATE STOCK - COMMON	119.00	1,071.75	1,365.64
	SUEDZUCKER AG	CORPORATE STOCK - COMMON	34.00	467.02	592.92
	SULZER AG	CORPORATE STOCK - COMMON	9.00	539.48	700.39
	SUMBER ALFARIA TRIJAYA TBK PT	CORPORATE STOCK - COMMON	5,693,100.00	853,527.03	969,110.23
	SUMITOMO BAKELITE CO LTD	CORPORATE STOCK - COMMON	4,300.00	137,103.69	127,587.24
	SUMITOMO CHEMICAL CO LTD	CORPORATE STOCK - COMMON	510,100.00	1,997,769.65	1,832,486.15
	SUMITOMO HEAVY INDUSTRIES LTD	CORPORATE STOCK - COMMON	132,900.00	2,791,018.42	2,663,136.75
	SUMITOMO MITSUI FINANCIAL GROU	CORPORATE STOCK - COMMON	225,957.00	6,947,031.94	9,069,447.12
	SUMITOMO MITSUI FINANCIAL GROU 2.222% 09/17/2031 DD 09/17/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,500,000.00	2,007,901.10	1,934,871.83
	SUMITOMO MITSUI TRUST HOLDINGS	CORPORATE STOCK - COMMON	6,109.00	184,650.52	212,422.53
	SUMITOMO RUBBER INDUSTRIES LTD	CORPORATE STOCK - COMMON	152,800.00	1,315,859.02	1,334,083.06
	SUMITOMO WAREHOUSE CO LTD/THE	CORPORATE STOCK - COMMON	13,000.00	205,467.99	192,815.18
	SUMMERSSET GROUP HOLDINGS LTD	CORPORATE STOCK - COMMON	118.00	799.42	660.47
	SUMMIT HOTEL PROPERTIES INC	CORPORATE STOCK - COMMON	34.00	267.24	245.48

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	SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW	CORPORATE STOCK - COMMON	46.00	667.04	770.32
	SUMMIT MATERIALS INC	CORPORATE STOCK - COMMON	44.70	1,253.77	1,268.95
	SUMMIT REAL ESTATE HOLDINGS LT	CORPORATE STOCK - COMMON	21.00	397.66	264.25
	SUMO LOGIC INC	CORPORATE STOCK - COMMON	30.00	263.40	243.00
	SUN COMMUNITIES INC	CORPORATE STOCK - COMMON	3,576.00	549,607.54	511,368.00
	SUN COUNTRY AIRLINES HOLDINGS	CORPORATE STOCK - COMMON	7.00	139.44	111.02
	SUN HUNG KAI & CO LTD HK/00086	CORPORATE STOCK - COMMON	200.00	92.24	75.08
	SUN HUNG KAI PROPERTIES LTD HK/00016	CORPORATE STOCK - COMMON	700.00	8,231.78	9,578.54
	SUN LIFE FINANCIAL INC	CORPORATE STOCK - COMMON	287.00	12,695.20	13,312.63
	SUN PHARMACEUTICAL INDUSTRIES	CORPORATE STOCK - COMMON	70,244.00	826,382.19	850,264.04
	SUNAC CHINA HOLDINGS LTD HK/01918	CORPORATE STOCK - COMMON	390,000.00	227,574.74	228,854.76
	SUNCOKE ENERGY INC	CORPORATE STOCK - COMMON	27.00	177.93	233.01
	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	CORPORATE DEBT INSTRUMENTS	4,000,000.00	4,408,828.36	4,197,896.20
	SUNCOR ENERGY INC NEW	CORPORATE STOCK - COMMON	664.00	21,543.50	21,047.86
	SUNCORP GROUP LTD	CORPORATE STOCK - COMMON	621.00	4,638.05	5,070.42
	SUNDRUG CO LTD	CORPORATE STOCK - COMMON	40,500.00	994,226.71	1,201,693.82
	SUNEVISION HOLDINGS LTD HK/01686	CORPORATE STOCK - COMMON	300.00	196.84	162.20
	SUNGROW POWER SUPPLY CO LTD CN/300274	CORPORATE STOCK - COMMON	179,400.00	2,731,411.25	2,885,182.05
	SUNLIGHT REAL ESTATE INVESTMEN HK/00435	CORPORATE STOCK - COMMON	500.00	234.43	215.89
	SUNNOVA ENERGY INTERNATIONAL I	CORPORATE STOCK - COMMON	38.00	940.83	684.38
	SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	CORPORATE STOCK - COMMON	138,100.00	1,667,418.24	1,642,878.56
	SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19	CORPORATE DEBT INSTRUMENTS	348,000.00	336,561.44	342,675.12
	SUNONWEALTH ELECTRIC MACHINE I	CORPORATE STOCK - COMMON	131,000.00	189,496.75	181,994.76
	SUNOPTA INC	CORPORATE STOCK - COMMON	36.00	359.01	302.36
	SUNPOWER CORP	CORPORATE STOCK - COMMON	32.00	751.66	576.96
	SUNRUN INC	CORPORATE STOCK - COMMON	70.00	2,243.85	1,681.40
	SUNSTONE HOTEL INVESTORS INC	CORPORATE STOCK - COMMON	53,153.00	578,836.17	513,457.98
	SUNTEC REAL ESTATE INVESTMENT	CORPORATE STOCK - COMMON	1,100.00	1,245.79	1,131.82
	SUNTORY BEVERAGE & FOOD LTD	CORPORATE STOCK - COMMON	7,300.00	238,175.13	248,967.36
	SUOFEIYA HOME COLLECTION CO LT	CORPORATE STOCK - COMMON	459,346.00	1,232,065.85	1,199,954.45
	SUOFEIYA HOME COLLECTION CO LT CN/002572	CORPORATE STOCK - COMMON	76,800.00	205,300.29	200,625.46
	SUPALAI PCL	CORPORATE STOCK - COMMON	873,700.00	514,074.69	612,990.04
	SUPER HI INTERNATIONAL HOLDING HK/09658	CORPORATE STOCK - COMMON	5,500.00	5,654.36	7,004.53
	SUPER MICRO COMPUTER INC	CORPORATE STOCK - COMMON	16.00	1,041.28	1,313.60
	SUPER RETAIL GROUP LTD	CORPORATE STOCK - COMMON	83.00	602.01	602.83
	SUPERIOR PLUS CORP	CORPORATE STOCK - COMMON	85.00	705.16	704.49
	SUPERMARKET INCOME REIT PLC	CORPORATE STOCK - COMMON	626.00	853.43	771.84
	SUPERNUS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	18.00	616.14	642.06
	SURGE ENERGY INC NEW	CORPORATE STOCK - COMMON	33.00	254.00	221.88
	SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19	CORPORATE DEBT INSTRUMENTS	64,000.00	64,046.72	65,120.00
	SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17	CORPORATE DEBT INSTRUMENTS	121,000.00	116,740.59	119,276.81
	SURGERY PARTNERS INC	CORPORATE STOCK - COMMON	23.00	621.63	640.78
	SURGICAL SCIENCE SWEDEN AB	CORPORATE STOCK - COMMON	15.00	233.32	237.10
	SURMODICS INC	CORPORATE STOCK - COMMON	5.00	168.45	170.60
	SUSE SA	CORPORATE STOCK - COMMON	21.00	361.60	377.42
	SUTTER HEALTH 4.091% 08/15/2048 DD 04/04/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	870,791.90	814,497.32
	SUZHOU MAXWELL TECHNOLOGIES CO CN/300751	CORPORATE STOCK - COMMON	3,000.00	212,034.76	177,729.19
	SUZUKI MOTOR CORP	CORPORATE STOCK - COMMON	3,700.00	130,223.99	119,767.32
	SV HAWK LLC CTF CLASS	CORPORATE STOCK - COMMON	10,940.00	0.00	0.00
	SVB FINANCIAL GROUP	CORPORATE STOCK - COMMON	8,894.00	2,508,744.74	2,046,865.16

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	SVB FINANCIAL GROUP VAR RT 12/31/2049 DD 10/28/21	CORPORATE DEBT INSTRUMENTS	2,700,000.00	2,091,764.74	1,700,271.00
	SVENSKA CELLULOSA AB SCA	CORPORATE STOCK - COMMON	297.00	4,462.90	3,761.14
	SVENSKA HANDELSBANKEN AB	CORPORATE STOCK - COMMON	91,507.00	753,691.26	923,017.97
	SVOLDER AB SER'B'NPV (POST SPLIT)	CORPORATE STOCK - COMMON	40.00	203.02	230.57
	SWAP COLLATERAL WITH BANK OF AMERICA (MLI)	OTHER INVESTMENTS	(580,000.00)	(580,000.00)	(580,000.00)
	SWAP COLLATERAL WITH BARCLAYS	INTEREST-BEARING CASH	60,000.00	60,000.00	60,000.00
	SWAP COLLATERAL WITH BNP	OTHER INVESTMENTS	(770,000.00)	(770,000.00)	(770,000.00)
	SWAP COLLATERAL WITH CITIBANK	INTEREST-BEARING CASH	16,067,453.63	16,067,453.63	16,067,453.63
	SWAP COLLATERAL WITH CITIBANK	OTHER INVESTMENTS	(401,931.95)	(401,931.95)	(401,931.95)
	SWAP COLLATERAL WITH CREDIT AGRICOLE	INTEREST-BEARING CASH	150,000.00	150,000.00	150,000.00
	SWAP COLLATERAL WITH GOLDMAN	OTHER INVESTMENTS	(640,000.00)	(640,000.00)	(640,000.00)
	SWAP COLLATERAL WITH HSBC	OTHER INVESTMENTS	(90,000.00)	(90,000.00)	(90,000.00)
	SWAP COLLATERAL WITH JP MORGAN	INTEREST-BEARING CASH	65,000.00	65,000.00	65,000.00
	SWAP COLLATERAL WITH JP MORGAN	OTHER INVESTMENTS	(200,000.00)	(200,000.00)	(200,000.00)
	SWAP COLLATERAL WITH RBC	OTHER INVESTMENTS	(130,000.00)	(130,000.00)	(130,000.00)
	SWAP COLLATERAL WITH STANDARD CHARTERED	INTEREST-BEARING CASH	360,000.00	360,000.00	360,000.00
	SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049	OTHER INVESTMENTS	(180,000.00)	(180,000.00)	(180,000.00)
	SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08	OTHER INVESTMENTS	(670,000.00)	(670,000.00)	(670,000.00)
	SWAP/ISDA STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08	INTEREST-BEARING CASH	210,000.00	210,000.00	210,000.00
	SWATCH GROUP AG/THE	CORPORATE STOCK - COMMON	1,313.00	317,697.09	367,196.33
	SWECO AB	CORPORATE STOCK - COMMON	108.00	1,022.79	1,034.96
	SWEDBANK AB	CORPORATE STOCK - COMMON	10,305.00	134,033.57	175,351.65
	SWEDEN GOVERNMENT BOND REGS 0.750% 05/12/2028	OTHER INVESTMENTS	295,000.00	25,827.96	25,840.42
	SWEDENCARE AB	CORPORATE STOCK - COMMON	31.00	182.85	91.49
	SWEDISH ORPHAN BIOVITRUM AB	CORPORATE STOCK - COMMON	84.00	1,858.98	1,738.93
	SWEETGREEN INC	CORPORATE STOCK - COMMON	17.00	161.25	145.69
	SWIRE PACIFIC LTD HK/00019	CORPORATE STOCK - COMMON	200.00	1,384.92	1,760.42
	SWIRE PROPERTIES LTD HK/01972	CORPORATE STOCK - COMMON	600.00	1,404.65	1,525.19
	SWISS LIFE HOLDING AG	CORPORATE STOCK - COMMON	15.00	7,875.40	7,730.22
	SWISS PRIME SITE AG	CORPORATE STOCK - COMMON	38.00	3,278.86	3,291.94
	SWISS RE AG	CORPORATE STOCK - COMMON	148.00	11,534.28	13,833.81
	SWISS STEEL HOLDING AG	CORPORATE STOCK - COMMON	447.00	132.82	100.01
	SWISSCOM AG	CORPORATE STOCK - COMMON	450.00	233,426.07	246,400.78
	SWISSQUOTE GROUP HOLDING SA	CORPORATE STOCK - COMMON	5.00	559.45	721.47
	SYCAMORE PARTNERS II LP	PARTNERSHIP/JOINT VENTURE INTEREST	24,394,966.00	23,573,384.00	24,394,966.00
	SYCAMORE PARTNERS III LP	PARTNERSHIP/JOINT VENTURE INTEREST	59,514,065.00	54,910,124.00	59,514,065.00
	SYDBANK AS	CORPORATE STOCK - COMMON	29.00	840.64	1,217.79
	SYLVAMIO CORP	CORPORATE STOCK - COMMON	14.00	638.62	680.26
	SYMRISE AG	CORPORATE STOCK - COMMON	66.00	6,941.13	7,160.07
	SYNAPTICS INC	CORPORATE STOCK - COMMON	14.00	1,618.54	1,332.24
	SYNCHRONY FINANCIAL	CORPORATE STOCK - COMMON	172.00	5,633.00	5,651.92
	SYNCHRONY FINANCIAL 2.875% 10/28/2031 DD 10/28/21	CORPORATE DEBT INSTRUMENTS	1,300,000.00	995,286.92	977,807.14
	SYNCOM VENTURE PARTNERS IV	PARTNERSHIP/JOINT VENTURE INTEREST	6,700.00	6,700.00	6,700.00
	SYNDAX PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	19.00	449.22	483.55
	SYNEOS HEALTH INC	CORPORATE STOCK - COMMON	36.00	2,163.96	1,320.48
	SYNGENTA FINANCE NV 144A 4.441% 04/24/2023 DD 04/24/18	CORPORATE DEBT INSTRUMENTS	400,000.00	398,867.87	398,203.98
	SYNLAB AG	CORPORATE STOCK - COMMON	33.00	484.48	399.03
	SYNOPSIS INC	CORPORATE STOCK - COMMON	938.00	322,541.10	299,494.02
	SYNOVUS FINANCIAL CORP	CORPORATE STOCK - COMMON	52.00	2,076.01	1,952.60
	SYNSAM AB	CORPORATE STOCK - COMMON	22.00	105.93	83.44

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	SYNTHOMER PLC	CORPORATE STOCK - COMMON	181.00	414.28	313.96
	SYRAH RESOURCES LTD	CORPORATE STOCK - COMMON	307.00	392.52	428.88
	SYSCO CORP	CORPORATE STOCK - COMMON	70,580.00	5,542,261.89	5,395,841.00
	SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,290,000.00	5,563,704.64	5,193,174.77
	SYSCO CORP 4.500% 04/01/2046 DD 04/01/16	CORPORATE DEBT INSTRUMENTS	2,254,000.00	2,007,282.12	1,901,765.71
	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	CORPORATE DEBT INSTRUMENTS	2,099,000.00	1,956,082.07	1,861,252.21
	SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	CORPORATE DEBT INSTRUMENTS	1,956,000.00	2,267,562.93	2,145,939.98
	SYSTEMEX CORP	CORPORATE STOCK - COMMON	3,900.00	242,032.10	236,403.03
	T RAD CO LTD	CORPORATE STOCK - COMMON	3,100.00	62,570.24	60,804.12
	T ROWE PRICE GROUP INC	CORPORATE STOCK - COMMON	81.00	9,698.63	8,833.86
	T&D HOLDINGS INC	CORPORATE STOCK - COMMON	170,400.00	1,853,441.31	2,456,332.41
	TABCORP HOLDINGS LTD	CORPORATE STOCK - COMMON	1,122.00	734.23	817.95
	TABOOLA.COM LTD	CORPORATE STOCK - COMMON	65.00	164.13	200.20
	TABULA RASA HEALTHCARE INC	CORPORATE STOCK - COMMON	8.00	38.80	39.60
	TAG IMMOBILIEN AG	CORPORATE STOCK - COMMON	89.00	822.90	574.19
	TAILWATER ENERGY FUND II LP	PARTNERSHIP/JOINT VENTURE INTEREST	21,548,473.00	21,616,424.00	21,548,473.00
	TAILWATER ENERGY FUND III LP	PARTNERSHIP/JOINT VENTURE INTEREST	39,915,699.00	43,202,902.00	39,915,699.00
	TAILWATER ENERGY FUND IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	29,099,554.00	33,429,069.00	29,099,554.00
	TAIWAN MOBILE CO LTD	CORPORATE STOCK - COMMON	83,000.00	266,433.50	255,733.60
	TAIWAN SEMICONDUCTOR MANUFACTU	CORPORATE STOCK - COMMON	3,092,348.00	50,034,149.09	45,124,304.73
	TAIWAN SEMICONDUCTOR MANUFACTU ADR	CORPORATE STOCK - COMMON	76,367.00	6,265,270.97	5,688,577.83
	TAKEDA PHARMACEUTICAL CO LTD	CORPORATE STOCK - COMMON	207,600.00	5,768,921.96	6,468,176.50
	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	CORPORATE DEBT INSTRUMENTS	5,214,000.00	3,826,115.69	3,564,846.89
	TAKE-TWO INTERACTIVE SOFTWARE	CORPORATE STOCK - COMMON	8,772.00	944,363.96	913,428.36
	TAKKT AG	CORPORATE STOCK - COMMON	16.00	162.18	231.21
	TALENOM OYJ	CORPORATE STOCK - COMMON	14.00	153.17	135.97
	TALGO SA	CORPORATE STOCK - COMMON	33.00	87.77	116.22
	TALOS ENERGY INC	CORPORATE STOCK - COMMON	19.00	393.87	358.72
	TAMARACK VALLEY ENERGY LTD NEW	CORPORATE STOCK - COMMON	219.00	696.98	720.87
	TAMBURI INVESTMENT PARTNERS SP	CORPORATE STOCK - COMMON	55.00	425.63	429.09
	TAMPA ELECTRIC CO 4.100% 06/15/2042 DD 06/05/12	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,495,527.96	1,381,491.08
	TAMPA ELECTRIC CO 4.350% 05/15/2044 DD 05/15/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,806,779.60	1,667,708.14
	TAMPA ELECTRIC CO 5.000% 07/15/2052 DD 07/12/22	CORPORATE DEBT INSTRUMENTS	900,000.00	902,745.82	827,096.63
	TANDEM DIABETES CARE INC	CORPORATE STOCK - COMMON	2,079.00	96,136.11	93,451.05
	TANGER FACTORY OUTLET CENTERS	CORPORATE STOCK - COMMON	36.00	555.12	645.84
	TANGO THERAPEUTICS INC	CORPORATE STOCK - COMMON	13.00	53.30	94.25
	TAPESTRY INC	CORPORATE STOCK - COMMON	87.00	3,021.51	3,312.96
	TARGA RESOURCES CORP	CORPORATE STOCK - COMMON	77.00	5,261.49	5,659.50
	TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,034,726.81	954,553.19
	TARGA RESOURCES CORP 6.250% 07/01/2052 DD 07/07/22	CORPORATE DEBT INSTRUMENTS	1,775,000.00	1,827,810.30	1,686,126.44
	TARGET CORP	CORPORATE STOCK - COMMON	2,044.00	327,734.96	304,637.76
	TARGET CORP 4.500% 09/15/2032 DD 09/13/22	CORPORATE DEBT INSTRUMENTS	400,000.00	399,012.00	390,119.66
	TARGET HEALTHCARE REIT PLC	CORPORATE STOCK - COMMON	293.00	377.08	282.67
	TARGET HOSPITALITY CORP	CORPORATE STOCK - COMMON	12.00	159.48	181.68
	TARO PHARMACEUTICAL INDUSTRIES	CORPORATE STOCK - COMMON	4.00	134.64	116.16
	TARSUS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	6.00	87.27	87.96
	TASEKO MINES LTD	CORPORATE STOCK - COMMON	132.00	138.09	192.89
	TASKUS INC	CORPORATE STOCK - COMMON	9.00	133.92	152.10
	TATA STEEL LTD	CORPORATE STOCK - COMMON	726,619.00	990,368.36	989,406.90
	TATE & LYLE PLC	CORPORATE STOCK - COMMON	201.00	1,785.83	1,719.56

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	TATTOED CHEF INC	CORPORATE STOCK - COMMON	12.00	79.92	14.76
	TAV HAVALIMANLARI HOLDING AS	CORPORATE STOCK - COMMON	23,306.00	102,142.13	116,408.61
	TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	185,000.00	178,731.28	177,622.43
	TAYLOR MORRISON HOME CORP	CORPORATE STOCK - COMMON	39.00	979.29	1,183.65
	TAYLOR WIMPEY PLC	CORPORATE STOCK - COMMON	3,019,343.00	3,797,952.28	3,691,895.16
	TAYSHA GENE THERAPIES INC	CORPORATE STOCK - COMMON	5.00	15.80	11.30
	TBA CASH COLL BOA VAR RT 01/01/2049 DD 07/01/08	OTHER INVESTMENTS	(220,000.00)	(220,000.00)	(220,000.00)
	TBA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08	OTHER INVESTMENTS	(50,000.00)	(50,000.00)	(50,000.00)
	TBC BANK GROUP PLC	CORPORATE STOCK - COMMON	19.00	392.20	518.81
	TC ENERGY CORP	CORPORATE STOCK - COMMON	2,669.00	127,411.31	106,330.58
	TCL ELECTRONICS HOLDINGS LTD HK/01070	CORPORATE STOCK - COMMON	633,000.00	303,239.33	253,850.44
	TCV IX LP	PARTNERSHIP/JOINT VENTURE INTEREST	39,727,976.00	41,154,653.00	39,727,976.00
	TCV VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	58,212,543.00	57,283,349.00	58,212,543.00
	TCW DIRECT LENDING VII LLC	PARTNERSHIP/JOINT VENTURE INTEREST	63,301,876.47	63,568,859.84	63,301,876.47
	TCW DIRECT LENDING VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	11,879,155.27	11,879,155.27	11,879,155.27
	TD SYNEX CORP	CORPORATE STOCK - COMMON	15.00	1,444.20	1,420.65
	TD SYNEX CORP 1.750% 08/09/2026 DD 02/09/22	CORPORATE DEBT INSTRUMENTS	1,100,000.00	963,170.20	936,143.54
	TD SYNEX CORP 2.375% 08/09/2028 DD 02/09/22	CORPORATE DEBT INSTRUMENTS	3,400,000.00	2,855,589.69	2,761,666.35
	TE CONNECTIVITY LTD	CORPORATE STOCK - COMMON	5,008.00	628,650.72	574,918.40
	TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,885,000.00	3,705,630.60	3,403,810.31
	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,848,000.00	6,167,338.38	5,638,900.68
	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,950,000.00	7,696,273.45	7,311,516.26
	TEAM17 GROUP PLC	CORPORATE STOCK - COMMON	52.00	235.98	275.22
	TEAMVIEWER SE	CORPORATE STOCK - COMMON	70.00	703.18	899.85
	TECAN GROUP AG	CORPORATE STOCK - COMMON	6.00	2,219.38	2,674.45
	TECHNICOLOR CREATIVE STUDIOS S	CORPORATE STOCK - COMMON	92.00	164.63	21.96
	TECHNIP ENERGIES NV	CORPORATE STOCK - COMMON	65.00	815.38	1,017.68
	TECHNIPFMC PLC	CORPORATE STOCK - COMMON	133,650.00	1,093,257.00	1,629,193.50
	TECHNOGYM SPA	CORPORATE STOCK - COMMON	71.00	495.05	541.79
	TECHNOLOGY ONE LTD	CORPORATE STOCK - COMMON	139.00	1,131.11	1,238.61
	TECHNOPROBE SPA	CORPORATE STOCK - COMMON	61.00	466.17	436.19
	TECHTARGET INC	CORPORATE STOCK - COMMON	9.00	584.10	396.54
	TECHTRONIC INDUSTRIES CO LTD HK/00669	CORPORATE STOCK - COMMON	451,200.00	5,344,567.98	5,035,204.59
	TECK RESOURCES LTD 5.200% 03/01/2042 DD 02/28/12	CORPORATE DEBT INSTRUMENTS	3,750,000.00	3,256,679.29	3,249,187.13
	TECK RESOURCES LTD CL B SUB-VTG	CORPORATE STOCK - COMMON	231.00	7,874.29	8,723.77
	TECNICAS REUNIDAS SA	CORPORATE STOCK - COMMON	16.00	99.27	155.73
	TECSYS INC	OTHER INVESTMENTS	6.00	148.76	117.48
	TEGNA INC	CORPORATE STOCK - COMMON	75.00	1,597.68	1,589.25
	TEIJIN LTD	CORPORATE STOCK - COMMON	260,300.00	2,688,784.31	2,540,955.55
	TEJON RANCH CO	CORPORATE STOCK - COMMON	7.00	110.32	131.88
	TELADOC HEALTH INC	CORPORATE STOCK - COMMON	57.00	1,770.42	1,348.05
	TELE2 AB	CORPORATE STOCK - COMMON	12,561.00	120,146.03	102,590.44
	TELECOM ITALIA SPA/MILANO	CORPORATE STOCK - COMMON	4,992.00	1,039.48	1,152.38
	TELECOM PLUS PLC	CORPORATE STOCK - COMMON	32.00	734.89	844.92
	TELEDYNE TECHNOLOGIES INC	CORPORATE STOCK - COMMON	31,384.00	11,560,261.15	12,550,775.44
	TELEFLEX INC	CORPORATE STOCK - COMMON	17.00	3,862.88	4,243.71
	TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17	CORPORATE DEBT INSTRUMENTS	293,000.00	274,265.56	279,255.37
	TELEFONAKTIEBOLAGET LM ERICSSO	CORPORATE STOCK - COMMON	366,312.00	2,752,259.70	2,141,024.12
	TELEFONICA BRASIL SA ADR	CORPORATE STOCK - COMMON	153,853.00	1,249,282.29	1,100,048.95
	TELEFONICA DEUTSCHLAND HOLDING	CORPORATE STOCK - COMMON	38,245.00	99,412.03	94,001.49

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	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	CORPORATE DEBT INSTRUMENTS	9,051,000.00	7,494,462.87	6,993,027.52
	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	CORPORATE DEBT INSTRUMENTS	3,230,000.00	2,794,197.55	2,609,933.44
	TELEFONICA EMISIONES SA 7.045% 06/20/2036 DD 06/20/06	CORPORATE DEBT INSTRUMENTS	1,900,000.00	2,076,989.92	1,959,259.59
	TELEFONICA SA	CORPORATE STOCK - COMMON	491,960.00	2,036,145.68	1,777,274.98
	TELEKOM MALAYSIA BHD	CORPORATE STOCK - COMMON	215,000.00	252,517.60	263,564.13
	TELENET GROUP HOLDING NV	CORPORATE STOCK - COMMON	24.00	341.97	390.61
	TELENOR ASA	CORPORATE STOCK - COMMON	125,205.00	1,375,070.85	1,164,224.75
	TELEPERFORMANCE	CORPORATE STOCK - COMMON	3,044.00	724,139.04	723,487.49
	TELEPHONE AND DATA SYSTEMS INC	CORPORATE STOCK - COMMON	32.00	520.64	335.68
	TELESAT CANADA / TELESAT 144A 4.875% 06/01/2027 DD 12/06/19	CORPORATE DEBT INSTRUMENTS	1,550,000.00	840,534.00	696,128.20
	TELEVISION FRANCAISE 1	CORPORATE STOCK - COMMON	20.00	127.20	152.72
	TELIA CO AB	CORPORATE STOCK - COMMON	402,667.00	1,423,084.60	1,030,289.57
	TELIX PHARMACEUTICALS LTD	CORPORATE STOCK - COMMON	108.00	464.02	532.46
	TELKOM INDONESIA PERSERO TBK P	CORPORATE STOCK - COMMON	2,939,000.00	839,369.62	707,961.02
	TELLURIAN INC	CORPORATE STOCK - COMMON	160.00	583.30	268.80
	TELOS CORP	CORPORATE STOCK - COMMON	6.00	59.40	30.54
	TELSTRA GROUP LTD	CORPORATE STOCK - COMMON	1,983.00	5,369.03	5,365.64
	TELUS CORP	CORPORATE STOCK - COMMON	15.00	337.00	289.27
	TELUS CORP (NON-CANADIAN SHARES)	CORPORATE STOCK - COMMON	12,094.00	273,167.77	264,024.89
	TELUS CORP 4.300% 06/15/2049 DD 05/28/19	CORPORATE DEBT INSTRUMENTS	4,594,000.00	4,061,828.83	3,776,385.33
	TEMASEK FINANCIAL I LTD 144A 2.750% 08/02/2061 DD 08/02/21	CORPORATE DEBT INSTRUMENTS	4,689,000.00	3,475,619.45	3,104,307.76
	TEMENOS AG	CORPORATE STOCK - COMMON	32.00	2,628.99	1,754.95
	TEMPLE & WEBSTER GROUP LTD	CORPORATE STOCK - COMMON	42.00	145.12	131.30
	TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20	CORPORATE DEBT INSTRUMENTS	936,000.00	927,854.28	937,607.58
	TEMPUR SEALY INTERNATIONA 144A 3.875% 10/15/2031 DD 09/24/21	CORPORATE DEBT INSTRUMENTS	246,000.00	189,291.46	192,399.06
	TEMPUR SEALY INTERNATIONAL INC	CORPORATE STOCK - COMMON	318,492.00	8,512,504.97	10,933,830.36
	TENABLE HOLDINGS INC	CORPORATE STOCK - COMMON	38.00	1,505.18	1,449.70
	TENARIS SA	CORPORATE STOCK - COMMON	231.00	3,193.88	4,014.82
	TENARIS SA ADR	CORPORATE STOCK - COMMON	20,742.00	566,671.44	729,288.72
	TENCENT HOLDINGS LTD ADR	CORPORATE STOCK - COMMON	25,280.00	977,323.42	1,070,860.80
	TENCENT HOLDINGS LTD HK/00700	CORPORATE STOCK - COMMON	409,459.00	16,719,290.39	17,522,124.57
	TENCENT HOLDINGS LTD 144A 3.290% 06/03/2060 DD 06/03/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	500,000.00	317,285.25	301,874.49
	TENCENT HOLDINGS LTD 144A 3.840% 04/22/2051 DD 04/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,295,000.00	2,444,579.18	2,352,066.39
	TENCENT HOLDINGS LTD 144A 3.975% 04/11/2029 DD 04/11/19	CORPORATE DEBT INSTRUMENTS	200,000.00	188,135.23	184,742.40
	TENCENT HOLDINGS LTD REGS 3.680% 04/22/2041 DD 04/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,000,000.00	2,329,589.49	2,205,888.06
	TENCENT MUSIC ENTERTAINMENT GR ADR	CORPORATE STOCK - COMMON	131,083.00	870,241.39	1,085,367.24
	TENET HEALTHCARE CORP	CORPORATE STOCK - COMMON	37.00	2,064.03	1,805.23
	TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17	CORPORATE DEBT INSTRUMENTS	227,000.00	222,280.67	221,383.36
	TENET HEALTHCARE CORP 144A 4.375% 01/15/2030 DD 12/01/21	CORPORATE DEBT INSTRUMENTS	492,000.00	430,500.00	425,857.98
	TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20	CORPORATE DEBT INSTRUMENTS	207,000.00	188,161.97	185,211.39
	TENET HEALTHCARE CORP 144A 4.625% 09/01/2024 DD 08/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	235,000.00	228,386.40	228,245.42
	TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	359,000.00	332,613.50	333,956.14
	TENET HEALTHCARE CORP 144A 6.125% 06/15/2030 DD 06/15/22	CORPORATE DEBT INSTRUMENTS	366,000.00	351,396.60	348,724.80
	TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20	CORPORATE DEBT INSTRUMENTS	852,000.00	781,710.00	762,812.64
	TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,369,000.00	1,320,119.86	1,307,271.20
	TENNANT CO	CORPORATE STOCK - COMMON	6.00	362.10	369.42
	TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22	U. S. GOVERNMENT SECURITIES	5,143,000.00	4,977,703.98	4,587,059.65
	TERADATA CORP	CORPORATE STOCK - COMMON	36.00	1,184.40	1,211.76
	TERADYNE INC	CORPORATE STOCK - COMMON	56.00	4,739.84	4,891.60
	TEREX CORP	CORPORATE STOCK - COMMON	23.00	764.06	982.56

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	TERNA - RETE ELETTRICA NAZIONALE	CORPORATE STOCK - COMMON	702.00	5,029.52	5,169.55
	TERNIUM SA ADR	CORPORATE STOCK - COMMON	24,069.00	740,230.59	735,548.64
	TERRACOM LTD	CORPORATE STOCK - COMMON	268.00	164.41	169.02
	TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19	CORPORATE DEBT INSTRUMENTS	391,000.00	346,173.85	340,168.38
	TERRENO REALTY CORP	CORPORATE STOCK - COMMON	27.00	1,641.33	1,535.49
	TERUMO CORP	CORPORATE STOCK - COMMON	36,300.00	1,173,401.94	1,030,579.35
	TESCO PLC	CORPORATE STOCK - COMMON	234,963.00	679,950.08	633,672.14
	TESCO PROPERTY FINANCE 3 REGS 5.744% 04/13/2040	CORPORATE DEBT INSTRUMENTS	184,159.30	213,197.49	206,303.62
	TESCO PROPERTY FINANCE 4 REGS 5.801% 10/13/2040	CORPORATE DEBT INSTRUMENTS	1,027,886.94	1,189,906.60	1,159,744.43
	TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	CORPORATE DEBT INSTRUMENTS	1,371,464.80	1,516,931.14	1,481,676.89
	TESLA INC	CORPORATE STOCK - COMMON	54,541.00	10,740,389.80	6,718,360.38
	TESSENDERLO GROUP SA	CORPORATE STOCK - COMMON	10.00	328.98	355.93
	TETRA TECH INC	CORPORATE STOCK - COMMON	19.00	2,580.39	2,758.61
	TETRA TECHNOLOGIES INC	CORPORATE STOCK - COMMON	167,254.00	665,028.84	578,698.84
	TEVA PHARMACEUTICAL INDUSTRIES ADR	CORPORATE STOCK - COMMON	15,034.00	133,773.48	137,110.08
	TEXAS CAPITAL BANCSHARES INC	CORPORATE STOCK - COMMON	40,092.00	2,366,627.44	2,417,948.52
	TEXAS HEALTH RESOURCES 4.330% 11/15/2055 DD 05/05/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,978,000.00	2,784,450.73	2,533,685.97
	TEXAS INSTRUMENTS INC	CORPORATE STOCK - COMMON	7,195.00	1,191,010.86	1,188,757.90
	TEXAS INSTRUMENTS INC 3.875% 03/15/2039 DD 03/11/19	CORPORATE DEBT INSTRUMENTS	3,170,000.00	2,767,948.90	2,807,605.92
	TEXAS INSTRUMENTS INC 4.100% 08/16/2052 DD 08/16/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	665,000.00	635,277.31	596,259.77
	TEXAS PACIFIC LAND CORP	CORPORATE STOCK - COMMON	76.00	146,095.96	178,161.48
	TEXAS ROADHOUSE INC	CORPORATE STOCK - COMMON	23.00	2,041.48	2,091.85
	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	OTHER INVESTMENTS	1,325,000.00	1,116,228.10	1,003,374.27
	TEXTRON INC	CORPORATE STOCK - COMMON	75.00	4,678.50	5,310.00
	TFI INTERNATIONAL INC	CORPORATE STOCK - COMMON	40.00	4,002.05	4,003.39
	TFS FINANCIAL CORP	CORPORATE STOCK - COMMON	22.00	314.60	317.02
	TG THERAPEUTICS INC	CORPORATE STOCK - COMMON	46.00	338.17	543.26
	TGS ASA	CORPORATE STOCK - COMMON	56.00	856.02	750.38
	THAI LIFE INSURANCE PCL	CORPORATE STOCK - COMMON	1,915,095.00	840,194.42	823,875.15
	THALES SA	CORPORATE STOCK - COMMON	62,813.00	7,588,888.16	7,997,534.90
	THANACHART CAPITAL PCL	CORPORATE STOCK - COMMON	231,100.00	256,689.75	283,578.75
	THB (THAI BAHT)	INTEREST-BEARING CASH	3,028,675.51	87,206.33	87,445.52
	THE SEVENTH CINVEN FUND	PARTNERSHIP/JOINT VENTURE INTEREST	31,762,407.82	30,662,526.56	33,898,429.74
	THEME INTERNATIONAL HOLDINGS L HK/00990	CORPORATE STOCK - COMMON	2,200.00	260.68	222.68
	THERAVANCE BIOPHARMA INC	CORPORATE STOCK - COMMON	18.00	162.18	201.96
	THERMO FISHER SCIENTIFIC INC	CORPORATE STOCK - COMMON	15,531.00	8,467,913.54	8,552,766.39
	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,262,000.00	1,753,672.55	1,670,824.63
	THERMON GROUP HOLDINGS INC	CORPORATE STOCK - COMMON	73,400.00	1,282,466.47	1,473,872.00
	THG PLC	CORPORATE STOCK - COMMON	357.00	228.47	188.52
	THINKIFIC LABS INC SUB VTG	CORPORATE STOCK - COMMON	10.00	15.27	13.88
	THOMSON LEARNING 6/21 COV-LITE 0.000% 07/14/2026 DD 06/15/21	CORPORATE DEBT INSTRUMENTS	611,696.92	576,958.66	548,808.36
	THOMSON REUTERS CORP NEW	CORPORATE STOCK - COMMON	84.00	9,280.36	9,575.73
	THOR INDUSTRIES INC	CORPORATE STOCK - COMMON	20.00	1,616.20	1,509.80
	THREDUP INC	CORPORATE STOCK - COMMON	7.00	16.87	9.17
	THRYV HOLDINGS INC	CORPORATE STOCK - COMMON	7.00	179.06	133.00
	THULE GROUP AB	CORPORATE STOCK - COMMON	52.00	1,264.29	1,086.46
	THUNDERBIRD INC COMMON SHARES	CORPORATE STOCK - PREFERRED	15,992.56	0.00	0.00
	THUNGELA RESOURCES LTD	CORPORATE STOCK - COMMON	63.00	1,211.03	1,034.43
	THYSSENKRUPP AG	CORPORATE STOCK - COMMON	234.00	1,310.61	1,422.49
	TI FLUID SYSTEMS PLC	CORPORATE STOCK - COMMON	167.00	284.87	268.38

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	TIANHE CHEMICALS GROUP LTD	CORPORATE STOCK - COMMON	11,072,000.00	0.00	0.00
	TIANNENG POWER INTERNATIONAL L HK/00819	CORPORATE STOCK - COMMON	366,000.00	383,193.56	386,400.94
	TIDEWATER INC	CORPORATE STOCK - COMMON	4.00	88.64	147.40
	TIETOEVRV OYJ	CORPORATE STOCK - COMMON	44.00	1,129.11	1,245.35
	TIGER BRANDS LTD	CORPORATE STOCK - COMMON	31,536.00	388,728.24	389,255.99
	TIMBERCREEK FINANCIAL CORP	CORPORATE STOCK - COMMON	41.00	253.28	215.14
	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	CORPORATE DEBT INSTRUMENTS	6,775,000.00	5,120,878.40	4,984,452.66
	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	CORPORATE DEBT INSTRUMENTS	4,025,000.00	3,455,846.40	3,352,034.09
	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	CORPORATE DEBT INSTRUMENTS	4,396,000.00	4,317,981.55	4,202,144.75
	TIMKEN CO/THE	CORPORATE STOCK - COMMON	23.00	1,448.77	1,625.41
	TIMKENSTEEL CORP	CORPORATE STOCK - COMMON	13.00	199.42	236.21
	TINEXTA SPA	CORPORATE STOCK - COMMON	10.00	222.63	243.33
	TINGYI CAYMAN ISLANDS HOLDING HK/00322	CORPORATE STOCK - COMMON	116,000.00	206,318.12	204,803.36
	TISCO FINANCIAL GROUP PCL	CORPORATE STOCK - COMMON	835,300.00	2,147,668.85	2,393,634.34
	TITAN CO LTD	CORPORATE STOCK - COMMON	47,567.00	1,555,257.56	1,493,476.21
	TITAN INTERNATIONAL INC	CORPORATE STOCK - COMMON	17.00	238.51	260.44
	TITAN MACHINERY INC	CORPORATE STOCK - COMMON	7.00	215.46	278.11
	TJX COS INC/THE	CORPORATE STOCK - COMMON	262,842.00	16,388,198.70	20,922,223.20
	TK ELEVATOR HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20	CORPORATE DEBT INSTRUMENTS	366,000.00	327,570.00	298,843.92
	TK ELEVATOR US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	967,000.00	879,395.00	855,487.28
	TKH GROUP NV	CORPORATE STOCK - COMMON	29,576.00	1,022,046.97	1,172,954.88
	T-MOBILE US INC	CORPORATE STOCK - COMMON	9,262.00	1,333,113.26	1,296,680.00
	T-MOBILE USA INC 2.250% 11/15/2031 DD 05/15/21	CORPORATE DEBT INSTRUMENTS	75,000.00	60,168.68	59,186.21
	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	CORPORATE DEBT INSTRUMENTS	14,250,000.00	10,338,491.83	10,070,174.47
	T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	CORPORATE DEBT INSTRUMENTS	10,760,000.00	7,461,219.06	7,185,011.95
	T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	CORPORATE DEBT INSTRUMENTS	6,660,000.00	4,809,665.39	4,505,421.93
	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	CORPORATE DEBT INSTRUMENTS	9,872,000.00	7,073,701.11	6,572,972.87
	T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	CORPORATE DEBT INSTRUMENTS	3,055,000.00	2,665,823.37	2,516,071.40
	T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	595,932.00	586,932.59
	TMX GROUP LTD	CORPORATE STOCK - COMMON	1,262.00	127,103.74	126,223.29
	TOAST INC	CORPORATE STOCK - COMMON	89.00	1,566.85	1,604.67
	TOD'S SPA	CORPORATE STOCK - COMMON	5.00	203.32	161.58
	TOKIO MARINE HOLDINGS INC	CORPORATE STOCK - COMMON	188,100.00	3,524,994.96	4,030,866.79
	TOKMANNI GROUP CORP	CORPORATE STOCK - COMMON	23.00	275.45	277.13
	TOKYO ELECTRIC POWER CO HOLDIN	CORPORATE STOCK - COMMON	266,300.00	1,045,029.40	960,694.17
	TOKYO ELECTRON LTD	CORPORATE STOCK - COMMON	3,900.00	1,242,373.30	1,149,206.04
	TOKYO GAS CO LTD	CORPORATE STOCK - COMMON	24,900.00	469,170.78	487,828.23
	TOKYU CORP	CORPORATE STOCK - COMMON	34,700.00	421,532.74	437,349.63
	TOLL BROTHERS INC	CORPORATE STOCK - COMMON	39.00	1,707.81	1,946.88
	TOMPKINS FINANCIAL CORP	CORPORATE STOCK - COMMON	5.00	358.20	387.90
	TOMRA SYSTEMS ASA	CORPORATE STOCK - COMMON	118.00	2,650.73	1,983.64
	TOMTOM NV	CORPORATE STOCK - COMMON	32.00	258.23	221.48
	TON YI INDUSTRIAL CORP	CORPORATE STOCK - COMMON	78,000.00	49,782.60	43,269.18
	TONGWEI CO LTD	CORPORATE STOCK - COMMON	26,200.00	200,978.60	145,402.71
	TONIES SE	CORPORATE STOCK - COMMON	19.00	81.01	121.67
	TOOTSIE ROLL INDUSTRIES INC	CORPORATE STOCK - COMMON	5.00	179.15	212.85
	TOPAZ ENERGY CORP IF AS WHEN ISSUED	CORPORATE STOCK - COMMON	43.00	679.02	670.57
	TOPBUILD CORP	CORPORATE STOCK - COMMON	12.00	2,176.17	1,877.88
	TOPCON CORP	CORPORATE STOCK - COMMON	44,600.00	610,645.99	517,508.02
	TOPDANMARK AS	CORPORATE STOCK - COMMON	22.00	1,153.55	1,153.70

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	TOPGOLF CALLAWAY BRANDS CORP	CORPORATE STOCK - COMMON	49.00	1,084.37	967.75
	TOPIX INDEX FUTURE (OSE) EXP MAR 23	OTHER INVESTMENTS	3.00	0.00	(11,080.15)
	TOREX GOLD RESOURCES INC NEW	CORPORATE STOCK - COMMON	40.00	297.81	459.06
	TORM PLC	CORPORATE STOCK - COMMON	14.00	308.72	398.63
	TORO CO/THE	CORPORATE STOCK - COMMON	78,526.00	6,512,161.18	8,889,143.20
	TOROMONT INDUSTRIES LTD	CORPORATE STOCK - COMMON	40.00	3,098.75	2,884.53
	TORONTO DOMINION BANK NEW	CORPORATE STOCK - COMMON	73,086.00	4,713,552.89	4,728,919.60
	TORONTO-DOMINION BANK/THE 0.450% 09/11/2023 DD 09/11/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	25,000.00	24,141.36	24,234.17
	TOTALENERGIES SE	CORPORATE STOCK - COMMON	225,751.00	11,489,849.18	14,130,706.07
	TOTALENERGIES SE ADR	CORPORATE STOCK - COMMON	17,970.00	907,664.70	1,115,577.60
	TOTVS SA	CORPORATE STOCK - COMMON	274,500.00	1,479,638.68	1,435,994.13
	TOURMALINE OIL CORP	CORPORATE STOCK - COMMON	3,028.00	178,509.07	152,679.41
	TOWER SEMICONDUCTOR LTD	CORPORATE STOCK - COMMON	53.00	2,495.09	2,304.15
	TOWERBROOK AA CO-INV	PARTNERSHIP/JOINT VENTURE INTEREST	19,260,619.21	17,314,196.21	19,260,619.21
	TOWERBROOK CREDIT SMA	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	(13,342.00)	1.00
	TOWERBROOK INVESTORS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	91,029,075.00	87,255,095.00	91,029,075.00
	TOWERBROOK STRUCTURED OPP II	PARTNERSHIP/JOINT VENTURE INTEREST	14,317,397.00	13,428,353.00	14,317,397.00
	TOWERBROOK V PEDAL COINV	PARTNERSHIP/JOINT VENTURE INTEREST	15,717,879.66	14,990,324.66	15,717,879.66
	TOWNE BANK/PORTSMOUTH VA	CORPORATE STOCK - COMMON	24.00	683.76	740.16
	TOYOBO CO LTD	CORPORATE STOCK - COMMON	71,900.00	548,748.06	544,379.06
	TOYOTA MOTOR CORP	CORPORATE STOCK - COMMON	63,000.00	853,133.89	865,417.36
	TOYOTA TSUSHO CORP	CORPORATE STOCK - COMMON	31,600.00	1,118,110.01	1,169,926.79
	TP ICAP GROUP PLC	CORPORATE STOCK - COMMON	383.00	685.87	803.95
	TPG INC	CORPORATE STOCK - COMMON	14.00	411.19	389.62
	TPG RE FINANCE TRUST INC	CORPORATE STOCK - COMMON	16.00	148.16	108.64
	TPI COMPOSITES INC	CORPORATE STOCK - COMMON	12.00	223.08	121.68
	TRACTOR SUPPLY CO	CORPORATE STOCK - COMMON	38,658.00	7,157,553.76	8,696,890.26
	TRADE DESK INC/THE	CORPORATE STOCK - COMMON	151.00	9,467.70	6,769.33
	TRADEWEB MARKETS INC	CORPORATE STOCK - COMMON	38.00	2,636.62	2,467.34
	TRAEGER INC	CORPORATE STOCK - COMMON	10.00	26.40	28.20
	TRAINLINE PLC	CORPORATE STOCK - COMMON	243.00	977.48	802.67
	TRANE TECHNOLOGIES GLOBAL HOLD 4.300% 02/21/2048 DD 02/21/18	CORPORATE DEBT INSTRUMENTS	850,000.00	719,528.01	652,906.19
	TRANE TECHNOLOGIES LUXEMBOURG 4.500% 03/21/2049 DD 03/21/19	CORPORATE DEBT INSTRUMENTS	4,529,000.00	3,911,969.90	3,669,603.36
	TRANE TECHNOLOGIES LUXEMBOURG 4.650% 11/01/2044 DD 10/28/14	CORPORATE DEBT INSTRUMENTS	907,000.00	784,255.69	767,939.31
	TRANE TECHNOLOGIES PLC	CORPORATE STOCK - COMMON	83.00	12,817.18	13,951.47
	TRANSALTA CORP	CORPORATE STOCK - COMMON	120.00	1,129.81	1,072.51
	TRANSALTA RENEWABLES INC	CORPORATE STOCK - COMMON	55.00	729.92	456.66
	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,324,348.12	1,253,346.92
	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	CORPORATE DEBT INSTRUMENTS	600,000.00	732,219.46	690,124.75
	TRANSCAT INC	CORPORATE STOCK - COMMON	3.00	208.94	212.61
	TRANSCONTINENTAL GAS PIPE LINE 3.950% 05/15/2050 DD 11/15/20	CORPORATE DEBT INSTRUMENTS	757,000.00	627,368.05	580,049.99
	TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	CORPORATE DEBT INSTRUMENTS	2,100,000.00	1,876,914.85	1,756,367.91
	TRANSCONTINENTAL INC CL A SUB-VTG	CORPORATE STOCK - COMMON	37.00	467.87	417.26
	TRANSDIGM GROUP INC	CORPORATE STOCK - COMMON	41,409.00	24,861,095.30	26,073,176.85
	TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20	CORPORATE DEBT INSTRUMENTS	743,000.00	668,625.70	697,260.92
	TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16	CORPORATE DEBT INSTRUMENTS	935,000.00	897,600.00	908,345.05
	TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	CORPORATE DEBT INSTRUMENTS	1,368,000.00	1,344,060.00	1,349,107.92
	TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20	CORPORATE DEBT INSTRUMENTS	976,000.00	999,619.20	990,058.57
	TRANSMEDICS GROUP INC	CORPORATE STOCK - COMMON	10.00	532.13	617.20
	TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18	CORPORATE DEBT INSTRUMENTS	793,000.00	681,980.00	681,980.00

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	TRANSOCEAN LTD	CORPORATE STOCK - COMMON	224.00	824.24	1,021.44
	TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19	CORPORATE DEBT INSTRUMENTS	362,519.64	349,081.84	357,988.14
	TRANSUNION	CORPORATE STOCK - COMMON	69.00	5,062.14	3,915.75
	TRANSURBAN GROUP	CORPORATE STOCK - COMMON	1,541.00	14,608.10	13,564.48
	TRAVEL + LEISURE CO	CORPORATE STOCK - COMMON	30.00	1,258.61	1,092.00
	TRAVEL + LEISURE CO VAR RT 04/01/2027 DD 03/21/17	CORPORATE DEBT INSTRUMENTS	1,065,000.00	1,011,244.35	1,010,780.97
	TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19	CORPORATE DEBT INSTRUMENTS	900,000.00	720,107.67	746,343.35
	TRAVELCENTERS OF AMERICA INC	CORPORATE STOCK - COMMON	4.00	216.32	179.12
	TRAVELERS COS INC/THE	CORPORATE STOCK - COMMON	84.00	13,577.76	15,749.16
	TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,305,000.00	994,483.43	895,802.83
	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,740,000.00	1,552,307.26	1,408,228.72
	TRAVELSKY TECHNOLOGY LTD HK/00696	CORPORATE STOCK - COMMON	46,000.00	90,833.64	97,245.98
	TRAVERE THERAPEUTICS INC	CORPORATE STOCK - COMMON	17.00	454.92	357.51
	TRAVIS PERKINS PLC	CORPORATE STOCK - COMMON	108.00	1,066.93	1,155.45
	TREACE MEDICAL CONCEPTS INC	CORPORATE STOCK - COMMON	5.00	100.15	114.95
	TREASURY WINE ESTATES LTD	CORPORATE STOCK - COMMON	722,129.00	6,529,782.58	6,664,977.34
	TREDEGAR CORP	CORPORATE STOCK - COMMON	9.00	91.89	91.98
	TREEHOUSE FOODS INC	CORPORATE STOCK - COMMON	40,223.00	1,869,202.85	1,986,211.74
	TRELLEBORG AB	CORPORATE STOCK - COMMON	2,235.00	53,250.27	51,652.00
	TREMOR INTERNATIONAL LTD	CORPORATE STOCK - COMMON	48.00	183.53	153.36
	TREVI - FINANZIARIA INDUSTRIAL	CORPORATE STOCK - COMMON	2,379,358.00	1,294,376.86	810,058.97
	TREVI - FINANZIARIA INDUSTRIAL RTS	CORPORATE STOCK - COMMON	2,379,358.00	0.00	253.94
	TREVI - FINANZIARIA INDUSTRIAL WTS EXP 05-MAY-2025	CORPORATE STOCK - COMMON	12,149.00	21,720.81	22,949.86
	TREX CO INC	CORPORATE STOCK - COMMON	10,801.00	505,378.79	457,206.33
	TRI POINTE HOMES INC	CORPORATE STOCK - COMMON	37.00	641.21	687.83
	TRICAN WELL SERVICE LTD	CORPORATE STOCK - COMMON	112.00	296.76	302.54
	TRICIDA INC	CORPORATE STOCK - COMMON	9.00	112.68	1.38
	TRICO BANCSHARES	CORPORATE STOCK - COMMON	10.00	471.90	509.90
	TRICON RESIDENTIAL INC	CORPORATE STOCK - COMMON	131.00	1,336.14	1,009.37
	TRIDENT ARC CO-INVESTMENT	PARTNERSHIP/JOINT VENTURE INTEREST	5,300,807.52	5,337,187.34	5,300,807.52
	TRIDENT CAPITAL FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	42,764,738.86	42,678,573.70	42,764,738.86
	TRIDENT CAPITAL FUND VII LP	PARTNERSHIP/JOINT VENTURE INTEREST	78,629,112.00	77,133,968.58	78,629,112.00
	TRIDENT CAPITAL VI LP	PARTNERSHIP/JOINT VENTURE INTEREST	78,656,810.22	74,907,210.24	78,656,810.22
	TRIDENT CAPITAL VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	43,383,585.61	44,724,752.52	43,383,585.61
	TRIDENT CORELOGIC COINV	PARTNERSHIP/JOINT VENTURE INTEREST	17,354,057.13	22,507,013.96	17,354,057.13
	TRIDENT IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	582,315.90	560,706.80	582,315.90
	TRIDENT IX LP	PARTNERSHIP/JOINT VENTURE INTEREST	10,039,205.20	9,901,826.65	10,039,205.20
	TRIDENT KROLL CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	16,120,997.66	18,370,712.22	16,120,997.66
	TRIFORK HOLDING AG	CORPORATE STOCK - COMMON	4.00	95.07	82.67
	TRIGANO SA	CORPORATE STOCK - COMMON	4.00	348.12	544.72
	TRIMAS CORP	CORPORATE STOCK - COMMON	14.00	385.28	388.36
	TRIMBLE INC	CORPORATE STOCK - COMMON	133,323.00	8,418,024.56	6,740,810.88
	TRINA SOLAR CO LTD CN/688599	CORPORATE STOCK - COMMON	41,243.00	389,499.79	378,274.91
	TRINET GROUP INC	CORPORATE STOCK - COMMON	14.00	1,153.60	949.20
	TRINET GROUP INC 144A 3.500% 03/01/2029 DD 02/26/21	CORPORATE DEBT INSTRUMENTS	1,185,000.00	1,016,214.53	974,307.00
	TRINITY INDUSTRIES INC	CORPORATE STOCK - COMMON	28.00	682.64	827.96
	TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21	CORPORATE DEBT INSTRUMENTS	1,324,000.00	847,033.91	857,581.28
	TRINSEO MATERIALS OPERATI 144A 5.375% 09/01/2025 DD 08/29/17	CORPORATE DEBT INSTRUMENTS	1,040,000.00	896,355.20	855,400.00
	TRINSEO PLC	CORPORATE STOCK - COMMON	10.00	265.30	227.10
	TRIP.COM GROUP LTD ADR	CORPORATE STOCK - COMMON	107,139.00	3,132,198.54	3,685,581.60

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	TRIP.COM GROUP LTD HK/09961	CORPORATE STOCK - COMMON	23,200.00	729,627.29	813,268.50
	TRIPADVISOR INC	CORPORATE STOCK - COMMON	36.00	856.80	647.28
	TRISURA GROUP LTD NEW	CORPORATE STOCK - COMMON	22.00	598.00	735.36
	TRITAX BIG BOX REIT PLC	CORPORATE STOCK - COMMON	918.00	1,778.53	1,530.51
	TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21	CORPORATE DEBT INSTRUMENTS	3,064,000.00	2,396,684.79	2,392,899.43
	TRITON INTERNATIONAL LTD	CORPORATE STOCK - COMMON	22.00	1,310.98	1,513.16
	TRIUMPH FINANCIAL INC	CORPORATE STOCK - COMMON	8.00	495.28	390.96
	TRIUMPH GROUP INC	CORPORATE STOCK - COMMON	23.00	288.25	241.96
	TRIUMPH GROUP INC-27 WTS EXP 12/19/2023	CORPORATE STOCK - COMMON	5.40	0.00	0.00
	TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19	CORPORATE DEBT INSTRUMENTS	354,000.00	339,528.48	324,436.65
	TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19	CORPORATE DEBT INSTRUMENTS	234,000.00	222,455.61	214,700.52
	TROAX GROUP AB	CORPORATE STOCK - COMMON	18.00	293.19	315.45
	TRONOX HOLDINGS PLC	CORPORATE STOCK - COMMON	42.00	605.73	575.82
	TRS EL BNPMSSEG1 INDEX R ESTRON1DCMPD 4BPS 2023 SEP26	OTHER INVESTMENTS	(14,259.00)	0.00	(1,629,985.09)
	TRS EL BNPMSSEV1 INDEX P ESTRON1DCMPD-42BPS 2023SEP26	OTHER INVESTMENTS	13,749.00	0.00	1,658,349.46
	TRS EL JPMSU1GZ INDEX R SOFR1DCMPD 35BPS 2023 DEC 07	OTHER INVESTMENTS	(18,550.00)	0.00	(904,683.50)
	TRS EL JPMSU1GZ INDEX R SOFR1DCMPD 35BPS 2023 DEC07	OTHER INVESTMENTS	(27,344.00)	0.00	(1,333,566.88)
	TRS EL JPMSU1VZ INDEX P SOFR 1D 35 BPS 2023 DEC 07	OTHER INVESTMENTS	9,236.00	0.00	453,118.16
	TRS EL JPMSU1VZ INDEX P SOFR1DCMPD 35BPS 2023 DEC07	OTHER INVESTMENTS	36,796.00	0.00	1,805,211.76
	TRS EL JPMSU5GJ INDEX R SOFR 1D 35 BPS 2023 DEC 07	OTHER INVESTMENTS	(22,049.00)	0.00	(1,127,806.35)
	TRS EL JPMSU5VJ INDEX P SOFR 1D 35 BPS 2023 DEC 07	OTHER INVESTMENTS	22,628.00	0.00	1,139,319.80
	TRS EL M1EFIM INDEX P SOFR 1D 27 BPS 2023 JAN 19	OTHER INVESTMENTS	2,532.00	0.00	3,549,028.44
	TRS EL MIMUJPNN INDEX P SOFR 1D 8 BPS 2023 JAN 19	OTHER INVESTMENTS	1,562.00	0.00	2,090,512.07
	TRS EL MIMUUSAG INDEX P SOFR 1D 39 BPS 2023 JAN 19	OTHER INVESTMENTS	1,457.00	0.00	4,993,729.09
	TRS EL MSUSEVHI INDEX P USD1M 2023 AUG 15	OTHER INVESTMENTS	925,925.93	0.00	160,185,185.89
	TRS EL MXCA0BK INDEX R CORRA 1D 27 BPS 2023 SEP 06	OTHER INVESTMENTS	(606.00)	0.00	(225,668.42)
	TRS EL MXCA0BK INDEX R CORRA 27 BPS 2023 SEP 06	OTHER INVESTMENTS	(549.00)	0.00	(204,442.18)
	TRS EL MXUS0IN INDEX P SOFR1DCMPD 33BPS 2023 DEC07	OTHER INVESTMENTS	729.00	0.00	273,046.95
	TRS EL MXUS0IT INDEX R SOFR 1D CMPD 33 BPS 2023 DEC	OTHER INVESTMENTS	(541.00)	0.00	(260,908.07)
	TRS_FL BNPMSSEG1 INDEX R ESTRON1DCMPD 4BPS 2023 SEP26	OTHER INVESTMENTS	1,534,905.78	0.00	1,638,128.19
	TRS_FL BNPMSSEV1 INDEX P ESTRON1DCMPD-42BPS 2023SEP26	OTHER INVESTMENTS	(1,569,684.83)	0.00	(1,675,246.13)
	TRS_FL JPMSU1GZ INDEX R SOFR1DCMPD 35BPS 2023 DEC07	OTHER INVESTMENTS	2,300,000.82	0.00	2,300,000.82
	TRS_FL JPMSU1VZ INDEX P SOFR 1D 35 BPS 2023 DEC 07	OTHER INVESTMENTS	(461,230.14)	0.00	(461,230.14)
	TRS_FL JPMSU1VZ INDEX P SOFR1DCMPD 35BPS 2023 DEC 07	OTHER INVESTMENTS	(913,045.11)	0.00	(913,045.11)
	TRS_FL JPMSU1VZ INDEX P SOFR1DCMPD 35BPS 2023 DEC07	OTHER INVESTMENTS	(934,059.69)	0.00	(934,059.69)
	TRS_FL JPMSU5GJ INDEX R SOFR 1D 35 BPS 2023 DEC 07	OTHER INVESTMENTS	1,153,755.82	0.00	1,153,755.82
	TRS_FL JPMSU5VJ INDEX P SOFR 1D 35 BPS 2023 DEC 07	OTHER INVESTMENTS	(1,152,091.04)	0.00	(1,152,091.04)
	TRS_FL M1EFIM INDEX P SOFR 1D 27 BPS 2023 JAN 19	OTHER INVESTMENTS	(3,208,930.20)	0.00	(3,208,930.20)
	TRS_FL MIMUJPNN INDEX P SOFR 1D 8 BPS 2023 JAN 19	OTHER INVESTMENTS	(1,853,225.53)	0.00	(1,853,225.53)
	TRS_FL MIMUUSAG INDEX P SOFR 1D 39 BPS 2023 JAN 19	OTHER INVESTMENTS	(4,799,675.63)	0.00	(4,799,675.63)
	TRS_FL MSUSEVHI INDEX P USD1M 2023 AUG 15	OTHER INVESTMENTS	(164,351,852.70)	0.00	(164,351,852.70)
	TRS_FL MXCA0BK INDEX R CORRA 1D 27 BPS 2023 SEP 06	OTHER INVESTMENTS	303,776.95	0.00	224,197.90
	TRS_FL MXCA0BK INDEX R CORRA 27 BPS 2023 SEP 06	OTHER INVESTMENTS	288,027.36	0.00	212,574.16
	TRS_FL MXUS0IN INDEX P SOFR1DCMPD 33BPS 2023 DEC11	OTHER INVESTMENTS	(276,573.41)	0.00	(276,573.41)
	TRS_FL MXUS0IT INDEX R SOFR1DCMPD 33BPS 2023 DEC11	OTHER INVESTMENTS	276,488.38	0.00	276,488.38
	TRUEBLUE INC	CORPORATE STOCK - COMMON	12.00	246.48	234.96
	TRUECALLER AB	CORPORATE STOCK - COMMON	100.00	386.14	314.41
	TRUIST FINANCIAL CORP	CORPORATE STOCK - COMMON	843.00	39,409.48	36,274.29
	TRUIST FINANCIAL CORP VAR RT 12/31/2049 DD 06/19/20	CORPORATE DEBT INSTRUMENTS	2,300,000.00	2,179,250.00	2,127,500.00
	TRUPANION INC	CORPORATE STOCK - COMMON	12.00	846.96	570.36

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	TRUSTCO BANK CORP NY	CORPORATE STOCK - COMMON	6.00	200.04	225.54
	TRUSTEES OF BOSTON COLLEGE 3.042% 07/01/2057 DD 06/24/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,355,000.00	951,407.75	843,994.20
	TRUSTEES OF PRINCETON UNIVERSI 5.700% 03/01/2039 DD 01/21/09	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,316,000.00	3,868,879.73	3,602,603.70
	TRUSTMARK CORP	CORPORATE STOCK - COMMON	20.00	630.80	698.20
	TRUSTPILOT GROUP PLC	CORPORATE STOCK - COMMON	86.00	64.04	99.83
	TRUWORTHS INTERNATIONAL LTD	CORPORATE STOCK - COMMON	238,116.00	800,220.86	769,696.15
	TRY (NEW TURKISH LIRA)	INTEREST-BEARING CASH	7,616.63	418.63	406.89
	TRYG A/S	CORPORATE STOCK - COMMON	177.00	4,017.36	4,200.28
	TSINGTAO BREWERY CO LTD HK/00168	CORPORATE STOCK - COMMON	18,000.00	175,439.71	177,810.24
	TSOF II KEVINS CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	12,891,288.03	12,728,219.03	12,891,288.03
	TSUBAKIMOTO CHAIN CO	CORPORATE STOCK - COMMON	16,100.00	375,134.36	363,865.22
	TTEC HOLDINGS INC	CORPORATE STOCK - COMMON	6.00	314.10	264.78
	TTM TECHNOLOGIES INC	CORPORATE STOCK - COMMON	34.00	534.82	512.72
	TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21	CORPORATE DEBT INSTRUMENTS	1,190,000.00	1,029,352.83	1,020,478.55
	TTX CO 144A 5.650% 12/01/2052 DD 11/23/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,296,438.00	1,315,829.18
	TUCOWS INC	CORPORATE STOCK - COMMON	3.00	140.97	101.76
	TUCSON ELECTRIC POWER CO 3.250% 05/01/2051 DD 05/11/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	325,000.00	237,305.12	213,848.03
	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	CORPORATE DEBT INSTRUMENTS	1,150,000.00	963,239.84	878,720.81
	TUCSON ELECTRIC POWER CO 4.850% 12/01/2048 DD 11/29/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,355,000.00	1,304,150.68	1,167,042.29
	TUI AG	CORPORATE STOCK - COMMON	578.00	894.26	932.37
	TULLOW OIL PLC	CORPORATE STOCK - COMMON	590.00	333.65	262.03
	TUPPERWARE BRANDS CORP	CORPORATE STOCK - COMMON	19.00	213.56	78.66
	TURK HAVA YOLLARI AO	CORPORATE STOCK - COMMON	892,361.00	3,585,236.71	6,716,721.30
	TURKIYE GARANTI BANKASI AS	CORPORATE STOCK - COMMON	907,645.00	1,147,370.63	1,456,537.60
	TURKIYE IS BANKASI AS	CORPORATE STOCK - COMMON	2,673,438.00	1,355,271.23	1,823,756.15
	TURNING POINT BRANDS INC	CORPORATE STOCK - COMMON	5.00	116.60	108.15
	TUSIMPLE HOLDINGS INC	CORPORATE STOCK - COMMON	12.00	86.28	19.68
	TUTOR PERINI CORP	CORPORATE STOCK - COMMON	15.00	101.70	113.25
	TVS MOTOR CO LTD	CORPORATE STOCK - COMMON	120,233.00	1,508,281.52	1,577,431.44
	TWD (TAIWAN DOLLAR)	INTEREST-BEARING CASH	6,024,884.00	195,519.92	196,023.62
	TWILIO INC	CORPORATE STOCK - COMMON	60.00	4,174.80	2,937.60
	TWIN DISC INC	CORPORATE STOCK - COMMON	9,740.00	90,582.00	94,672.80
	TWIST BIOSCIENCE CORP	CORPORATE STOCK - COMMON	19.00	762.28	452.39
	TWO HARBORS INVESTMENT CORP	CORPORATE STOCK - COMMON	31.25	588.58	492.81
	TX GROUP AG	CORPORATE STOCK - COMMON	1.00	154.11	159.97
	TYLER TECHNOLOGIES INC	CORPORATE STOCK - COMMON	6,072.00	2,221,987.54	1,957,673.52
	TYMAN PLC	CORPORATE STOCK - COMMON	95.00	254.25	257.70
	TYRO PAYMENTS LTD	CORPORATE STOCK - COMMON	188.00	162.48	180.40
	TYSON FOODS INC	CORPORATE STOCK - COMMON	103.00	7,736.15	6,411.75
	U S TREASURY BILL 0.000% 01/10/2023 DD 09/13/22	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,951,437.50	49,964,828.50
	U S TREASURY BILL 0.000% 02/02/2023 DD 08/04/22	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,762,277.78	49,762,277.78
	U S TREASURY BILL 0.000% 02/21/2023 DD 10/25/22	U. S. GOVERNMENT SECURITIES	15,000,000.00	14,907,300.00	14,907,300.00
	U S TREASURY BILL 0.000% 03/16/2023 DD 09/15/22	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,476,250.00	49,476,250.00
	U S TREASURY BILL 0.000% 04/20/2023 DD 04/21/22	U. S. GOVERNMENT SECURITIES	2,445,000.00	2,412,856.53	2,412,856.53
	U S TREASURY BILL 0.000% 05/11/2023 DD 11/10/22	U. S. GOVERNMENT SECURITIES	825,000.00	811,712.92	811,712.92
	U S TREASURY BILL 0.000% 06/22/2023 DD 12/22/22	U. S. GOVERNMENT SECURITIES	50,000,000.00	48,893,627.08	48,893,627.08
	U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	U. S. GOVERNMENT SECURITIES	65,017,000.00	44,243,189.22	41,003,885.19
	U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20	U. S. GOVERNMENT SECURITIES	24,000,000.00	16,186,874.88	15,018,750.00
	U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20	U. S. GOVERNMENT SECURITIES	9,614,000.00	5,944,531.47	5,228,739.17
	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	U. S. GOVERNMENT SECURITIES	36,680,000.00	23,455,140.44	20,593,813.97

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	U. S. GOVERNMENT SECURITIES	36,600,000.00	25,748,671.69	23,974,429.60
	U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	U. S. GOVERNMENT SECURITIES	30,653,000.00	20,972,160.04	18,424,129.41
	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	U. S. GOVERNMENT SECURITIES	230,368,000.00	155,860,535.40	158,818,938.18
	U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21	U. S. GOVERNMENT SECURITIES	17,000,000.00	13,024,257.77	12,103,203.04
	U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21	U. S. GOVERNMENT SECURITIES	21,142,000.00	15,426,227.32	13,569,695.45
	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21	U. S. GOVERNMENT SECURITIES	37,613,000.00	27,341,266.02	24,063,504.27
	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	U. S. GOVERNMENT SECURITIES	17,024,000.00	12,877,060.00	11,351,550.09
	U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21	U. S. GOVERNMENT SECURITIES	39,411,000.00	29,607,513.75	26,060,523.75
	U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	U. S. GOVERNMENT SECURITIES	70,205,000.00	54,535,024.96	50,495,494.56
	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	U. S. GOVERNMENT SECURITIES	51,780,000.00	40,220,295.17	36,359,268.75
	U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21	U. S. GOVERNMENT SECURITIES	26,808,000.00	21,861,086.25	20,296,588.26
	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	U. S. GOVERNMENT SECURITIES	8,711,000.00	6,819,079.69	6,216,795.75
	U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	U. S. GOVERNMENT SECURITIES	27,160,000.00	21,751,340.76	19,269,807.88
	U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	U. S. GOVERNMENT SECURITIES	33,164,000.00	27,489,846.88	25,502,597.98
	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	U. S. GOVERNMENT SECURITIES	30,778,000.00	25,338,950.31	22,290,004.69
	U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	U. S. GOVERNMENT SECURITIES	40,977,000.00	33,769,209.62	29,889,199.93
	U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	U. S. GOVERNMENT SECURITIES	661,000.00	545,779.77	501,482.11
	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	U. S. GOVERNMENT SECURITIES	8,512,000.00	7,016,747.52	6,420,242.48
	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	U. S. GOVERNMENT SECURITIES	15,064,000.00	12,413,089.10	11,329,775.70
	U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12	U. S. GOVERNMENT SECURITIES	16,605,000.00	14,560,183.27	13,444,860.94
	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	U. S. GOVERNMENT SECURITIES	61,753,000.00	53,479,843.99	48,587,067.73
	U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	U. S. GOVERNMENT SECURITIES	5,208,000.00	4,565,747.83	4,204,035.92
	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	U. S. GOVERNMENT SECURITIES	4,480,000.00	3,899,700.00	3,524,500.00
	U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	U. S. GOVERNMENT SECURITIES	10,388,000.00	9,258,305.00	8,539,260.63
	U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19	U. S. GOVERNMENT SECURITIES	21,800,000.00	19,826,078.01	17,696,320.26
	U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22	U. S. GOVERNMENT SECURITIES	72,967,000.00	60,776,387.60	59,012,061.25
	U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	U. S. GOVERNMENT SECURITIES	26,640,000.00	23,554,546.94	21,614,821.94
	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	U. S. GOVERNMENT SECURITIES	35,240,000.00	31,234,202.95	28,467,312.50
	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	U. S. GOVERNMENT SECURITIES	3,080,000.00	2,793,656.25	2,541,721.89
	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	U. S. GOVERNMENT SECURITIES	7,694,000.00	7,046,922.60	6,359,872.40
	U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19	U. S. GOVERNMENT SECURITIES	3,410,000.00	3,170,234.38	2,832,564.44
	U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12	U. S. GOVERNMENT SECURITIES	1,680,000.00	1,543,828.12	1,422,290.62
	U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15	U. S. GOVERNMENT SECURITIES	13,160,000.00	11,890,265.56	10,923,828.06
	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	U. S. GOVERNMENT SECURITIES	24,080,000.00	21,878,937.50	19,861,296.94
	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	U. S. GOVERNMENT SECURITIES	10,242,000.00	9,434,242.24	8,482,456.36
	U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22	U. S. GOVERNMENT SECURITIES	32,935,000.00	28,409,646.11	27,387,510.94
	U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14	U. S. GOVERNMENT SECURITIES	18,000,000.00	16,277,343.84	14,965,312.50
	U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15	U. S. GOVERNMENT SECURITIES	33,915,000.00	30,686,451.06	28,113,680.19
	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	U. S. GOVERNMENT SECURITIES	55,325,000.00	52,059,528.19	46,890,098.49
	U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	U. S. GOVERNMENT SECURITIES	24,360,000.00	22,526,339.00	20,732,643.75
	U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	U. S. GOVERNMENT SECURITIES	26,578,000.00	25,021,733.45	23,121,821.86
	U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22	U. S. GOVERNMENT SECURITIES	21,387,000.00	20,458,002.19	18,877,369.22
	U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14	U. S. GOVERNMENT SECURITIES	62,000.00	59,813.05	55,056.48
	U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22	U. S. GOVERNMENT SECURITIES	272,000.00	255,689.19	244,757.50
	U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18	U. S. GOVERNMENT SECURITIES	19,791,000.00	19,601,593.99	17,604,712.97
	U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09	U. S. GOVERNMENT SECURITIES	13,000,000.00	13,321,953.06	12,286,015.56
	U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14	U. S. GOVERNMENT SECURITIES	20,160,000.00	20,220,637.45	18,619,650.00
	U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	U. S. GOVERNMENT SECURITIES	2,240,000.00	2,250,850.00	2,073,312.51
	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	U. S. GOVERNMENT SECURITIES	13,000,000.00	13,416,406.25	12,409,921.94
	U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13	U. S. GOVERNMENT SECURITIES	26,824,000.00	27,465,261.25	25,313,054.51

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10	U. S. GOVERNMENT SECURITIES	224,000.00	237,098.75	219,896.25
	U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	U. S. GOVERNMENT SECURITIES	10,465,000.00	10,942,783.61	10,572,920.31
	U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	U. S. GOVERNMENT SECURITIES	10,640,000.00	11,942,984.40	11,024,868.80
	U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	U. S. GOVERNMENT SECURITIES	504,000.00	559,932.19	518,155.31
	U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	U. S. GOVERNMENT SECURITIES	3,000,000.00	3,423,984.36	3,158,906.25
	U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11	U. S. GOVERNMENT SECURITIES	896,000.00	1,009,470.00	934,080.00
	U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08	U. S. GOVERNMENT SECURITIES	6,720,000.00	7,766,587.52	7,178,324.97
	U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10	U. S. GOVERNMENT SECURITIES	5,040,000.00	5,903,690.64	5,449,303.14
	U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07	U. S. GOVERNMENT SECURITIES	2,240,000.00	2,716,612.51	2,514,925.01
	U S TREASURY NOTE 0.125% 02/28/2023 DD 02/28/21	U. S. GOVERNMENT SECURITIES	50,000,000.00	49,410,156.29	49,666,464.00
	U S TREASURY NOTE 0.500% 04/30/2027 DD 04/30/20	U. S. GOVERNMENT SECURITIES	729,000.00	636,671.52	628,705.55
	U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21	U. S. GOVERNMENT SECURITIES	221,000.00	185,075.13	180,512.11
	U S TREASURY NOTE 1.500% 01/15/2023 DD 01/15/20	U. S. GOVERNMENT SECURITIES	25,000,000.00	24,890,039.10	24,981,621.50
	U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15	U. S. GOVERNMENT SECURITIES	682,000.00	657,890.23	648,566.01
	U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22	U. S. GOVERNMENT SECURITIES	3,000,000.00	2,924,062.50	2,774,531.25
	U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18	U. S. GOVERNMENT SECURITIES	208,000.00	193,128.75	196,259.38
	U S TREASURY NOTE 3.875% 09/30/2029 DD 09/30/22	U. S. GOVERNMENT SECURITIES	13,500,000.00	13,481,137.40	13,436,191.44
	U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22	U. S. GOVERNMENT SECURITIES	5,000,000.00	5,202,148.44	5,121,093.75
	U S TREASURY NOTE VAR RT 01/31/2023 DD 01/31/21	U. S. GOVERNMENT SECURITIES	43,380,000.00	43,418,952.20	43,388,794.43
	U S TREASURY NOTE VAR RT 04/30/2023 DD 04/30/21	U. S. GOVERNMENT SECURITIES	30,310,000.00	30,336,139.65	30,331,198.51
	U S TREASURY NOTE VAR RT 07/31/2023 DD 07/31/21	U. S. GOVERNMENT SECURITIES	25,825,000.00	25,850,358.86	25,846,062.87
	U S TREASURY NOTE VAR RT 10/31/2023 DD 10/31/21	U. S. GOVERNMENT SECURITIES	10,000,000.00	10,007,767.70	10,008,188.70
	UBER TECHNOLOGIES INC	CORPORATE STOCK - COMMON	4,525.00	130,211.76	111,903.25
	UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21	CORPORATE DEBT INSTRUMENTS	1,696,000.00	1,472,340.00	1,477,648.48
	UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20	CORPORATE DEBT INSTRUMENTS	346,000.00	330,430.00	332,159.96
	UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	325,000.00	325,000.00	324,843.42
	UBISOFT ENTERTAINMENT SA	CORPORATE STOCK - COMMON	47.00	2,117.27	1,324.75
	U-BLOX HOLDING AG	CORPORATE STOCK - COMMON	3.00	416.82	357.33
	UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	925,032.09	843,022.64
	UBS GROUP AG	CORPORATE STOCK - COMMON	839,629.00	13,478,219.83	15,613,723.47
	UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,900,000.00	2,128,360.34	2,004,140.87
	UBS GROUP AG 144A VAR RT 08/05/2033 DD 08/05/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,900,000.00	1,831,242.08	1,765,139.86
	UBS GROUP AG 144A VAR RT 12/31/2049 DD 01/12/22	CORPORATE DEBT INSTRUMENTS	1,000,000.00	861,991.57	847,500.00
	UCB SA	CORPORATE STOCK - COMMON	39,621.00	2,799,317.18	3,110,522.29
	UDR INC	CORPORATE STOCK - COMMON	9,158.00	410,878.33	354,689.34
	UDR INC 3.000% 08/15/2031 DD 08/15/19	CORPORATE DEBT INSTRUMENTS	2,000,000.00	1,704,300.42	1,673,292.40
	UDR INC 3.500% 07/01/2027 DD 06/16/17	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,327,758.49	1,302,282.76
	UFP INDUSTRIES INC	CORPORATE STOCK - COMMON	22.00	1,746.26	1,743.50
	UFP TECHNOLOGIES INC	CORPORATE STOCK - COMMON	3.00	336.23	353.67
	UGI CORP	CORPORATE STOCK - COMMON	76.00	2,983.18	2,817.32
	U-HAUL HOLDING CO	CORPORATE STOCK - COMMON	30.00	1,609.29	1,649.40
	UIE PLC	CORPORATE STOCK - COMMON	55,460.00	1,481,447.77	1,420,755.33
	UK COMMERCIAL PROPERTY REIT LT	CORPORATE STOCK - COMMON	379.00	312.23	266.25
	UKG INC TERM LOAN DUE 05-03-2027 BEO	PARTICIPANT LOANS	362,000.00	351,762.64	362,002.11
	ULTA BEAUTY INC	CORPORATE STOCK - COMMON	18.00	7,557.66	8,443.26
	ULTIMATE SOFTWARE 12/21 COV-LI 0.000% 05/04/2026 DD 11/15/21	CORPORATE DEBT INSTRUMENTS	441,344.96	426,921.80	419,277.71
	ULTRA CLEAN HOLDINGS INC	CORPORATE STOCK - COMMON	16.00	468.32	530.40
	ULTRAGENYX PHARMACEUTICAL INC	CORPORATE STOCK - COMMON	22.00	1,049.18	1,019.26
	ULTRATECH CEMENT LTD	CORPORATE STOCK - COMMON	26,134.00	2,206,185.31	2,198,329.73
	UMB FINANCIAL CORP	CORPORATE STOCK - COMMON	16.00	1,421.82	1,336.32

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	UMH PROPERTIES INC	CORPORATE STOCK - COMMON	19.00	333.29	305.90
	UMICORE SA	CORPORATE STOCK - COMMON	104.00	3,320.32	3,809.31
	UMPQUA HOLDINGS CORP	CORPORATE STOCK - COMMON	73.00	1,295.02	1,303.05
	UNDER ARMOUR INC	CORPORATE STOCK - COMMON	141.00	1,132.60	1,342.04
	UNIBAIL-RODAMCO-WESTFIELD	CORPORATE STOCK - COMMON	7,174.00	379,551.23	383,468.98
	UNICAJA BANCO SA	CORPORATE STOCK - COMMON	694.00	633.69	763.63
	UNICHARM CORP	CORPORATE STOCK - COMMON	19,800.00	750,545.15	760,516.84
	UNICREDIT SPA	CORPORATE STOCK - COMMON	389,678.00	4,333,627.14	5,519,610.41
	UNICREDIT SPA 144A 7.830% 12/04/2023 DD 12/04/18	CORPORATE DEBT INSTRUMENTS	1,900,000.00	1,939,796.30	1,908,907.20
	UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	CORPORATE DEBT INSTRUMENTS	6,441,000.00	5,085,697.08	5,246,727.62
	UNIFIRST CORP/MA	CORPORATE STOCK - COMMON	5.00	901.30	964.95
	UNIGEL LUXEMBOURG SA 144A 8.750% 10/01/2026 DD 10/01/19	CORPORATE DEBT INSTRUMENTS	400,000.00	406,522.88	398,000.00
	UNIGROUP GUOXIN MICROELECTRONI	CORPORATE STOCK - COMMON	4,619.00	104,533.98	87,586.72
	UNIGROUP GUOXIN MICROELECTRONI CN/002049	CORPORATE STOCK - COMMON	10,600.00	230,752.17	201,000.04
	UNILEVER INDONESIA TBK PT	CORPORATE STOCK - COMMON	356,100.00	110,122.89	107,509.87
	UNILEVER PLC	CORPORATE STOCK - COMMON	132,085.00	6,069,638.36	6,644,298.72
	UNIMICRON TECHNOLOGY CORP	CORPORATE STOCK - COMMON	186,000.00	925,798.77	726,196.09
	UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	CORPORATE DEBT INSTRUMENTS	1,198,000.00	1,053,699.62	968,980.92
	UNION PACIFIC CORP	CORPORATE DEBT - COMMON	47,211.00	10,599,265.23	9,775,981.77
	UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	220,000.00	161,405.92	150,010.25
	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,250,000.00	1,548,993.74	1,458,947.41
	UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,300,000.00	1,070,514.63	1,023,806.73
	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,603,000.00	3,740,679.04	3,452,944.27
	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	400,000.00	346,292.07	332,075.79
	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,500,000.00	1,294,526.75	1,198,384.28
	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,980,000.00	2,501,164.48	2,321,981.49
	UNION PACIFIC CORP 3.875% 02/01/2055 DD 01/29/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	684,486.14	635,339.63
	UNION PACIFIC CORP 5.150% 01/20/2063 DD 09/09/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,806,000.00	6,659,730.48	6,592,429.08
	UNIPER SE	CORPORATE STOCK - COMMON	44.00	238.26	121.53
	UNIPHAR PLC	CORPORATE STOCK - COMMON	109.00	372.66	360.62
	UNIPOL GRUPPO SPA	CORPORATE STOCK - COMMON	190.00	799.37	924.26
	UNI-PRESIDENT CHINA HOLDINGS L HK/00220	CORPORATE STOCK - COMMON	75,000.00	64,691.01	75,048.53
	UNIQA INSURANCE GROUP AG	CORPORATE STOCK - COMMON	61.00	404.83	455.72
	UNIQUIRE NV	CORPORATE STOCK - COMMON	13.00	254.02	294.71
	UNI-SELECT INC	CORPORATE STOCK - COMMON	19.00	538.98	600.73
	UNISYS CORP	CORPORATE STOCK - COMMON	212,673.00	1,965,719.12	1,086,759.03
	UNITE GROUP PLC/THE	CORPORATE STOCK - COMMON	170.00	2,079.00	1,860.89
	UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21	CORPORATE DEBT INSTRUMENTS	819,000.00	746,723.25	759,152.39
	UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21	CORPORATE DEBT INSTRUMENTS	5,978,000.00	5,245,695.00	5,205,018.90
	UNITED BANKSHARES INC/WV	CORPORATE STOCK - COMMON	48.00	1,784.49	1,943.52
	UNITED COMMUNITY BANKS INC/GA	CORPORATE STOCK - COMMON	37.00	1,240.61	1,250.60
	UNITED ENERGY GROUP LTD HK/00467	CORPORATE STOCK - COMMON	3,800.00	469.62	374.89
	UNITED FIRE GROUP INC	CORPORATE STOCK - COMMON	7.00	206.01	191.52
	UNITED INTERNET AG	CORPORATE STOCK - COMMON	46.00	1,043.06	927.38
	UNITED KINGDOM GILT REGS 0.375% 10/22/2030	OTHER INVESTMENTS	100,000.00	96,549.71	93,970.55
	UNITED KINGDOM GILT REGS 1.250% 10/22/2041	OTHER INVESTMENTS	50,000.00	40,865.63	38,128.23
	UNITED KINGDOM GILT REGS 1.625% 10/22/2028	OTHER INVESTMENTS	44,000.00	48,123.94	47,532.16
	UNITED KINGDOM GILT REGS 3.500% 01/22/2045	OTHER INVESTMENTS	64,000.00	77,903.49	70,724.05
	UNITED KINGDOM GILT REGS 4.250% 09/07/2039	OTHER INVESTMENTS	41,000.00	54,348.50	50,539.45
	UNITED LABORATORIES INTERNATIO HK/03933	CORPORATE STOCK - COMMON	500.00	242.71	313.90

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	UNITED MALT GRP LTD	CORPORATE STOCK - COMMON	119.00	291.24	280.03
	UNITED MICROELECTRONICS CORP	CORPORATE STOCK - COMMON	2,222,699.00	3,016,093.61	2,943,301.68
	UNITED NATURAL FOODS INC	CORPORATE STOCK - COMMON	21.00	915.67	812.91
	UNITED OVERSEAS BANK LTD	CORPORATE STOCK - COMMON	299,924.00	6,007,873.11	6,865,245.16
	UNITED PARCEL SERVICE INC	CORPORATE STOCK - COMMON	16,969.00	3,300,306.19	2,949,890.96
	UNITED RENTALS INC	CORPORATE STOCK - COMMON	25.00	7,301.00	8,885.50
	UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	4,250,000.00	3,674,762.50	3,562,732.50
	UNITED STATES CELLULAR CORP	CORPORATE STOCK - COMMON	4.00	114.36	83.40
	UNITED STATES LIME & MINERALS	CORPORATE STOCK - COMMON	1.00	102.79	140.76
	UNITED STATES STEEL CORP	CORPORATE STOCK - COMMON	83.00	1,898.21	2,079.15
	UNITED THERAPEUTICS CORP	CORPORATE STOCK - COMMON	3,002.00	623,742.66	834,826.18
	UNITED TRACTORS TBK PT	CORPORATE STOCK - COMMON	42,700.00	97,382.18	71,520.52
	UNITED UTILITIES GROUP PLC	CORPORATE STOCK - COMMON	339.00	4,167.92	4,042.77
	UNITEDHEALTH GROUP INC	CORPORATE STOCK - COMMON	63,810.00	33,101,908.91	33,830,785.80
	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,000,000.00	772,322.47	730,352.86
	UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	7,180,000.00	5,638,102.47	5,178,445.68
	UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,895,000.00	2,493,536.97	2,378,471.75
	UNITEDHEALTH GROUP INC 3.700% 08/15/2049 DD 07/25/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	681,115.79	631,561.46
	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	12,540,000.00	10,726,125.12	10,047,468.47
	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,571,000.00	2,149,561.68	2,300,125.22
	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,100,000.00	1,946,982.66	1,820,317.34
	UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	8,862,000.00	8,723,385.15	8,226,593.45
	UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,856,000.00	1,857,939.63	1,744,681.37
	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,200,000.00	1,324,166.02	1,270,402.90
	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	640,000.00	635,142.40	692,474.21
	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	CORPORATE DEBT INSTRUMENTS	17,748,000.00	18,287,646.52	19,397,246.74
	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	CORPORATE DEBT INSTRUMENTS - PREFERRED	6,000,000.00	7,295,191.14	7,070,961.12
	UNITI GROUP INC	CORPORATE STOCK - COMMON	82.00	769.98	453.46
	UNITIL CORP	CORPORATE STOCK - COMMON	6.00	310.67	308.16
	UNITY SOFTWARE INC	CORPORATE STOCK - COMMON	89.00	3,472.41	2,544.51
	UNIV OF CALIFORNIA CA REVENUES 4.767% 05/15/2115 DD 04/08/15	OTHER INVESTMENTS	883,000.00	802,261.84	720,365.44
	UNIV OF CALIFORNIA CA RGTS MED 3.256% 05/15/2060 DD 03/05/20	OTHER INVESTMENTS	3,255,000.00	2,396,103.15	2,109,386.80
	UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22	OTHER INVESTMENTS	7,400,000.00	6,623,058.46	5,999,423.46
	UNIV OF PITTSBURGH PA OF THE C 3.555% 09/15/2119 DD 11/26/19	OTHER INVESTMENTS	1,250,000.00	952,740.13	764,133.75
	UNIVAR SOLUTIONS INC	CORPORATE STOCK - COMMON	60.00	1,538.30	1,908.00
	UNIVERSAL CORP/VA	CORPORATE STOCK - COMMON	9.00	461.51	475.29
	UNIVERSAL DISPLAY CORP	CORPORATE STOCK - COMMON	16.00	1,787.68	1,728.64
	UNIVERSAL HEALTH REALTY INCOME	CORPORATE STOCK - COMMON	5.00	254.45	238.65
	UNIVERSAL HEALTH SERVICES INC	CORPORATE STOCK - COMMON	15,143.00	1,481,591.12	2,133,497.27
	UNIVERSAL INSURANCE HOLDINGS I	CORPORATE STOCK - COMMON	9.00	107.46	95.31
	UNIVERSAL LOGISTICS HOLDINGS I	CORPORATE STOCK - COMMON	3.00	103.46	100.32
	UNIVERSAL MUSIC GROUP NV	CORPORATE STOCK - COMMON	379,948.00	7,503,803.34	9,127,793.82
	UNIVERSAL ROBINA CORP	CORPORATE STOCK - COMMON	39,270.00	85,316.36	95,836.35
	UNIVERSAL SCIENTIFIC INDUSTRIA CN/601231	CORPORATE STOCK - COMMON	83,400.00	173,488.17	194,712.37
	UNIVERSITY OF CHICAGO/THE 4.411% 10/01/2044 DD 08/12/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	750,000.00	725,610.64	659,598.01
	UNIVERSITY OF SOUTHERN CALIFOR 3.028% 10/01/2039 DD 08/22/16	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,800,000.00	2,381,051.04	2,206,433.18
	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,380,000.00	1,430,356.42	1,350,812.56
	UNIVEST FINANCIAL CORP	CORPORATE STOCK - COMMON	10.00	248.00	261.30
	UNIVISION 3/17 C5 COV-LITE TL	CORPORATE DEBT INSTRUMENTS	132,268.26	131,524.25	131,965.37
	UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21	CORPORATE DEBT INSTRUMENTS	256,000.00	223,936.00	214,082.56

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	UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,030,000.00	993,971.04	993,754.30
	UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22	CORPORATE DEBT INSTRUMENTS	1,127,000.00	1,118,581.31	1,077,073.90
	UNUM GROUP	CORPORATE STOCK - COMMON	71.00	2,687.35	2,913.13
	UOL GROUP LTD	CORPORATE STOCK - COMMON	200.00	992.04	1,002.09
	UPBOUND GROUP INC	CORPORATE STOCK - COMMON	22.00	568.48	496.10
	UPBOUND GROUP INC 144A 6.375% 02/15/2029 DD 02/17/21	CORPORATE DEBT INSTRUMENTS	1,215,000.00	1,026,286.20	982,872.20
	UPC BROADBAND FINCO BV 144A 4.875% 07/15/2031 DD 04/21/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,400,000.00	1,210,958.00	1,176,000.00
	UPJOHN FINANCE BV REGS 1.362% 06/23/2027	CORPORATE DEBT INSTRUMENTS	100,000.00	87,560.98	92,888.10
	UPL LTD	CORPORATE STOCK - COMMON	14,809.00	143,368.85	128,193.71
	UPM-KYMMENE OYJ	CORPORATE STOCK - COMMON	259.00	8,850.94	9,655.27
	UPONOR OYJ	CORPORATE STOCK - COMMON	27.00	405.89	478.63
	UPSTART HOLDINGS INC	CORPORATE STOCK - COMMON	24.00	621.60	317.28
	UPWORK INC	CORPORATE STOCK - COMMON	40.00	696.00	417.60
	URANIUM ENERGY CORP	CORPORATE STOCK - COMMON	110.00	465.55	426.80
	URBAN EDGE PROPERTIES	CORPORATE STOCK - COMMON	42.00	654.08	591.78
	URBAN LOGISTICS REIT PLC	CORPORATE STOCK - COMMON	221.00	437.16	357.56
	URBAN OUTFITTERS INC	CORPORATE STOCK - COMMON	22.00	442.86	524.70
	URSTADT BIDDLE PROPERTIES INC	CORPORATE STOCK - COMMON	10.00	167.20	189.50
	US 10YR NOTE FUTURE (CBT) EXP MAR 23	OTHER INVESTMENTS	(1,151.00)	0.00	369,725.11
	US 10YR ULTRA FUTURE (CBT) EXP MAR 23	OTHER INVESTMENTS	277.00	0.00	(125,645.01)
	US 2YR NOTE FUTURE (CBT) EXP MAR 23	OTHER INVESTMENTS	(347.00)	0.00	(70,909.13)
	US 5YR NOTE FUTURE (CBT) EXP MAR 23	OTHER INVESTMENTS	(167.00)	0.00	39,335.82
	US AIRWAYS 2010-1 CLASS A PASS 6.250% 10/22/2024 DD 12/21/10	CORPORATE DEBT INSTRUMENTS	412,110.26	408,774.30	411,832.42
	US AIRWAYS GROUP INC PFD RESTR CL A	CORPORATE STOCK - PREFERRED	747.00	747.00	747.00
	US BANCORP	CORPORATE STOCK - COMMON	102,683.00	4,683,309.72	4,478,005.63
	US BANCORP VAR RT 11/03/2036 DD 11/03/21	CORPORATE DEBT INSTRUMENTS	3,794,000.00	3,061,278.59	2,897,030.37
	US FOODS HOLDING CORP	CORPORATE STOCK - COMMON	71.00	2,174.02	2,415.42
	US FOODS INC 144A 4.625% 06/01/2030 DD 11/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	600,000.00	517,500.00	528,368.67
	US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21	CORPORATE DEBT INSTRUMENTS	1,008,000.00	898,344.72	895,023.36
	US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20	CORPORATE DEBT INSTRUMENTS	738,000.00	741,594.06	730,275.41
	US LONG BOND FUTURE (CBT) EXP MAR 23	OTHER INVESTMENTS	1,354.00	0.00	(737,942.57)
	US PHYSICAL THERAPY INC	CORPORATE STOCK - COMMON	5.00	413.05	405.15
	US SILICA HOLDINGS INC	CORPORATE STOCK - COMMON	23.00	322.69	287.50
	US TREAS-CPI INFLAT 0.625%007/15/2032 DD 07/15/22	U. S. GOVERNMENT SECURITIES	1,245,017.70	1,176,256.60	1,141,590.44
	US ULTRA BOND (CBT) EXP MAR 23	OTHER INVESTMENTS	381.00	0.00	(1,933,339.12)
	USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18	CORPORATE DEBT INSTRUMENTS	1,584,000.00	1,485,554.40	1,519,515.36
	USANA HEALTH SCIENCES INC	CORPORATE STOCK - COMMON	4.00	258.08	212.80
	USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17	CORPORATE DEBT INSTRUMENTS	512,000.00	501,442.56	493,232.35
	UTAH ACQUISITION SUB INC 5.250% 06/15/2046 DD 12/15/16	CORPORATE DEBT INSTRUMENTS	4,035,000.00	3,204,500.60	3,068,930.58
	UTZ BRANDS INC	CORPORATE STOCK - COMMON	23.00	380.99	364.78
	UWM HOLDINGS CORP	CORPORATE STOCK - COMMON	30.00	108.60	99.30
	V2X INC	CORPORATE STOCK - COMMON	4.00	138.64	165.16
	VAALCO ENERGY INC	CORPORATE STOCK - COMMON	36.00	157.50	164.16
	VAIL RESORTS INC	CORPORATE STOCK - COMMON	32,392.00	7,305,664.40	7,720,633.20
	VALARIS LTD	CORPORATE STOCK - COMMON	8.00	407.84	540.96
	VALE SA	CORPORATE STOCK - COMMON	9,509.00	119,380.28	160,075.75
	VALE SA ADR	CORPORATE STOCK - COMMON	452,495.00	5,872,830.41	7,678,840.15
	VALEO	CORPORATE STOCK - COMMON	4,377.00	79,698.83	78,011.60
	VALERO ENERGY CORP	CORPORATE STOCK - COMMON	2,875.00	336,724.77	364,722.50
	VALIANT HOLDING AG	CORPORATE STOCK - COMMON	8.00	760.69	864.68

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	VALLEY NATIONAL BANCORP	CORPORATE STOCK - COMMON	154.00	1,786.32	1,741.74
	VALLOUREC SA	CORPORATE STOCK - COMMON	66.00	780.75	864.28
	VALMET OYJ	CORPORATE STOCK - COMMON	81.00	2,064.10	2,175.01
	VALMONT INDUSTRIES INC	CORPORATE STOCK - COMMON	18,435.00	5,103,227.93	6,095,901.45
	VALNEVA SE	CORPORATE STOCK - COMMON	55.00	469.95	365.34
	VALUE PARTNERS GROUP LTD HK/00806	CORPORATE STOCK - COMMON	500.00	147.16	184.50
	VALVOLINE INC	CORPORATE STOCK - COMMON	63.00	1,835.10	2,056.95
	VAN DE VELDE NV	CORPORATE STOCK - COMMON	3.00	105.73	96.69
	VAN LANSCHOT KEMPEN NV	CORPORATE STOCK - COMMON	15.00	316.75	350.59
	VANDA PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	18.00	190.44	133.02
	VANQUIS BANKING GROUP PLC	CORPORATE STOCK - COMMON	121.00	242.88	278.29
	VAPOTHERM INC	CORPORATE STOCK - COMMON	5.00	9.75	13.50
	VARDHMAN TEXTILES LTD	CORPORATE STOCK - COMMON	61,220.00	256,103.72	244,310.21
	VAREX IMAGING CORP	CORPORATE STOCK - COMMON	41,686.00	879,157.74	846,225.80
	VARONIS SYSTEMS INC	CORPORATE STOCK - COMMON	25,326.00	446,836.79	606,304.44
	VARTA AG	CORPORATE STOCK - COMMON	9.00	633.32	216.50
	VARUN BEVERAGES LTD	CORPORATE STOCK - COMMON	81,575.00	1,138,203.03	1,304,085.82
	VASTNED RETAIL NV	CORPORATE STOCK - COMMON	6.00	133.34	135.43
	VAT GROUP AG	CORPORATE STOCK - COMMON	5,698.00	1,345,049.44	1,556,911.37
	VAXART INC	CORPORATE STOCK - COMMON	39.00	120.90	37.48
	VAXCYTE INC	CORPORATE STOCK - COMMON	18.00	583.59	863.10
	VBI VACCINES INC	CORPORATE STOCK - COMMON	57.00	51.05	22.29
	VECTOR GROUP LTD	CORPORATE STOCK - COMMON	49.00	480.20	581.14
	VECTURA GROUP PLC	CORPORATE STOCK - COMMON	287.00	550.36	569.63
	VEECO INSTRUMENTS INC	CORPORATE STOCK - COMMON	133,045.00	2,812,571.30	2,471,976.10
	VEEVA SYSTEMS INC	CORPORATE STOCK - COMMON	31,544.00	6,081,076.64	5,090,570.72
	VEIDEKKE ASA	CORPORATE STOCK - COMMON	53.00	542.60	520.80
	VELO3D INC	CORPORATE STOCK - COMMON	19.00	81.89	34.01
	VELODYNE LIDAR INC	CORPORATE STOCK - COMMON	31.00	38.75	22.90
	VENTAS INC	CORPORATE STOCK - COMMON	14,473.00	692,665.00	652,008.65
	VENTAS REALTY LP 4.375% 02/01/2045 DD 01/14/15	CORPORATE DEBT INSTRUMENTS	1,725,000.00	1,462,484.55	1,337,054.66
	VENTAS REALTY LP 4.875% 04/15/2049 DD 02/26/19	CORPORATE DEBT INSTRUMENTS	100,000.00	92,318.00	83,378.51
	VENTIA SERVICES GROUP PTY LTD	CORPORATE STOCK - COMMON	128.00	241.31	209.20
	VENTURE CORP LTD	CORPORATE STOCK - COMMON	100.00	1,311.02	1,272.00
	VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,865,000.00	1,627,212.50	1,631,875.00
	VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21	CORPORATE DEBT INSTRUMENTS	652,000.00	541,704.42	532,618.80
	VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	998,000.00	866,195.65	850,291.01
	VENTYX BIOSCIENCES INC	CORPORATE STOCK - COMMON	6.00	189.45	196.74
	VEOLIA ENVIRONNEMENT SA	CORPORATE STOCK - COMMON	18,933.00	424,198.28	484,949.86
	VERA THERAPEUTICS INC	CORPORATE STOCK - COMMON	5.00	108.65	96.75
	VERACYTE INC	CORPORATE STOCK - COMMON	98,917.00	2,017,925.15	2,347,300.41
	VERADIGM INC	CORPORATE STOCK - COMMON	40.00	680.00	705.60
	VERALLIA SA	CORPORATE STOCK - COMMON	35.00	805.95	1,183.37
	VERBIO VEREINIGTE BIOENERGIE A	CORPORATE STOCK - COMMON	11.00	707.35	711.43
	VERBUND AG	CORPORATE STOCK - COMMON	1,557.00	139,445.12	130,693.36
	VERICEL CORP	CORPORATE STOCK - COMMON	13.00	324.35	342.42
	VERIFONE CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	27,936,553.00	27,888,037.00	27,936,553.00
	VERINT SYSTEMS INC	CORPORATE STOCK - COMMON	51,576.00	2,500,920.24	1,871,177.28
	VERIS RESIDENTIAL INC	CORPORATE STOCK - COMMON	28.00	387.54	446.04
	VERISIGN INC	CORPORATE STOCK - COMMON	34.00	6,195.48	6,984.96

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	VERISIGN INC 2.700% 06/15/2031 DD 06/08/21	CORPORATE DEBT INSTRUMENTS	3,649,000.00	2,994,483.83	2,984,123.70
	VERISK ANALYTICS INC	CORPORATE STOCK - COMMON	56.00	10,480.96	9,879.52
	VERITEX HOLDINGS INC	CORPORATE STOCK - COMMON	19.00	566.86	533.52
	VERITIV CORP	CORPORATE STOCK - COMMON	5.00	595.95	608.55
	VERIZON COMMUNICATIONS INC	CORPORATE STOCK - COMMON	143,506.00	5,991,114.94	5,654,136.40
	VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	25,000.00	20,510.19	19,845.26
	VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,135,000.00	819,242.24	771,290.94
	VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	CORPORATE DEBT INSTRUMENTS	5,936,000.00	4,313,078.67	4,129,181.98
	VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,700,000.00	2,466,871.99	2,218,195.81
	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	CORPORATE DEBT INSTRUMENTS	36,497,000.00	28,301,537.88	27,561,414.31
	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	CORPORATE DEBT INSTRUMENTS	6,260,000.00	4,613,870.40	4,474,304.89
	VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	CORPORATE DEBT INSTRUMENTS	1,495,000.00	1,152,551.92	1,051,823.84
	VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	316,000.00	262,321.56	241,348.91
	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	CORPORATE DEBT INSTRUMENTS	625,000.00	541,970.78	499,642.48
	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	CORPORATE DEBT INSTRUMENTS	4,151,000.00	3,926,315.79	3,816,961.56
	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	CORPORATE DEBT INSTRUMENTS	3,214,000.00	3,359,047.82	3,515,999.62
	VERMILION ENERGY INC	CORPORATE STOCK - COMMON	80.00	2,105.02	1,415.26
	VERRA MOBILITY CORP	CORPORATE STOCK - COMMON	49.00	781.06	677.67
	VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18	CORPORATE DEBT INSTRUMENTS	907,000.00	915,698.13	888,596.97
	VERTEX ENERGY INC	CORPORATE STOCK - COMMON	21.00	120.86	129.78
	VERTEX INC	CORPORATE STOCK - COMMON	17.00	245.00	246.67
	VERTEX PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	2,820.00	795,737.73	814,359.60
	VERTIV HOLDINGS CO	CORPORATE STOCK - COMMON	111.00	1,279.83	1,516.26
	VERU INC	CORPORATE STOCK - COMMON	21.00	321.30	110.88
	VERVE THERAPEUTICS INC	CORPORATE STOCK - COMMON	12.00	460.32	232.20
	VESTAS WIND SYSTEMS A/S	CORPORATE STOCK - COMMON	249,342.00	6,249,059.98	7,232,075.65
	VESTUM AB	CORPORATE STOCK - COMMON	72.00	118.51	119.30
	VESUVIUS PLC	CORPORATE STOCK - COMMON	115.00	464.87	559.14
	VESYNC CO LTD HK/02148	CORPORATE STOCK - COMMON	200.00	125.62	123.77
	VETROPACK HOLDING AG	CORPORATE STOCK - COMMON	6.00	211.79	234.11
	VF CORP	CORPORATE STOCK - COMMON	122.00	4,959.25	3,368.42
	VGP NV	CORPORATE STOCK - COMMON	6.00	806.65	498.19
	VIAD CORP	CORPORATE STOCK - COMMON	7.00	267.26	170.73
	VIAPLAY GROUP AB	CORPORATE STOCK - COMMON	36.00	920.88	684.27
	VIASAT INC	CORPORATE STOCK - COMMON	71,953.00	2,624,982.15	2,277,312.45
	VIATRIS INC	CORPORATE STOCK - COMMON	1,055.00	10,091.98	11,742.15
	VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	CORPORATE DEBT INSTRUMENTS	2,003,000.00	1,391,511.26	1,348,914.44
	VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	CORPORATE DEBT INSTRUMENTS	4,192,000.00	2,708,599.31	2,597,366.18
	VIAVI SOLUTIONS INC	CORPORATE STOCK - COMMON	114,110.00	1,606,668.80	1,199,296.10
	VICAT SA	CORPORATE STOCK - COMMON	10.00	253.90	250.27
	VICI PROPERTIES INC	CORPORATE STOCK - COMMON	32,815.00	1,082,568.47	1,063,206.00
	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	CORPORATE DEBT INSTRUMENTS	2,530,000.00	2,339,345.78	2,237,962.10
	VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22	CORPORATE DEBT INSTRUMENTS	1,472,000.00	1,387,043.52	1,386,509.67
	VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21	CORPORATE DEBT INSTRUMENTS	379,000.00	366,856.42	363,366.25
	VICINITY LTD	CORPORATE STOCK - COMMON	1,876.00	2,488.59	2,544.42
	VICOR CORP	CORPORATE STOCK - COMMON	8.00	551.01	430.00
	VICTORIA GOLD CORP NEW	CORPORATE STOCK - COMMON	18.00	106.93	94.99
	VICTORIA PLC	CORPORATE STOCK - COMMON	32.00	128.09	185.15
	VICTORIA'S SECRET & CO	CORPORATE STOCK - COMMON	30.00	1,003.20	1,073.40
	VICTORY CAPITAL HOLDINGS INC	CORPORATE STOCK - COMMON	98,269.00	2,616,269.45	2,636,557.27

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	VICTREX PLC	CORPORATE STOCK - COMMON	41.00	834.88	787.62
	VIDEOTRON LTD 144A 3.625% 06/15/2029 DD 06/17/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	499,000.00	414,195.60	420,616.07
	VIDRALA SA	CORPORATE STOCK - COMMON	10.00	845.59	858.07
	VIENNA INSURANCE GROUP AG WIEN	CORPORATE STOCK - COMMON	19.00	451.84	453.21
	VIEW INC	CORPORATE STOCK - COMMON	18.00	32.04	17.37
	VIEWWORKS CO LTD	CORPORATE STOCK - COMMON	2,198.00	65,156.96	52,407.80
	VIEWRAY INC	CORPORATE STOCK - COMMON	40.00	136.80	179.20
	VILLAGE ROADSHOW CL-T	CORPORATE STOCK - COMMON	21,625.00	310,523.99	310,523.99
	VILMORIN & CIE SA	CORPORATE STOCK - COMMON	3.00	129.11	146.16
	VIMEO INC	CORPORATE STOCK - COMMON	48.00	284.16	164.64
	VIMIAN GROUP AB	CORPORATE STOCK - COMMON	87.00	265.81	227.28
	VINCI SA	CORPORATE STOCK - COMMON	45,650.00	4,206,878.74	4,545,085.30
	VINCO VENTURES INC	CORPORATE STOCK - COMMON	34.00	32.98	15.78
	VIP EXPEREO CO-INVEST	PARTNERSHIP/JOINT VENTURE INTEREST	17,459,000.00	15,183,805.49	18,633,117.75
	VIPER ENERGY PARTNERS LP	CORPORATE STOCK - COMMON	21.00	642.23	667.59
	VIPSHOP HOLDINGS LTD ADR	CORPORATE STOCK - COMMON	151,318.00	1,687,726.82	2,063,977.52
	VIR BIOTECHNOLOGY INC	CORPORATE STOCK - COMMON	26.00	624.60	658.06
	VIRBAC SA	CORPORATE STOCK - COMMON	2.00	744.11	486.67
	VIRGIN GALACTIC HOLDINGS INC	CORPORATE STOCK - COMMON	67.00	395.97	233.16
	VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20	CORPORATE DEBT INSTRUMENTS	756,000.00	597,202.20	605,690.38
	VIRGIN MEDIA SECURED FINA REGS 4.250% 01/15/2030	CORPORATE DEBT INSTRUMENTS	400,000.00	391,485.33	372,231.15
	VIRGIN MONEY UK PLC	CORPORATE STOCK - COMMON	621.00	1,081.01	1,360.29
	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,565,000.00	1,051,977.65	936,240.20
	VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	CORPORATE DEBT INSTRUMENTS	4,000,000.00	2,964,497.48	2,650,915.84
	VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15	CORPORATE DEBT INSTRUMENTS - PREFERRED	800,000.00	712,531.02	654,413.23
	VIRGINIA ELECTRIC AND POWER CO 4.600% 12/01/2048 DD 11/28/18	CORPORATE DEBT INSTRUMENTS	3,275,000.00	3,110,877.01	2,861,999.35
	VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,250,000.00	1,188,649.38	1,104,128.75
	VIRGINIA ST CMWLTH UNIV HLTH S 4.956% 01/01/2044 DD 02/06/14	OTHER INVESTMENTS	2,000,000.00	2,022,488.80	1,799,318.60
	VIRIDIAN THERAPEUTICS INC	CORPORATE STOCK - COMMON	11.00	276.20	321.31
	VIRTU FINANCIAL INC	CORPORATE STOCK - COMMON	141,165.00	3,241,148.40	2,881,177.65
	VIRTUS INVESTMENT PARTNERS INC	CORPORATE STOCK - COMMON	3.00	573.75	574.32
	VISA INC	CORPORATE STOCK - COMMON	243,587.00	48,365,063.80	50,607,635.12
	VISCOFAN SA	CORPORATE STOCK - COMMON	20.00	1,132.66	1,284.97
	VISHAY INTERTECHNOLOGY INC	CORPORATE STOCK - COMMON	47.00	929.37	1,013.79
	VISHAY PRECISION GROUP INC	CORPORATE STOCK - COMMON	4.00	137.24	154.60
	VISTA ENERGY SAB DE CV ADR	CORPORATE STOCK - COMMON	52,392.00	516,585.12	820,458.72
	VISTA OUTDOOR INC	CORPORATE STOCK - COMMON	19.00	534.28	463.03
	VISTEON CORP	CORPORATE STOCK - COMMON	10.00	1,198.30	1,308.30
	VISTRA CORP	CORPORATE STOCK - COMMON	97,310.00	2,408,422.50	2,257,592.00
	VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21	CORPORATE DEBT INSTRUMENTS	1,886,000.00	1,644,214.80	1,627,202.89
	VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	557,000.00	537,811.35	536,668.66
	VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19	CORPORATE DEBT INSTRUMENTS	930,000.00	895,125.00	883,298.93
	VISTRY GROUP PLC	CORPORATE STOCK - COMMON	165.00	612.02	1,241.49
	VITA COCO CO INC/THE	CORPORATE STOCK - COMMON	5.00	67.73	69.10
	VITAL ENERGY INC	CORPORATE STOCK - COMMON	5.00	388.05	257.10
	VITAL FARMS INC	CORPORATE STOCK - COMMON	5.00	64.75	74.60
	VITASOY INTERNATIONAL HOLDINGS HK/00345	CORPORATE STOCK - COMMON	400.00	627.86	823.07
	VITEC SOFTWARE GROUP AB	CORPORATE STOCK - COMMON	14.00	524.81	561.91
	VITESCO TECHNOLOGIES GROUP AG	CORPORATE STOCK - COMMON	10.00	489.50	578.98
	VITROLIFE AB	CORPORATE STOCK - COMMON	31.00	744.01	553.98

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	VITRUVIAN III	PARTNERSHIP/JOINT VENTURE INTEREST	62,963,334.34	59,393,256.96	67,197,618.57
	VITRUVIAN INVEST PTRSHP IV LP	PARTNERSHIP/JOINT VENTURE INTEREST	61,871,052.00	58,564,143.93	66,031,880.25
	VIVA ENERGY GROUP LTD	CORPORATE STOCK - COMMON	433.00	884.59	801.63
	VIVENDI SE	CORPORATE STOCK - COMMON	74,646.00	679,595.84	710,142.21
	VIVID SEATS INC	CORPORATE STOCK - COMMON	8.00	64.72	58.40
	VIVINT SMART HOME INC	CORPORATE STOCK - COMMON	15.00	93.90	178.50
	VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21	CORPORATE DEBT INSTRUMENTS	1,190,000.00	1,044,285.36	1,048,104.40
	VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	CORPORATE DEBT INSTRUMENTS	914,000.00	738,713.08	739,896.71
	VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21	CORPORATE DEBT INSTRUMENTS	1,475,000.00	1,214,109.38	1,203,429.95
	VMWARE INC	CORPORATE STOCK - COMMON	76.00	8,836.58	9,329.76
	VMWARE INC 3.900% 08/21/2027 DD 08/21/17	CORPORATE DEBT INSTRUMENTS	300,000.00	286,155.32	280,406.58
	VMWARE INC 4.700% 05/15/2030 DD 04/07/20	CORPORATE DEBT INSTRUMENTS	1,600,000.00	1,515,974.58	1,492,825.84
	VNET GROUP INC ADR	CORPORATE STOCK - COMMON	207,036.00	1,107,642.60	1,173,894.12
	VOBILE GROUP LTD HK/03738	CORPORATE STOCK - COMMON	700.00	318.53	301.35
	VODACOM GROUP LTD	CORPORATE STOCK - COMMON	7,700.00	56,989.69	55,526.89
	VODAFONE GROUP PLC	CORPORATE STOCK - COMMON	309,480.00	416,536.69	313,603.19
	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	CORPORATE DEBT INSTRUMENTS	2,665,000.00	2,179,011.38	2,044,338.82
	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	CORPORATE DEBT INSTRUMENTS	1,795,000.00	1,448,505.52	1,440,844.00
	VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	CORPORATE DEBT INSTRUMENTS	2,297,000.00	2,043,874.94	1,936,320.31
	VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18	CORPORATE DEBT INSTRUMENTS	1,000,000.00	948,167.53	924,725.92
	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	CORPORATE DEBT INSTRUMENTS	5,751,000.00	5,308,464.81	5,095,849.02
	VODAFONE GROUP PLC ADR	CORPORATE STOCK - COMMON	131,904.00	1,770,151.68	1,334,868.48
	VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	CORPORATE DEBT INSTRUMENTS	1,811,000.00	1,318,808.49	1,319,186.73
	VODAFONE IDEA LTD	CORPORATE STOCK - COMMON	949,063.00	109,393.70	90,627.32
	VOESTALPINE AG	CORPORATE STOCK - COMMON	52.00	1,052.05	1,375.22
	VOLATI AB	CORPORATE STOCK - COMMON	9.00	99.37	75.32
	VOLEX PLC	CORPORATE STOCK - COMMON	58.00	180.53	174.77
	VOLKSWAGEN AG	CORPORATE STOCK - COMMON	15.00	2,755.55	2,363.69
	VOLKSWAGEN AG	CORPORATE STOCK - PREFERRED	55,587.00	7,969,414.24	6,906,642.78
	VOLKSWAGEN INTERNATIONAL REGS VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	50,000.00	49,357.47	50,560.97
	VOLTA INC	CORPORATE STOCK - COMMON	39.00	83.46	13.86
	VOLTALIA SA	CORPORATE STOCK - COMMON	20.00	399.45	364.15
	VOLTALIA SA RTS	CORPORATE STOCK - COMMON	11.00	0.00	15.85
	VOLUE ASA	CORPORATE STOCK - COMMON	24.00	76.18	68.58
	VOLUTION GROUP PLC	CORPORATE STOCK - COMMON	94.00	381.73	412.71
	VOLVO AB	CORPORATE STOCK - COMMON	852.00	13,710.73	15,503.37
	VOLVO CAR AB	CORPORATE STOCK - COMMON	291.00	1,778.85	1,323.25
	VONOVIA SE	CORPORATE STOCK - COMMON	363.00	9,796.24	8,530.81
	VONOVIA SE REGS 1.625% 09/01/2051	CORPORATE DEBT INSTRUMENTS	700,000.00	378,694.37	341,121.92
	VONTIER CORP	CORPORATE STOCK - COMMON	56.00	1,227.52	1,082.48
	VONTIER CORP 2.400% 04/01/2028 DD 10/01/21	CORPORATE DEBT INSTRUMENTS	25,000.00	20,204.13	19,975.89
	VONTIER CORP 2.950% 04/01/2031 DD 10/01/21	CORPORATE DEBT INSTRUMENTS	6,080,000.00	4,676,918.40	4,393,213.44
	VONTOBEL HOLDING AG	CORPORATE STOCK - COMMON	14.00	866.52	927.58
	VORNADO REALTY TRUST	CORPORATE STOCK - COMMON	5,944.00	155,826.41	123,694.64
	VOSSLOH AG	CORPORATE STOCK - COMMON	4.00	136.96	166.92
*	VOYA FINANCIAL INC	CORPORATE STOCK - COMMON	35.00	2,153.54	2,152.15
*	VOYA FINANCIAL INC 4.800% 06/15/2046 DD 06/13/16	CORPORATE DEBT INSTRUMENTS	1,975,000.00	1,766,099.10	1,603,259.69
*	VOYA FINANCIAL INC VAR RT 01/23/2048 DD 07/23/18	CORPORATE DEBT INSTRUMENTS	300,000.00	249,137.20	232,500.00
	VROOM INC	CORPORATE STOCK - COMMON	22.00	35.86	22.44
	VSE CORP	CORPORATE STOCK - COMMON	4.00	181.66	187.52

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	VSTEC HOLDINGS LTD HK/00856	CORPORATE STOCK - COMMON	300.00	198.76	172.97
	VTECH HOLDINGS LTD HK/00303	CORPORATE STOCK - COMMON	100.00	680.99	644.46
	VULCAN ENERGY RESOURCES LTD	CORPORATE STOCK - COMMON	39.00	220.58	167.41
	VULCAN MATERIALS CO	CORPORATE STOCK - COMMON	47.00	7,835.13	8,230.17
	VULCAN STEEL LTD	CORPORATE STOCK - COMMON	25.00	135.05	138.51
	VUZIX CORP	CORPORATE STOCK - COMMON	13.00	97.63	47.32
	VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22	CORPORATE DEBT INSTRUMENTS	1,827,000.00	1,502,762.31	1,484,659.32
	V-ZUG HOLDING AG	CORPORATE STOCK - COMMON	1.00	79.20	98.36
	W R BERKLEY CORP	CORPORATE STOCK - COMMON	2,348.00	174,409.62	170,394.36
	W&T OFFSHORE INC	CORPORATE STOCK - COMMON	33.00	214.50	184.14
	WABASH NATIONAL CORP	CORPORATE STOCK - COMMON	17.00	279.65	384.20
	WACKER NEUSON SE	CORPORATE STOCK - COMMON	15.00	248.87	261.58
	WAGA ENERGY SA	CORPORATE STOCK - COMMON	2.00	62.44	60.83
	WALGREENS BOOTS ALLIANCE INC	CORPORATE STOCK - COMMON	9,730.00	341,809.19	363,512.80
	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	CORPORATE DEBT INSTRUMENTS	2,200,000.00	1,925,996.23	1,841,209.50
	WALKER & DUNLOP INC	CORPORATE STOCK - COMMON	11.00	1,105.06	863.28
	WALLBRIDGE MINING COMPANY LTD	CORPORATE STOCK - COMMON	273.00	33.35	36.27
	WALLENIUS WILHELMESEN ASA	CORPORATE STOCK - COMMON	50.00	284.16	492.59
	WALLENSTAM AB	CORPORATE STOCK - COMMON	178.00	803.52	749.96
	WAL-MART DE MEXICO SAB DE CV	CORPORATE STOCK - COMMON	1,104,300.00	3,799,325.13	3,903,279.54
	WALMART INC	CORPORATE STOCK - COMMON	36,168.00	4,794,202.12	5,128,260.72
	WALMART INC 2.650% 09/22/2051 DD 09/22/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,564,000.00	2,672,326.62	2,426,531.94
	WALSIN LIHWA CORP	CORPORATE STOCK - COMMON	193,000.00	260,108.03	296,386.91
	WALT DISNEY CO/THE	CORPORATE STOCK - COMMON	89,576.00	9,987,174.53	7,782,362.88
	WALT DISNEY CO/THE 2.650% 01/13/2031 DD 05/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	50,000.00	43,611.22	42,776.22
	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	CORPORATE DEBT INSTRUMENTS	3,970,000.00	3,324,636.09	3,041,131.95
	WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	CORPORATE DEBT INSTRUMENTS	1,470,000.00	1,452,264.80	1,366,210.36
	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,575,000.00	2,963,754.63	2,828,136.97
	WALTON STREET MEXICO FUND I LP	PARTNERSHIP/JOINT VENTURE INTEREST	3,774,086.00	3,864,104.37	3,774,086.00
	WALTON STREET RE FUND V LP	PARTNERSHIP/JOINT VENTURE INTEREST	1,825,609.00	1,908,465.00	1,825,609.00
	WALTON STREET REAL ESTATE VI .	PARTNERSHIP/JOINT VENTURE INTEREST	20,264,732.00	20,237,317.00	20,264,732.00
	WAMU MORTGAGE PASS-TH AR2 2A1A VAR RT 01/25/2045 DD 01/26/05	CORPORATE DEBT INSTRUMENTS - PREFERRED	3,031.43	2,927.43	2,897.39
	WAMU MORTGAGE PASS-TH AR8 2AB2 VAR RT 07/25/2045 DD 07/15/05	CORPORATE DEBT INSTRUMENTS	88,357.17	83,034.53	80,772.03
	WAMU MORTGAGE PASS-THR AR1 A1A VAR RT 01/25/2045 DD 01/18/05	CORPORATE DEBT INSTRUMENTS	4,077.46	3,843.26	3,762.21
	WAN HAI LINES LTD	CORPORATE STOCK - COMMON	62,665.00	178,704.63	163,311.69
	WANT WANT CHINA HOLDINGS LTD HK/00151	CORPORATE STOCK - COMMON	296,000.00	208,927.42	197,966.68
	WARBURG PINCUS ENERGY LP	PARTNERSHIP/JOINT VENTURE INTEREST	25,430,066.00	26,884,188.51	25,430,066.00
	WARBURG PINCUS PRIVATE EQ VIII	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	WARBY PARKER INC	CORPORATE STOCK - COMMON	24.00	301.68	323.76
	WAREHOUSE GROUP LTD/THE	CORPORATE STOCK - COMMON	63.00	127.08	103.60
	WAREHOUSE REIT PLC	CORPORATE STOCK - COMMON	195.00	351.24	245.36
	WAREHOUSES DE PAUW CVA	CORPORATE STOCK - COMMON	4,581.00	139,919.63	130,538.23
	WARNER BROS DISCOVERY INC	CORPORATE STOCK - COMMON	30,889.00	339,636.51	292,827.72
	WARNER MUSIC GROUP CORP	CORPORATE STOCK - COMMON	3,151.00	84,352.27	110,348.02
	WARNERMEDIA HOLDINGS INC 144A 4.279% 03/15/2032 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	25,000.00	21,783.35	20,621.75
	WARNERMEDIA HOLDINGS INC 144A 5.050% 03/15/2042 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	13,828,000.00	10,453,593.25	10,631,238.67
	WARNERMEDIA HOLDINGS INC 144A 5.141% 03/15/2052 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	13,672,000.00	10,700,453.73	9,987,630.06
	WARNERMEDIA HOLDINGS INC 144A 5.391% 03/15/2062 DD 03/15/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	21,343,000.00	17,080,783.87	15,532,954.33
	WARRIOR MET COAL INC	CORPORATE STOCK - COMMON	19.00	618.45	658.16
	WARRIOR MET COAL INC 144A 7.875% 12/01/2028 DD 12/06/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,176,000.00	1,154,620.32	1,156,581.50

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	WARTSILA OYJ ABP	CORPORATE STOCK - COMMON	232.00	1,920.89	1,948.14
	WASHINGTON FEDERAL INC	CORPORATE STOCK - COMMON	23.00	771.63	771.65
	WASHINGTON H SOUL PATTINSON &	CORPORATE STOCK - COMMON	106.00	1,871.49	1,988.31
	WASHINGTON TRUST BANCORP INC	CORPORATE STOCK - COMMON	6.00	303.78	283.08
	WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,725,000.00	1,458,628.19	1,363,573.65
	WASTE CONNECTIONS INC	CORPORATE STOCK - COMMON	92.00	12,791.53	12,195.52
	WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21	CORPORATE DEBT INSTRUMENTS	1,170,000.00	838,532.60	774,407.30
	WASTE MANAGEMENT INC	CORPORATE STOCK - COMMON	148.00	24,971.50	23,218.24
	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	CORPORATE DEBT INSTRUMENTS	800,000.00	728,687.50	701,267.97
	WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,027,000.00	920,448.75	906,943.70
	WATCHES OF SWITZERLAND GROUP P	CORPORATE STOCK - COMMON	121.00	1,184.90	1,194.25
	WATERS CORP	CORPORATE STOCK - COMMON	21.00	6,270.60	7,194.18
	WATERSTONE FINANCIAL INC	CORPORATE STOCK - COMMON	7.00	121.03	120.68
	WATSCO INC	CORPORATE STOCK - COMMON	12.00	3,243.83	2,992.80
	WATTS WATER TECHNOLOGIES INC	CORPORATE STOCK - COMMON	10.00	1,391.55	1,462.30
	WAVESTONE	CORPORATE STOCK - COMMON	4.00	186.43	184.21
	WAYFAIR INC	CORPORATE STOCK - COMMON	27.00	1,423.17	888.03
	WAYPOINT REIT LTD	CORPORATE STOCK - COMMON	334.00	602.20	622.88
	WAYZATA OPPORTUNITIES FUND II	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	WB SJC COINV PARTNERSHIP LP	PARTNERSHIP/JOINT VENTURE INTEREST	55,705.00	18,957,291.00	55,705.00
	WD-40 CO	CORPORATE STOCK - COMMON	5.00	945.80	806.05
	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	CORPORATE DEBT INSTRUMENTS	300,000.00	230,339.93	207,432.50
	WEALTHNAVI INC	CORPORATE STOCK - COMMON	14,100.00	192,950.05	144,478.37
	WEATHERFORD INTERNATIONAL 144A 6.500% 09/15/2028 DD 09/30/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	650,000.00	612,625.00	637,195.00
	WEATHERFORD INTERNATIONAL PLC	CORPORATE STOCK - COMMON	20.00	562.80	1,018.40
	WEBER INC	CORPORATE STOCK - COMMON	6.00	43.08	48.30
	WEBJET LTD	CORPORATE STOCK - COMMON	185.00	706.75	775.33
	WEBSTER FINANCIAL CORP	CORPORATE STOCK - COMMON	62.00	2,917.10	2,935.08
	WEBUILD SPA	CORPORATE STOCK - COMMON	190.00	268.43	278.82
	WEC ENERGY GROUP INC	CORPORATE STOCK - COMMON	8,813.00	908,937.60	826,306.88
	WEG SA	CORPORATE STOCK - COMMON	381,000.00	2,136,478.89	2,778,978.17
	WEICHAI POWER CO LTD HK/02338	CORPORATE STOCK - COMMON	5,484,989.00	6,419,272.26	7,364,901.09
	WEIR GROUP PLC/THE	CORPORATE STOCK - COMMON	130.00	2,221.28	2,609.93
	WEIS MARKETS INC	CORPORATE STOCK - COMMON	6.00	466.26	493.74
	WELL HEALTH TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	84.00	226.42	176.07
	WELLS FARGO & CO	CORPORATE STOCK - COMMON	18,033.00	787,187.86	744,582.57
	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	10,173,000.00	9,170,346.68	8,617,670.68
	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,347,000.00	1,362,878.13	1,308,274.21
	WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	254,094.20	249,131.51
	WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	CORPORATE DEBT INSTRUMENTS - PREFERRED	100,000.00	87,294.43	84,536.41
	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	14,722,000.00	14,132,959.46	13,059,733.54
	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	CORPORATE DEBT INSTRUMENTS	23,031,000.00	20,814,887.63	19,611,691.07
	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	9,392,000.00	7,189,262.31	6,707,090.18
	WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,900,000.00	1,792,797.67	1,766,753.72
	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,325,000.00	1,162,207.99	1,129,564.34
	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,150,000.00	1,215,557.51	1,164,588.33
	WELLTOWER INC	CORPORATE STOCK - COMMON	14,470.00	1,108,968.36	948,508.50
	WELLTOWER OP LLC 4.950% 09/01/2048 DD 08/16/18	CORPORATE DEBT INSTRUMENTS	900,000.00	846,649.89	745,343.73
	WELLTOWER OP LLC 5.125% 03/15/2043 DD 12/06/12	CORPORATE DEBT INSTRUMENTS	1,700,000.00	1,587,100.45	1,429,893.17
	WENDEL SE	CORPORATE STOCK - COMMON	13.00	1,026.16	1,209.83

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	WENDY'S CO/THE	CORPORATE STOCK - COMMON	63.00	1,208.34	1,425.69
	WERELDHAVE NV	CORPORATE STOCK - COMMON	16.00	217.04	213.11
	WERNER ENTERPRISES INC	CORPORATE STOCK - COMMON	21.00	835.59	845.46
	WESBANCO INC	CORPORATE STOCK - COMMON	22.00	752.62	813.56
	WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	CORPORATE DEBT INSTRUMENTS	702,000.00	702,126.22	710,778.05
	WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	CORPORATE DEBT INSTRUMENTS	1,148,000.00	1,157,077.74	1,162,894.12
	WESCO INTERNATIONAL INC	CORPORATE STOCK - COMMON	16.00	2,106.88	2,003.20
	WESDOME GOLD MINES LTD	CORPORATE STOCK - COMMON	74.00	433.96	408.52
	WESFARMERS LTD	CORPORATE STOCK - COMMON	9,875.00	298,153.64	307,446.93
	WEST AFRICAN RESOURCES LTD	CORPORATE STOCK - COMMON	439.00	380.71	349.81
	WEST FRASER TIMBER CO LTD	CORPORATE STOCK - COMMON	29.00	2,601.94	2,092.57
	WEST JAPAN RAILWAY CO	CORPORATE STOCK - COMMON	13,800.00	540,750.95	599,190.54
	WEST PHARMACEUTICAL SERVICES I	CORPORATE STOCK - COMMON	27.00	7,941.74	6,354.45
	WEST VIRGINIA UNITED HEALTH SY 3.129% 06/01/2050 DD 12/10/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	835,000.00	596,639.82	538,181.42
	WESTAMERICA BANCORP	CORPORATE STOCK - COMMON	10.00	559.50	590.10
	WESTBROOK GADOL 45 1375 BROADWAY COINV	PARTNERSHIP/JOINT VENTURE INTEREST	1.00	1.00	1.00
	WESTBROOK RE FUND VII	PARTNERSHIP/JOINT VENTURE INTEREST	7,041,695.00	7,041,695.00	7,041,695.00
	WESTBROOK RE FUND VIII LP	PARTNERSHIP/JOINT VENTURE INTEREST	11,672,846.00	11,672,846.00	11,672,846.00
	WESTBROOK RE FUND X LP	PARTNERSHIP/JOINT VENTURE INTEREST	33,679,109.00	33,167,256.00	33,679,109.00
	WESTBROOK REAL ESTATE FUND IX L P	PARTNERSHIP/JOINT VENTURE INTEREST	15,560,466.00	15,614,514.00	15,560,466.00
	WESTERN ALLIANCE BANCORP	CORPORATE STOCK - COMMON	39.00	2,932.94	2,322.84
	WESTERN DIGITAL CORP	CORPORATE STOCK - COMMON	111.00	4,660.34	3,502.05
	WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	CORPORATE DEBT INSTRUMENTS	1,050,000.00	974,662.50	963,375.00
	WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,008,000.00	886,314.24	827,322.31
	WESTERN MIDSTREAM OPERATING LP 5.500% 08/15/2048 DD 08/09/18	CORPORATE DEBT INSTRUMENTS	4,575,000.00	3,886,319.60	3,797,124.19
	WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20	CORPORATE DEBT INSTRUMENTS	2,500,000.00	2,163,750.00	2,037,034.78
	WESTERN UNION CO/THE	CORPORATE STOCK - COMMON	138.00	2,045.16	1,900.26
	WESTINGHOUSE AIR BRAKE TECHNOL	CORPORATE STOCK - COMMON	85,667.00	7,521,065.28	8,550,423.27
	WESTLAKE CORP	CORPORATE STOCK - COMMON	14.00	1,385.60	1,435.56
	WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	CORPORATE DEBT INSTRUMENTS	5,191,000.00	3,218,712.20	3,093,653.33
	WESTLAKE CORP 4.375% 11/15/2047 DD 11/28/17	CORPORATE DEBT INSTRUMENTS	2,569,000.00	2,187,242.00	1,933,258.61
	WESTON (GEORGE) LTD	CORPORATE STOCK - COMMON	35.00	4,012.87	4,339.39
	WESTPAC BANKING CORP	CORPORATE STOCK - COMMON	1,741.00	25,909.51	27,568.39
	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	CORPORATE DEBT INSTRUMENTS	75,000.00	59,044.86	55,834.38
	WESTROCK CO	CORPORATE STOCK - COMMON	91.00	3,693.69	3,199.56
	WESTROCK COFFEE CO	CORPORATE STOCK - COMMON	12.00	145.62	160.32
	WESTSHORE TERMINALS INVT CORP	CORPORATE STOCK - COMMON	20.00	467.01	331.08
	WEWORK INC	CORPORATE STOCK - COMMON	62.00	254.20	88.66
	WEX INC	CORPORATE STOCK - COMMON	16.00	2,474.51	2,618.40
	WEYERHAEUSER CO	CORPORATE STOCK - COMMON	23,165.00	791,287.20	718,115.00
	WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	CORPORATE DEBT INSTRUMENTS	4,952,000.00	4,046,304.14	3,765,690.41
	WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,700,000.00	1,605,339.02	1,557,721.02
	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	CORPORATE DEBT INSTRUMENTS	508,000.00	588,168.03	563,404.90
	WH GROUP LTD HK/00288	CORPORATE STOCK - COMMON	1,386,216.00	946,540.87	806,337.08
	WH SMITH PLC	CORPORATE STOCK - COMMON	66.00	1,100.54	1,178.57
	WHARF REAL ESTATE INVESTMENT C HK/01997	CORPORATE STOCK - COMMON	800.00	3,648.94	4,663.71
	WHEATON PRECIOUS METALS CORP	CORPORATE STOCK - COMMON	12,135.00	372,166.47	473,775.04
	WHEELS UP EXPERIENCE INC	CORPORATE STOCK - COMMON	24.00	44.88	24.72
	WHIRLPOOL CORP	CORPORATE STOCK - COMMON	20.00	3,132.00	2,829.20
	WHITBREAD PLC	CORPORATE STOCK - COMMON	99.00	2,884.52	3,060.54

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	WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20	CORPORATE DEBT INSTRUMENTS	932,000.00	811,151.03	806,188.22
	WHITE MOUNTAINS INSURANCE GROU	CORPORATE STOCK - COMMON	1.00	1,370.00	1,414.33
	WHITECAP RESOURCES INC	CORPORATE STOCK - COMMON	219,945.00	1,607,264.54	1,743,392.23
	WHITEHAVEN COAL LTD	CORPORATE STOCK - COMMON	409.00	2,231.90	2,612.76
	WHITESTONE REIT	CORPORATE STOCK - COMMON	16.00	157.44	154.24
	WICKES GROUP PLC	CORPORATE STOCK - COMMON	134.00	186.18	235.82
	WIDOPENWEST INC	CORPORATE STOCK - COMMON	18.00	320.40	163.98
	WIENERBERGER AG	CORPORATE STOCK - COMMON	54.00	1,267.36	1,300.17
	WIHLBORGS FAST. AB NPV (POST SPLIT)	CORPORATE STOCK - COMMON	132.00	952.77	994.48
	WIIT SPA	CORPORATE STOCK - COMMON	5.00	89.34	96.05
	WILLIAM MARSH RICE UNIVERSITY 2.598% 05/15/2050 DD 03/13/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	155,000.00	111,160.66	100,373.76
	WILLIAMS COS INC/THE	CORPORATE STOCK - COMMON	434.00	14,727.15	14,278.60
	WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	CORPORATE DEBT INSTRUMENTS	2,560,000.00	1,910,569.06	1,756,379.59
	WILLIAMS COS INC/THE 4.900% 01/15/2045 DD 06/27/14	CORPORATE DEBT INSTRUMENTS	4,375,000.00	3,930,573.46	3,742,549.91
	WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	CORPORATE DEBT INSTRUMENTS	2,919,000.00	2,760,314.62	2,627,233.91
	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	CORPORATE DEBT INSTRUMENTS	6,933,000.00	6,622,833.05	6,323,054.07
	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	CORPORATE DEBT INSTRUMENTS	9,522,000.00	9,612,090.12	9,117,795.48
	WILLIAMS-SONOMA INC	CORPORATE STOCK - COMMON	24.00	3,570.00	2,758.08
	WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19	CORPORATE DEBT INSTRUMENTS	100,000.00	86,447.82	84,303.86
	WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	CORPORATE DEBT INSTRUMENTS	5,054,000.00	3,914,497.67	3,610,750.70
	WILLIS TOWERS WATSON PLC	CORPORATE STOCK - COMMON	19,336.00	3,999,264.88	4,729,198.88
	WILLOW BROOK CENTRE BRISTOL LIMITED	PARTNERSHIP/JOINT VENTURE INTEREST	1,677,601.00	2,146,909.10	2,017,986.24
	WILLSCOT MOBILE MINI HOLDINGS	CORPORATE STOCK - COMMON	77.00	3,090.78	3,478.09
	WILMAR INTERNATIONAL LTD	CORPORATE STOCK - COMMON	261,300.00	756,685.54	812,422.46
	WINBOND ELECTRONICS CORP	CORPORATE STOCK - COMMON	175,000.00	127,638.60	111,597.34
	WINCANTON PLC	CORPORATE STOCK - COMMON	60.00	235.63	243.23
	WINGSTOP INC	CORPORATE STOCK - COMMON	18,346.00	2,088,908.25	2,524,776.52
	WINMARK CORP	CORPORATE STOCK - COMMON	1.00	206.37	235.83
	WINNEBAGO INDUSTRIES INC	CORPORATE STOCK - COMMON	11.00	633.38	579.70
	WINPAK LTD	CORPORATE STOCK - COMMON	17.00	563.77	527.71
	WINTER STREET OPPS FUND LP	PARTNERSHIP/JOINT VENTURE INTEREST	1,320.00	1,320.00	1,320.00
	WINTRUST FINANCIAL CORP	CORPORATE STOCK - COMMON	21.00	1,766.83	1,774.92
	WISCONSIN POWER AND LIGHT CO 4.100% 10/15/2044 DD 10/14/14	CORPORATE DEBT INSTRUMENTS - PREFERRED	30,000.00	25,181.57	23,371.05
	WISCONSIN PUBLIC SERVICE CORP 2.850% 12/01/2051 DD 11/18/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,785,000.00	1,299,496.30	1,151,209.85
	WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	CORPORATE DEBT INSTRUMENTS	500,000.00	389,390.33	351,317.12
	WISDOMTREE INC	CORPORATE STOCK - COMMON	37.00	185.37	201.65
	WISETECH GLOBAL LTD	CORPORATE STOCK - COMMON	72.00	2,877.03	2,477.96
	WISTRON CORP	CORPORATE STOCK - COMMON	536,000.00	487,793.02	512,710.05
	WIWYNN CORP	CORPORATE STOCK - COMMON	5,000.00	146,897.12	129,654.63
	WIX.COM LTD	CORPORATE STOCK - COMMON	12,006.00	794,587.39	922,420.98
	WIZZ AIR HOLDINGS PLC	CORPORATE STOCK - COMMON	132,794.00	3,303,618.54	3,042,208.36
	WM TECHNOLOGY INC	CORPORATE STOCK - COMMON	18.00	47.16	18.18
	WOLFSPEED INC	CORPORATE STOCK - COMMON	17,872.00	2,026,799.66	1,233,882.88
	WOLTERS KLUWER NV	CORPORATE STOCK - COMMON	16,578.00	1,624,365.90	1,729,655.02
	WOLVERINE WORLD WIDE INC	CORPORATE STOCK - COMMON	27.00	527.58	295.11
	WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21	CORPORATE DEBT INSTRUMENTS	313,000.00	236,377.50	237,116.28
	WOODSIDE ENERGY GROUP LTD	CORPORATE STOCK - COMMON	938.00	22,000.66	22,543.55
	WOODSIDE FINANCE LTD 144A 4.500% 03/04/2029 DD 03/04/19	CORPORATE DEBT INSTRUMENTS	500,000.00	479,386.23	469,843.70
	WOODWARD INC	CORPORATE STOCK - COMMON	20.00	1,861.40	1,932.20
	WOOLWORTHS GROUP LTD	CORPORATE STOCK - COMMON	63,868.00	1,579,999.07	1,453,553.55

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	WOORI FINANCIAL GROUP INC	CORPORATE STOCK - COMMON	138,086.00	1,259,503.72	1,261,283.08
	WORKDAY INC	CORPORATE STOCK - COMMON	372.00	61,238.93	62,246.76
	WORKHORSE GROUP INC	CORPORATE STOCK - COMMON	41.00	128.33	62.32
	WORKIVA INC	CORPORATE STOCK - COMMON	25,514.00	1,732,145.46	2,142,410.58
	WORKSPACE GROUP PLC	CORPORATE STOCK - COMMON	65.00	394.44	347.63
	WORLD ACCEPTANCE CORP	CORPORATE STOCK - COMMON	1.00	116.24	65.94
	WORLD FUEL SERVICES CORP	CORPORATE STOCK - COMMON	22.00	567.60	601.26
	WORLD WRESTLING ENTERTAINMENT	CORPORATE STOCK - COMMON	15.00	1,020.15	1,027.80
	WORLDLINE SA/FRANCE	CORPORATE STOCK - COMMON	130,288.00	5,605,574.22	5,079,491.68
	WORLEY LTD	CORPORATE STOCK - COMMON	155.00	1,543.96	1,576.70
	WORTHINGTON INDUSTRIES INC	CORPORATE STOCK - COMMON	11.00	560.89	546.81
	WP CAREY INC	CORPORATE STOCK - COMMON	5,695.00	478,529.11	445,064.25
	WPP PLC	CORPORATE STOCK - COMMON	541.00	4,686.05	5,337.60
	WR GRACE 9/21 COV-LITE TLB 0.000% 09/22/2028 DD 08/03/21	CORPORATE DEBT INSTRUMENTS	646,470.00	627,684.09	633,139.79
	WR GRACE HOLDINGS LLC 144A 4.875% 06/15/2027 DD 06/15/21	CORPORATE DEBT INSTRUMENTS	381,000.00	352,379.28	337,615.53
	WR GRACE HOLDINGS LLC 144A 5.625% 08/15/2029 DD 08/25/21	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,422,000.00	1,123,380.00	1,147,937.94
	WR GRACE HOLDINGS LLC 144A 5.625% 10/01/2024 DD 04/01/21	CORPORATE DEBT INSTRUMENTS	114,000.00	112,575.00	112,290.00
	WSFS FINANCIAL CORP	CORPORATE STOCK - COMMON	22.00	1,063.70	997.48
	WSP GLOBAL INC	CORPORATE STOCK - COMMON	62.00	7,364.84	7,188.15
	WUESTENROT & WUERTEMBERGISCHE	CORPORATE STOCK - COMMON	11.00	179.41	181.26
	WULIANGYE YIBIN CO LTD CN/000858	CORPORATE STOCK - COMMON	74,200.00	1,857,048.46	1,928,621.49
	WUXI APPTTEC CO LTD HK/02359	CORPORATE STOCK - COMMON	244,588.00	2,576,752.36	2,583,780.89
	WUXI AUTOWELL TECHNOLOGY CO LT CN/688516	CORPORATE STOCK - COMMON	2,560.70	89,413.23	74,039.54
	WUXI BIOLOGICS CAYMAN INC HK/02269	CORPORATE STOCK - COMMON	25,000.00	213,019.70	191,705.26
	WUXI LEAD INTELLIGENT EQUIPMEN	CORPORATE STOCK - COMMON	40,700.00	325,668.49	235,650.99
	WUXI LEAD INTELLIGENT EQUIPMEN CN/300450	CORPORATE STOCK - COMMON	6,300.00	37,808.90	36,476.69
	WW GRAINGER INC	CORPORATE STOCK - COMMON	16.00	8,879.04	8,900.00
	WW INTERNATIONAL INC	CORPORATE STOCK - COMMON	19.00	99.18	73.34
	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	CORPORATE DEBT INSTRUMENTS - PREFERRED	1,810,000.00	2,053,440.69	1,953,494.92
	WYNDHAM HOTELS & RESORTS INC	CORPORATE STOCK - COMMON	32.00	2,094.93	2,281.92
	WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	CORPORATE DEBT INSTRUMENTS	243,000.00	232,699.23	230,691.07
	WYNN MACAU LTD HK/01128	CORPORATE STOCK - COMMON	109,600.00	66,481.59	122,168.62
	WYNN MACAU LTD 144A 5.500% 10/01/2027 DD 09/20/17	CORPORATE DEBT INSTRUMENTS	1,200,000.00	861,000.00	1,048,908.00
	WYNN MACAU LTD 144A 5.625% 08/26/2028 DD 08/26/20	CORPORATE DEBT INSTRUMENTS	1,100,000.00	770,000.00	939,499.00
	WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19	CORPORATE DEBT INSTRUMENTS - PREFERRED	2,000,000.00	1,677,960.00	1,714,260.00
	WYNN RESORTS LTD	CORPORATE STOCK - COMMON	39.00	2,406.98	3,216.33
	WYNNCHURCH CAPITAL PARTNERS V LP	PARTNERSHIP/JOINT VENTURE INTEREST	33,419,077.00	32,841,983.00	33,419,077.00
	XANADU QUANTUM TEC PFD	CORPORATE STOCK - PREFERRED	169,198.00	0.00	0.00
	XANADU QUANTUM TECHNOL	CORPORATE STOCK - COMMON	13,934.00	0.00	0.00
	XANO INDUSTRI AB	CORPORATE STOCK - COMMON	8.00	89.53	85.22
	XBIOTECH INC	CORPORATE STOCK - COMMON	6.00	24.06	21.06
	XCEL ENERGY INC	CORPORATE STOCK - COMMON	117,296.00	8,709,185.21	8,223,622.56
	XCEL ENERGY INC 2.600% 12/01/2029 DD 11/07/19	CORPORATE DEBT INSTRUMENTS	50,000.00	43,775.72	42,806.97
	XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	CORPORATE DEBT INSTRUMENTS	13,880,000.00	10,799,387.02	10,198,072.11
	XENCOR INC	CORPORATE STOCK - COMMON	20.00	526.17	520.80
	XENIA HOTELS & RESORTS INC	CORPORATE STOCK - COMMON	41.00	641.76	540.38
	XENON PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	16.00	620.96	630.88
	XERO LTD	CORPORATE STOCK - COMMON	67.00	3,972.86	3,192.79
	XEROX HOLDINGS CORP	CORPORATE STOCK - COMMON	41.00	681.42	598.60
	X-FAB SILICON FOUNDRIES SE	CORPORATE STOCK - COMMON	29.00	181.09	204.74

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	XIAMEN BANK CO LTD	CORPORATE STOCK - COMMON	586,700.00	422,857.22	483,592.65
	XINYI GLASS HOLDINGS LTD HK/00868	CORPORATE STOCK - COMMON	921.00	1,700.87	1,715.75
	XINYI SOLAR HOLDINGS LTD HK/00968	CORPORATE STOCK - COMMON	124,000.00	171,255.66	137,266.73
	XIOR STUDENT HOUSING NV	CORPORATE STOCK - COMMON	12.00	462.92	370.12
	XL GROUP LTD 5.500% 03/31/2045 DD 03/30/15	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,422,974.15	1,330,607.52
	XOMETRY INC	CORPORATE STOCK - COMMON	5.00	209.84	161.15
	XP INC	CORPORATE STOCK - COMMON	119,921.00	2,046,210.10	1,839,588.14
	XPEL INC	CORPORATE STOCK - COMMON	7.00	479.71	420.42
	XPERI INC	CORPORATE STOCK - COMMON	108,503.00	1,936,529.38	934,210.83
	XPO INC	CORPORATE STOCK - COMMON	38.00	1,234.89	1,265.02
	XPONENTIAL FITNESS INC	CORPORATE STOCK - COMMON	6.00	127.53	137.58
	XVIVO PERFUSION AB	CORPORATE STOCK - COMMON	11.00	192.42	193.20
	XYLEM INC/NY	CORPORATE STOCK - COMMON	63,264.00	5,763,367.60	6,995,100.48
	YADEA GROUP HOLDINGS LTD HK/01585	CORPORATE STOCK - COMMON	578,000.00	1,058,058.84	967,165.71
	YAKULT HONSHA CO LTD	CORPORATE STOCK - COMMON	7,700.00	457,139.77	499,541.45
	YAMABIKO CORP	CORPORATE STOCK - COMMON	24,300.00	199,658.79	202,400.23
	YAMAICHI ELECTRONICS CO LTD	CORPORATE STOCK - COMMON	33,700.00	505,408.84	435,728.50
	YAMANA GOLD INC	CORPORATE STOCK - COMMON	457.00	2,023.98	2,536.36
	YAMANA GOLD INC 2.630% 08/15/2031 DD 08/06/21	CORPORATE DEBT INSTRUMENTS	3,000,000.00	2,354,457.72	2,247,673.05
	YAMATO HOLDINGS CO LTD	CORPORATE STOCK - COMMON	3,900.00	61,330.93	61,687.06
	YAMAZEN CORP	CORPORATE STOCK - COMMON	17,600.00	118,708.75	133,789.07
	YANDEX NV	CORPORATE STOCK - COMMON	57,530.00	1,089,618.20	1,089,618.20
	YANG MING MARINE TRANSPORT COR	CORPORATE STOCK - COMMON	638,000.00	1,436,464.79	1,359,632.99
	YANGTZE OPTICAL FIBRE & CABLE HK/06869	CORPORATE STOCK - COMMON	180,500.00	409,806.54	321,456.26
	YANGZHIJIANG FINANCIAL HOLDING	CORPORATE STOCK - COMMON	1,100.00	293.06	291.16
	YANGZHIJIANG SHIPBUILDING HOLDI	CORPORATE STOCK - COMMON	2,375,700.00	1,651,802.02	2,409,000.89
	YANKUANG ENERGY GROUP CO LTD CN/600188	CORPORATE STOCK - COMMON	271,934.00	1,712,093.77	1,313,569.88
	YANKUANG ENERGY GROUP CO LTD HK/01171	CORPORATE STOCK - COMMON	48,000.00	190,805.02	146,368.65
	YANLORD LAND GROUP LTD	CORPORATE STOCK - COMMON	300.00	221.49	228.15
	YAPI VE KREDI BANKASI AS	CORPORATE STOCK - COMMON	10,023,819.00	3,878,517.45	6,323,956.40
	YARA INTERNATIONAL ASA	CORPORATE STOCK - COMMON	91,241.00	3,874,237.15	3,988,262.58
	YARA INTERNATIONAL ASA 144A 4.750% 06/01/2028 DD 06/01/18	CORPORATE DEBT INSTRUMENTS	200,000.00	191,037.79	184,733.88
	YARA INTERNATIONAL ASA 144A 7.378% 11/14/2032 DD 11/14/22	CORPORATE DEBT INSTRUMENTS	2,405,000.00	2,405,000.00	2,516,736.37
	YELLOW CAKE PLC	CORPORATE STOCK - COMMON	86.00	411.41	387.53
	YELP INC	CORPORATE STOCK - COMMON	26.00	871.33	710.84
	YES BANK LTD	CORPORATE STOCK - COMMON	4,346,973.00	901,318.45	1,082,408.40
	YETI HOLDINGS INC	CORPORATE STOCK - COMMON	75,238.00	2,759,618.75	3,108,081.78
	YEXT INC	CORPORATE STOCK - COMMON	33.00	146.85	215.49
	YIT OYJ	CORPORATE STOCK - COMMON	68.00	223.18	178.53
	Y-MABS THERAPEUTICS INC	CORPORATE STOCK - COMMON	7.00	112.56	34.16
	YOKOGAWA ELECTRIC CORP	CORPORATE STOCK - COMMON	41,800.00	737,247.97	666,861.15
	YONEX CO LTD	CORPORATE STOCK - COMMON	69,300.00	791,357.26	625,010.38
	YONGXING SPECIAL MATERIALS TEC CN/002756	CORPORATE STOCK - COMMON	51,600.00	772,855.45	684,145.17
	YORK WATER CO/THE	CORPORATE STOCK - COMMON	4.00	175.88	179.92
	YOUGOV PLC	CORPORATE STOCK - COMMON	51.00	596.40	625.75
	YOUNG & CO'S BREWERY PLC	CORPORATE STOCK - COMMON	11.00	150.52	135.49
	YPSOMED HOLDING AG	CORPORATE STOCK - COMMON	2.00	306.98	364.89
	YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	CORPORATE STOCK - COMMON	400.00	597.28	561.69
	YUEXIU PROPERTY CO LTD HK/00123	CORPORATE STOCK - COMMON	252,600.00	316,681.30	305,840.52
	YUM CHINA HOLDINGS INC	CORPORATE STOCK - COMMON	109,839.00	5,465,016.44	6,002,701.35

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	YUM! BRANDS INC	CORPORATE STOCK - COMMON	3,269.00	364,397.26	418,693.52
	YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22	CORPORATE DEBT INSTRUMENTS	473,000.00	435,394.14	438,116.25
	YUNNAN BOTANEE BIO-TECHNOLOGY	CORPORATE STOCK - COMMON	41,100.00	1,110,142.09	882,340.15
	YUNNAN BOTANEE BIO-TECHNOLOGY CN/300957	CORPORATE STOCK - COMMON	8,800.00	164,925.58	188,919.55
	ZALANDO SE	CORPORATE STOCK - COMMON	63,522.00	1,476,140.83	2,244,654.52
	ZAR (SOUTH AFRICAN RAND)	INTEREST-BEARING CASH	723,985.10	41,650.89	42,549.82
	ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20	CORPORATE DEBT INSTRUMENTS - PREFERRED	674,000.00	574,585.00	499,952.98
	ZEALAND PHARMA A/S	CORPORATE STOCK - COMMON	21.00	426.24	606.99
	ZEBRA TECHNOLOGIES CORP	CORPORATE STOCK - COMMON	18.00	5,429.52	4,615.38
	ZEHNDER GROUP AG	CORPORATE STOCK - COMMON	5.00	297.15	301.56
	ZENTALIS PHARMACEUTICALS INC	CORPORATE STOCK - COMMON	16.00	428.96	322.24
	ZETA GLOBAL HOLDINGS CORP	CORPORATE STOCK - COMMON	38.00	310.15	310.46
	ZHEJIANG EXPRESSWAY CO LTD HK/00576	CORPORATE STOCK - COMMON	848,000.00	646,087.01	652,980.48
	ZHEJIANG HUAHAI PHARMACEUTICAL CN/600521	CORPORATE STOCK - COMMON	26,100.00	68,658.56	82,072.87
	ZHEJIANG JINGXIN PHARMACEUTICA CN/002020	CORPORATE STOCK - COMMON	82,900.00	148,137.31	145,248.21
	ZHEJIANG JIUZHOU PHARMACEUTICA CN/603456	CORPORATE STOCK - COMMON	14,800.00	75,859.55	90,332.44
	ZHEJIANG SEMIR GARMENT CO LTD CN/002563	CORPORATE STOCK - COMMON	226,178.00	177,860.05	170,486.75
	ZHEN DING TECHNOLOGY HOLDING L	CORPORATE STOCK - COMMON	253,000.00	948,461.38	864,309.99
	ZHONGSHENG GROUP HOLDINGS LTD HK/00881	CORPORATE STOCK - COMMON	23,500.00	111,529.08	120,888.03
	ZHUZHOU CRRC TIMES ELECTRIC CO HK/03898	CORPORATE STOCK - COMMON	36,500.00	177,178.82	181,215.13
	ZIFF DAVIS INC	CORPORATE STOCK - COMMON	16.00	1,236.69	1,265.60
	ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	CORPORATE DEBT INSTRUMENTS	590,000.00	531,463.15	548,947.80
	ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19	CORPORATE DEBT INSTRUMENTS	256,000.00	216,114.76	214,213.12
	ZIGNAGO VETRO SPA	CORPORATE STOCK - COMMON	15.00	185.30	225.72
	ZIJIN MINING GROUP CO LTD HK/02899	CORPORATE STOCK - COMMON	2,385,849.00	2,799,242.75	3,234,137.62
	ZILLOW GROUP INC	CORPORATE STOCK - COMMON	57.00	1,907.22	1,835.97
	ZIM INTEGRATED SHIPPING SERVIC	CORPORATE STOCK - COMMON	14,932.00	538,895.88	256,681.08
	ZIMMER BIOMET HOLDINGS INC	CORPORATE STOCK - COMMON	75.00	8,012.23	9,562.50
	ZIMMER BIOMET HOLDINGS INC 4.450% 08/15/2045 DD 03/19/15	CORPORATE DEBT INSTRUMENTS	400,000.00	338,255.77	314,526.52
	ZIONS BANCORP NA	CORPORATE STOCK - COMMON	102.00	5,613.06	5,014.32
	ZIONS BANCORP NA 3.250% 10/29/2029 DD 10/29/19	CORPORATE DEBT INSTRUMENTS	2,482,000.00	2,107,550.29	2,033,730.57
	ZIP CO LTD	CORPORATE STOCK - COMMON	207.00	135.53	71.59
	ZIPRECRUITER INC	CORPORATE STOCK - COMMON	14.00	233.52	229.88
	ZJMI ENVIRONMENTAL ENERGY CO L CN/603071	CORPORATE STOCK - COMMON	339,600.00	846,783.60	790,415.01
	ZOETIS INC	CORPORATE STOCK - COMMON	5,744.00	898,245.01	841,783.20
	ZOETIS INC 3.950% 09/12/2047 DD 09/12/17	CORPORATE DEBT INSTRUMENTS - PREFERRED	300,000.00	259,235.44	243,755.36
	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	CORPORATE DEBT INSTRUMENTS	800,000.00	744,970.10	693,549.29
	ZOGENIX INC CONTRA	CORPORATE STOCK - COMMON	21.00	0.00	14.28
	ZOMATO LTD	CORPORATE STOCK - COMMON	2,661,013.00	2,066,129.64	1,907,386.39
	ZOOM VIDEO COMMUNICATIONS INC	CORPORATE STOCK - COMMON	82.00	6,498.12	5,554.68
	ZOOMINFO TECHNOLOGIES INC	CORPORATE STOCK - COMMON	91.00	4,133.22	2,740.01
	ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21	CORPORATE DEBT INSTRUMENTS	1,225,000.00	1,061,136.83	1,029,468.46
	ZOZO INC	CORPORATE STOCK - COMMON	25,400.00	569,839.50	627,564.48
	ZSCALER INC	CORPORATE STOCK - COMMON	11,638.00	1,686,180.70	1,302,292.20
	ZTE CORP HK/00763	CORPORATE STOCK - COMMON	381,800.00	792,577.46	841,383.99
	ZUMIEZ INC	CORPORATE STOCK - COMMON	7.00	181.72	152.18
	ZUORA INC	CORPORATE STOCK - COMMON	38.00	291.84	241.68
	ZUR ROSE GROUP AG	CORPORATE STOCK - COMMON	4.00	187.80	110.51
	ZURICH INSURANCE GROUP AG	CORPORATE STOCK - COMMON	6,066.00	2,698,086.25	2,899,904.66
	ZURN ELKAY WATER SOLUTIONS COR	CORPORATE STOCK - COMMON	65.00	1,629.38	1,374.75

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	1375209 BC LTD 144A 9.000% 01/30/2028 DD 09/30/22	CORPORATE DEBT INSTRUMENTS	131,000.00	129,050.86	127,561.25
	ADVANTAGE MTG CORP PSSTHRU CTF 10.500% 12/31/2040 DD 01/01/80	CORPORATE DEBT INSTRUMENTS	40.00	0.00	117,871.22
	AKIEM HOLDING SAS 04/13/2041 2.020% DD 04/13/21	CORPORATE DEBT INSTRUMENTS	2,200,000.00	1,794,305.38	1,610,266.80
	AMAROK HLDGS LLC 5.950% 09/30/2037 DD 09/07/22	CORPORATE DEBT INSTRUMENTS	10,000,000.00	10,000,000.00	9,676,492.80
	AQUARION WTR CO CONN 4.690% 09/01/2052 DD 08/31/22	CORPORATE DEBT INSTRUMENTS	5,000,000.00	5,000,000.00	4,630,383.85
	AT+T REIGN (MULTI-PPTY) CTL PA 4.003% 05/15/2046 DD 05/28/21	CORPORATE DEBT INSTRUMENTS	7,400,182.46	6,702,644.24	5,787,804.80
	BAIN CAPITAL HOLDINGS LP 3.410% 04/15/2041 DD 02/09/21	CORPORATE DEBT INSTRUMENTS	9,500,000.00	9,985,778.51	6,973,006.94
	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	200,000.00	194,267.24	204,804.85
	BLACKSTONE SECURED LENDING FUN 2.850% 09/30/2028 DD 03/30/22	CORPORATE DEBT INSTRUMENTS	3,900,000.00	3,103,378.79	3,033,785.70
	BREAD FINANCIAL HOLDINGS 144A 4.750% 12/15/2024 DD 12/20/19	CORPORATE DEBT INSTRUMENTS	1,275,000.00	1,129,630.01	1,130,591.00
	CAPITAL INVS EUROPE PBI LTD 2.190% 06/08/2041 DD 06/08/21	CORPORATE DEBT INSTRUMENTS	8,000,000.00	7,409,859.42	6,953,623.15
	CARBONFREE CHILE SP 5.52% 5.520% 08/31/2047 DD 12/15/22	CORPORATE DEBT INSTRUMENTS	338,614.58	338,614.58	302,848.36
	CARBONFREE CHILE SPA 5.470% 08/09/2047 DD 08/10/22	CORPORATE DEBT INSTRUMENTS	2,280,827.18	2,280,827.18	2,063,801.91
	CB TRICO MARINE SVCS 3.000% 01/15/2027 DD 02/07/07	CORPORATE DEBT INSTRUMENTS	285,000.00	0.00	0.00
	CED NEV VA FING HLDGS LLC 3.770% 12/31/2046 DD 05/15/21	CORPORATE DEBT INSTRUMENTS	4,976,671.18	4,013,523.80	3,609,267.32
	CGA CAP CR LEASE-BKD PASS-THRU 2.729% 02/10/2041 DD 02/25/21	CORPORATE DEBT INSTRUMENTS	4,164,869.76	3,644,246.63	3,193,060.67
	CITADEL BROADCAST 4.000% 02/15/2011 DD 02/15/08	CORPORATE DEBT INSTRUMENTS	3,950,000.00	0.00	0.00
	COMM 2017-PANW MOR PANW A 144A 3.244% 10/10/2029 DD 10/01/17	CORPORATE DEBT INSTRUMENTS	100,000.00	95,779.48	93,384.04
	CTL 2022-06 TR (ABBVIE) 3.410% 08/15/2047 DD 05/09/22	CORPORATE DEBT INSTRUMENTS	9,991,857.88	10,535,285.67	9,798,891.92
	DEUTSCHE POST-BURNHAM-B+B COM 2.979% 11/05/2036 DD 03/17/21	CORPORATE DEBT INSTRUMENTS	2,500,000.00	2,216,213.28	2,006,371.70
	DNK HOLDINGS LTD 2.810% 12/31/2036	CORPORATE DEBT INSTRUMENTS	4,400,000.00	4,367,000.00	4,027,802.94
	EAST OHIO GAS CO 6.380% 12/15/2052 DD 12/15/22	CORPORATE DEBT INSTRUMENTS	6,100,000.00	6,100,000.00	6,825,844.31
	ECMC GROUP STUDENT L 1A A 144A VAR RT 02/27/2068 DD 03/08/18	CORPORATE DEBT INSTRUMENTS	160,555.15	155,815.23	152,568.00
	ESC CB ION GEOPHYSICAL 8.000% 12/15/2025 DD 03/25/21	CORPORATE DEBT INSTRUMENTS	118,000.00	(59,327.65)	0.00
	ESC LEHMAN BRTH HLD 0.000% 05/02/2018 DD 04/24/08	CORPORATE DEBT INSTRUMENTS	1,100,000.00	4,400.00	3,850.00
	ESC LEHMAN BRTH HLD ESCROW 0.000% 11/24/2013 DD 01/22/08	CORPORATE DEBT INSTRUMENTS	8,900,000.00	35,600.00	31,150.00
	EXPRESS 12K DTW DETROIT MI SR 6.605% 05/15/2055 DD 11/14/22	CORPORATE DEBT INSTRUMENTS	8,500,000.00	8,585,000.00	8,867,929.47
	FOOTBALL CLUN TERM NTS 2021-XI 3.010% 10/05/2035 DD 01/28/21	CORPORATE DEBT INSTRUMENTS	7,400,000.00	7,793,407.24	5,889,347.13
	GLOBAL INFRASTRUCTURE MGMT LLC 3.010% 12/01/2036 DD 12/01/21	CORPORATE DEBT INSTRUMENTS	4,100,000.00	3,528,552.74	2,968,614.27
	GLOBAL INFRASTRUCTURE MGMT LLC 3.250% 12/01/2041 DD 12/01/21	CORPORATE DEBT INSTRUMENTS	4,400,000.00	3,739,283.33	3,038,284.96
	GSRP STANTON LLC 3.300% 03/31/2047 DD 04/22/22	CORPORATE DEBT INSTRUMENTS	8,457,139.87	6,556,409.61	5,944,912.47
	HA MILITARY HSG I TR 4.321% 07/07/2049 DD 03/22/22	CORPORATE DEBT INSTRUMENTS	4,222,546.52	3,932,569.43	3,514,852.62
	HA MUNI RECEIVABLES I TR 2.945% 06/11/2045 DD 02/12/21	CORPORATE DEBT INSTRUMENTS	3,062,787.73	2,671,951.64	2,432,445.68
	HA MUNI RECEIVABLES I TR 3.040% 08/11/2046 DD 09/28/21	CORPORATE DEBT INSTRUMENTS	2,044,613.79	1,783,761.61	1,621,560.89
	HA MUNI RECEIVABLES I TR 3.230% 11/11/2046 DD 01/06/22	CORPORATE DEBT INSTRUMENTS	2,655,554.74	2,412,051.61	2,159,009.77
	HA MUNI RECEIVABLES ITR 3.220% 03/11/2046 DD 06/24/21	CORPORATE DEBT INSTRUMENTS	448,498.53	397,253.53	357,022.36
	HIDDEN ROAD PARTNERS LP CLASS A UNITS	INTEREST-BEARING CASH	3,870,040.00	0.00	28,996,274.70
	HOPECA 6.340 15-NOV-2052 6.340% 11/15/2052 DD 12/07/22	CORPORATE DEBT INSTRUMENTS	9,200,000.00	9,200,000.00	9,918,757.18
	HSBC BANK PLC 0.000% 02/28/2024	CORPORATE DEBT INSTRUMENTS	29,333.00	292,627.69	10,574.55
	HSBC BANK PLC 0.000% 04/04/2024	CORPORATE DEBT INSTRUMENTS	132,345.00	1,337,885.07	48,636.79
	HYPERTHERM INC 3.610% 12/30/2036 DD 12/30/21	CORPORATE DEBT INSTRUMENTS	1,500,000.00	1,211,808.98	1,096,260.75
	HYPERTHERM INC D 3.610% 12/30/2036 DD 01/26/22	CORPORATE DEBT INSTRUMENTS	5,100,000.00	4,156,561.97	3,750,857.17
	IMPERIAL FUND MOR NQM7 A1 144A VAR RT 11/25/2067 DD 11/01/22	CORPORATE DEBT INSTRUMENTS	99,496.00	99,495.80	99,496.00
	ITR CONCESSION CO LLC 4.010% 03/15/2052 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	4,700,000.00	4,157,740.23	3,601,186.34
	KAISA GROUP HOLDINGS LTD REGS 8.500% 06/30/2022 DD 06/30/17	CORPORATE DEBT INSTRUMENTS	500,000.00	55,216.25	67,501.13
	LA CHARGERS HEADQUARTERS TR 4.020% 06/15/2054 DD 03/08/22	CORPORATE DEBT INSTRUMENTS	4,653,975.00	4,295,510.14	3,737,552.08
	LOGAN FOUNTAIN SHELTER LEASE- 5.500% 11/30/2054 DD 07/14/22	CORPORATE DEBT INSTRUMENTS	6,900,000.00	7,222,749.92	6,988,879.04
	METTLER-TOLEDO INTL INC 2.810% 03/17/2037 DD 12/14/21	CORPORATE DEBT INSTRUMENTS	2,500,000.00	2,189,859.23	1,899,915.73
	MILLIKEN + CO 3.010% 10/15/2036 DD 10/18/21	CORPORATE DEBT INSTRUMENTS	1,400,000.00	1,126,851.25	1,024,427.07
	NATIONWIDE BUILDING SOCIE REGS VAR RT 12/31/2049	CORPORATE DEBT INSTRUMENTS	75,000.00	155,859.76	111,869.70

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	NETH 6.090% 12/21/2042 DD 12/21/22	CORPORATE DEBT INSTRUMENTS	8,800,000.00	8,800,000.00	8,543,038.86
	NIKO RESOURCES LTD 7.000% 31-DEC-2025	CORPORATE DEBT INSTRUMENTS	4,000,000.00	18,326.21	17,712.83
	NYO COMMERCIAL MOR 1290 A 144A VAR RT 11/15/2038 DD 11/16/21	CORPORATE DEBT INSTRUMENTS	2,500,000.00	2,274,218.75	2,264,944.25
	OBX 2018-1 TRUST 1 A2 144A VAR RT 06/25/2057 DD 03/29/18	CORPORATE DEBT INSTRUMENTS	123,371.36	120,266.60	116,027.25
	OHIO ST ENERGY PARTNERS LLC 3.170% 08/12/2051 DD 08/12/21	CORPORATE DEBT INSTRUMENTS	4,000,000.00	3,114,615.64	2,678,313.04
	PGA TOUR INC 3.220% 05/30/2047 DD 03/15/21	CORPORATE DEBT INSTRUMENTS	2,600,000.00	2,255,115.46	2,011,927.50
	PILI 1 PORTFOLIO SCSP 4.970% 05/05/2037 DD 05/05/22	CORPORATE DEBT INSTRUMENTS	8,400,000.00	8,562,573.43	7,870,608.73
	PLENARY INFRASTRUCTURE PHILADE 3.721% 07/31/2056 DD 08/31/21	CORPORATE DEBT INSTRUMENTS	2,500,000.00	2,084,661.10	1,881,861.33
	PRIME PPTY FD LLC 5.480% 10/14/2037 DD 10/14/22	CORPORATE DEBT INSTRUMENTS	2,800,000.00	2,800,000.00	2,854,088.86
	RADY CHILDREN'S HOSPITAL-SAN D 3.154% 08/15/2051 DD 05/18/21	CORPORATE DEBT INSTRUMENTS	2,750,000.00	2,106,292.57	1,867,996.87
	REGISTRY FIN PTY LTD 4.180% 03/15/2052 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	2,300,000.00	2,300,000.00	1,161,840.06
	REGISTRY FIN PTY LTD 4.220% 03/15/2047 DD 03/15/22	CORPORATE DEBT INSTRUMENTS	1,200,000.00	1,200,000.00	609,080.16
	SALAVERRY FIN LTD 7.165% 11/22/2042 DD 12/07/22	CORPORATE DEBT INSTRUMENTS	2,000,000.00	2,000,000.00	2,093,407.66
	SALERNO POMPEI NAPOLI SPA 2.800% 01/19/2045	CORPORATE DEBT INSTRUMENTS	8,500,000.00	6,532,241.96	6,357,447.23
	SETANTA AIRCRAFT/AERCAP 11/21 0.000% 11/02/2028 DD 10/25/21	CORPORATE DEBT INSTRUMENTS	1,700,000.00	1,668,125.00	1,688,950.00
	SINO FOREST CORPORATION 4.250% 12/15/2016 DD 12/17/09	CORPORATE DEBT INSTRUMENTS	5,877,000.00	1.76	1.18
	ST EDWARDS SHELTER LEASE-BKD T 3.710% 06/15/2055 DD 11/17/22	CORPORATE DEBT INSTRUMENTS	2,700,000.00	2,700,000.00	2,929,393.73
	STADCO LA LLC 3.750% 05/15/2056 DD 07/29/21	CORPORATE DEBT INSTRUMENTS	9,700,000.00	7,152,000.22	6,569,614.74
	STICHTING AK RABOBANK CER REGS STEP 12/31/2049	CORPORATE DEBT INSTRUMENTS	2,100,975.00	2,125,247.91	2,149,884.23
	SYNCORDIA TECHN VAR RT 01-JAN-2059	CORPORATE DEBT INSTRUMENTS	5,301,966.09	2,650,983.04	2,649,906.96
	SYRACUSE ENERGY CONCESSIONAIRE 2.980% 06/01/2051 DD 08/25/21	CORPORATE DEBT INSTRUMENTS	3,200,000.00	2,380,927.74	2,129,856.83
	TFORCE HLDGS INC 3.800% 03/23/2037 DD 03/23/22	CORPORATE DEBT INSTRUMENTS	10,000,000.00	9,265,561.30	8,069,619.00
	TIBCO SOFTWARE/CITRIX 9/22 TLB	CORPORATE DEBT INSTRUMENTS	600,000.00	546,000.00	542,892.00
	TOTTENHAM HOTSPUR STADIUM LTD 2.960% 07/15/2041 DD 06/10/21	CORPORATE DEBT INSTRUMENTS	5,600,000.00	4,798,444.37	3,800,058.35
	TP REIT PROPCO 2 LIMITED 2.786% 08/26/2036	CORPORATE DEBT INSTRUMENTS	3,400,000.00	3,437,319.41	2,959,404.53
	TRUST FIBRA UNO REGS 6.950% 01/30/2044 DD 01/30/14	CORPORATE DEBT INSTRUMENTS	500,000.00	430,100.00	433,125.00
	ULLICO INFRASTRUCTURE SOUTHLAN 3.860% 03/30/2040 DD 02/11/21	CORPORATE DEBT INSTRUMENTS	3,190,656.03	2,785,487.79	2,559,376.28
	UPPER PENINSULA POWER CO 3.590% 06/03/2051 DD 06/03/21	CORPORATE DEBT INSTRUMENTS	4,300,000.00	3,219,081.27	2,857,575.54
	UPPER PENINSULA PWR HLDG CO 3.150% 06/03/2031 DD 06/03/21	CORPORATE DEBT INSTRUMENTS	2,300,000.00	2,025,959.35	1,864,897.20
	VIRIDOR ENERGY GROUP LTD 2.900% 03/31/2043 DD 12/01/21	CORPORATE DEBT INSTRUMENTS	5,282,510.00	6,146,729.03	4,474,156.90
	Australian dollar-HM_CH0300062-OnHand	Cash	(56,143.00)	(38,151.98)	(38,224.96)
	Australian dollar-HM_CH0300082-OnHand	Cash	56,141.74	40,478.20	38,224.10
	Brazilian real-HM_CH0300062-OnHand	Cash	1.00	0.19	0.19
	Brazilian real-HM_CH0300092-OnHand	Cash	(2,722,694.57)	(514,275.93)	(515,686.27)
	Brazilian real-HM_CH0300102-OnHand	Cash	(1,219,259.47)	(229,629.77)	(230,931.29)
	Canadian dollar-HM_CH0300052-OnHand	Cash	(0.12)	(0.09)	(0.09)
	Canadian dollar-HM_CH0300082-OnHand	Cash	1.37	1.04	1.01
	Chinese renminbi yuan-HM_CH0300062-OnHand	Cash	1.00	0.14	0.14
	Chinese renminbi yuan-HM_CH0300082-OnHand	Cash	0.06	0.01	0.01
	Czech koruna-HM_CH0300052-OnHand	Cash	(0.78)	(0.03)	(0.03)
	Czech koruna-HM_CH0300082-OnHand	Cash	(0.01)	0.00	0.00
	Danish krone-HM_CH0300082-OnHand	Cash	0.47	0.07	0.07
	Euro-HM_CH0300032-OnHand	Cash	283,239.34	296,964.87	303,193.55
	Euro-HM_CH0300052-OnHand	Cash	(280,750.40)	(293,575.08)	(300,529.27)
	Euro-HM_CH0300062-OnHand	Cash	(3,694,021.94)	(3,874,525.26)	(3,954,265.79)
	Euro-HM_CH0300082-OnHand	Cash	4,700,533.36	4,917,471.06	5,031,685.94
	Euro-HM_CH0300092-OnHand	Cash	48,973.60	47,746.79	52,423.79
	Euro-HM_CH0300102-OnHand	Cash	(1,412,599.53)	(1,446,153.70)	(1,512,117.17)
	Euro-HM_CH0300122-OnHand	Cash	967,524.77	984,988.59	1,035,686.89
	Hong Kong dollar-HM_CH0300052-OnHand	Cash	(528,402.76)	(67,886.68)	(67,696.64)

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	Hong Kong dollar-HM_CH0300062-OnHand	Cash	25,058,102.13	3,221,701.45	3,210,334.08
	Hong Kong dollar-HM_CH0300082-OnHand	Cash	(29,924,510.17)	(3,814,708.32)	(3,833,796.92)
	Hong Kong dollar-HM_CH0300102-OnHand	Cash	3,887,824.28	497,027.53	498,090.99
	Hong Kong dollar-HM_CH0300122-OnHand	Cash	893,445.81	113,919.24	114,464.36
	Hungarian forint-HM_CH0300062-OnHand	Cash	(12,917,905.00)	(32,493.01)	(34,632.69)
	Hungarian forint-HM_CH0300082-OnHand	Cash	12,917,904.87	32,321.65	34,632.68
	Indonesian rupiah-HM_CH0300052-OnHand	Cash	(0.75)	0.00	0.00
	Indonesian rupiah-HM_CH0300062-OnHand	Cash	(10,220,611,100.41)	(657,020.46)	(656,535.16)
	Indonesian rupiah-HM_CH0300082-OnHand	Cash	10,220,612,101.07	660,779.83	656,535.22
	Japanese yen-HM_CH0300032-OnHand	Cash	(18,060,845.00)	(131,751.06)	(137,616.92)
	Japanese yen-HM_CH0300052-OnHand	Cash	18,158,623.00	156,590.43	138,361.96
	Japanese yen-HM_CH0300062-OnHand	Cash	(1.00)	(0.01)	(0.01)
	Malaysian ringgit-HM_CH0300082-OnHand	Cash	7,889.05	1,875.22	1,790.93
	Mexican peso-HM_CH0300052-OnHand	Cash	(2,494,897.69)	(120,259.57)	(128,032.11)
	Mexican peso-HM_CH0300062-OnHand	Cash	(31,851,257.74)	(1,611,538.76)	(1,634,529.43)
	Mexican peso-HM_CH0300082-OnHand	Cash	31,851,256.98	1,626,833.13	1,634,529.39
	New Romanian leu-HM_CH0300082-OnHand	Cash	0.02	0.00	0.00
	New Turkish lira-HM_CH0300052-OnHand	Cash	54,443,748.02	2,946,195.87	2,911,080.11
	New Turkish lira-HM_CH0300062-OnHand	Cash	(18,367,509.00)	(985,447.47)	(982,101.57)
	New Turkish lira-HM_CH0300082-OnHand	Cash	18,367,508.57	1,070,991.75	982,101.54
	New Turkish lira-HM_CH0300092-OnHand	Cash	(6,321,316.79)	(343,821.23)	(337,997.66)
	Norwegian krone-HM_CH0300052-OnHand	Cash	0.21	0.02	0.02
	Norwegian krone-HM_CH0300062-OnHand	Cash	(22,297,197.69)	(2,223,112.94)	(2,275,967.43)
	Norwegian krone-HM_CH0300082-OnHand	Cash	22,297,198.15	2,239,035.26	2,275,967.47
	Norwegian krone-HM_CH0300102-OnHand	Cash	0.09	0.01	0.01
	Polish zloty-HM_CH0300022-OnHand	Cash	(5.68)	(1.21)	(1.30)
	Polish zloty-HM_CH0300032-OnHand	Cash	1,111,985.56	274,496.56	253,799.76
	Polish zloty-HM_CH0300052-OnHand	Cash	(4,888,030.35)	(1,142,149.43)	(1,115,644.80)
	Polish zloty-HM_CH0300062-OnHand	Cash	124,734.00	28,000.85	28,469.31
	Polish zloty-HM_CH0300082-OnHand	Cash	(124,733.91)	(29,726.78)	(28,469.29)
	Polish zloty-HM_CH0300092-OnHand	Cash	(813,515.05)	(178,372.47)	(185,676.80)
	Qatari riyal-HM_CH0300052-OnHand	Cash	0.12	0.03	0.03
	Qatari riyal-HM_CH0300062-OnHand	Cash	3,066,899.00	842,149.80	842,149.79
	Qatari riyal-HM_CH0300082-OnHand	Cash	0.01	0.00	0.00
	Russian rouble-HM_CH0300052-OnHand	Cash	(39,905,705.42)	(548,432.95)	(541,094.31)
	Russian rouble-HM_CH0300082-OnHand	Cash	(18,334,246.71)	(242,252.76)	(248,599.96)
	Saudi Arabian riyal-HM_CH0300042-OnHand	Cash	(2,740.23)	(730.61)	(729.17)
	Saudi Arabian riyal-HM_CH0300052-OnHand	Cash	(0.02)	0.00	(0.01)
	Saudi Arabian riyal-HM_CH0300062-OnHand	Cash	8,295,810.00	2,205,745.82	2,207,506.65
	Saudi Arabian riyal-HM_CH0300082-OnHand	Cash	5.38	1.43	1.43
	Saudi Arabian riyal-HM_CH0300092-OnHand	Cash	(42,434.52)	(11,292.54)	(11,291.78)
	Singapore dollar-HM_CH0300062-OnHand	Cash	(1.00)	(0.72)	(0.75)
	Singapore dollar-HM_CH0300082-OnHand	Cash	1.03	0.74	0.77
	South African rand-HM_CH0300022-OnHand	Cash	(1,217.36)	(70.08)	(71.65)
	South African rand-HM_CH0300042-OnHand	Cash	69,539.23	4,472.08	4,092.65
	South African rand-HM_CH0300052-OnHand	Cash	48,757,518.42	2,979,576.36	2,869,566.30
	South African rand-HM_CH0300062-OnHand	Cash	(170,791,127.23)	(9,846,695.56)	(10,051,710.57)
	South African rand-HM_CH0300082-OnHand	Cash	170,791,126.69	10,156,700.29	10,051,710.54
	South African rand-HM_CH0300092-OnHand	Cash	13,873,027.28	800,001.58	816,480.68
	South Korean won-HM_CH0300062-OnHand	Cash	(5,946,966,977.00)	(4,605,939.26)	(4,703,018.57)

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	South Korean won-HM_CH0300082-OnHand	Cash	5,952,998,545.64	4,605,130.58	4,707,788.49
	South Korean won-HM_CH0300102-OnHand	Cash	(431,914,123.20)	(349,106.15)	(341,569.10)
	Swedish krona-HM_CH0300052-OnHand	Cash	(1.16)	(0.13)	(0.11)
	Swedish krona-HM_CH0300062-OnHand	Cash	(3,508,052.00)	(339,683.95)	(336,186.15)
	Swedish krona-HM_CH0300082-OnHand	Cash	3,508,052.21	336,715.62	336,186.17
	Swiss franc-HM_CH0300052-OnHand	Cash	(0.01)	(0.01)	(0.01)
	Swiss franc-HM_CH0300062-OnHand	Cash	(4,175.00)	(4,465.96)	(4,515.22)
	Swiss franc-HM_CH0300082-OnHand	Cash	4,175.32	4,547.04	4,515.57
	Thailand baht-HM_CH0300062-OnHand	Cash	(11,729,222.16)	(336,651.05)	(338,652.29)
	Thailand baht-HM_CH0300082-OnHand	Cash	11,729,221.85	333,272.97	338,652.28
	U.K. pound-HM_CH0300032-OnHand	Cash	7,074.50	8,757.47	8,552.72
	U.K. pound-HM_CH0300042-OnHand	Cash	660,580.17	830,557.64	798,608.40
	U.K. pound-HM_CH0300052-OnHand	Cash	(3,119,520.54)	(3,831,610.02)	(3,771,344.36)
	U.K. pound-HM_CH0300062-OnHand	Cash	(910,475.42)	(1,105,089.54)	(1,100,719.26)
	U.K. pound-HM_CH0300082-OnHand	Cash	1,261,835.79	1,504,903.74	1,525,496.38
	U.K. pound-HM_CH0300092-OnHand	Cash	294,823.48	359,080.26	356,426.85
	U.K. pound-HM_CH0300102-OnHand	Cash	(1,995,647.66)	(2,301,478.34)	(2,412,638.24)
	U.K. pound-HM_CH0300122-OnHand	Cash	3,786.27	4,562.83	4,577.41
	U.S. Dollars-HM_CH0300012-OnHand	Cash	(69,500,000.00)	(69,500,000.00)	(69,500,000.00)
	U.S. Dollars-HM_CH0300022-OnHand	Cash	37,165.08	37,165.08	37,165.08
	U.S. Dollars-HM_CH0300032-OnHand	Cash	9,080,331.60	9,080,331.60	9,080,331.60
	U.S. Dollars-HM_CH0300042-OnHand	Cash	(3,648.14)	(3,648.14)	(3,648.14)
	U.S. Dollars-HM_CH0300052-OnHand	Cash	36,947,057.36	36,947,057.36	36,947,057.36
	U.S. Dollars-HM_CH0300062-OnHand	Cash	18,100,106.53	18,100,106.53	18,100,106.53
	U.S. Dollars-HM_CH0300082-OnHand	Cash	19,439,612.97	19,439,612.97	19,439,612.97
	U.S. Dollars-HM_CH0300092-OnHand	Cash	(3,062,613.75)	(3,062,613.75)	(3,062,613.75)
	U.S. Dollars-HM_CH0300102-OnHand	Cash	(8,414,021.10)	(8,414,021.10)	(8,414,021.10)
	U.S. Dollars-HM_CH0300122-OnHand	Cash	868,844.26	868,844.26	868,844.26
	U.S. Dollars-HM_CH0300132-OnHand	Cash	(1,719,733.01)	(1,719,733.01)	(1,719,733.01)
	U.S. Dollars-HM_CH0300142-OnHand	Cash	(1,311,124.65)	(1,311,124.65)	(1,311,124.65)
	U.S. Dollars-HM_CH0300152-OnHand	Cash	(61,109.50)	(61,109.50)	(61,109.50)
	UAE dirham-HM_CH0300092-OnHand	Cash	(53,300.80)	(14,511.11)	(14,513.10)
	Australian dollar-HM_CP0400012-OnHand	Cash	360,785.35	244,521.31	245,640.71
	Australian dollar-HM_CP0400132-OnHand	Cash	810,407.26	530,056.86	551,765.78
	Canadian dollar-HM_CP0400002-OnHand	Cash	(243.59)	(186.02)	(179.90)
	Canadian dollar-HM_CP0400012-OnHand	Cash	(0.17)	(0.13)	(0.13)
	Euro-HM_CP0400002-OnHand	Cash	(11.28)	(11.90)	(12.07)
	Euro-HM_CP0400012-OnHand	Cash	24,398.06	26,116.90	26,116.90
	Euro-HM_CP0400022-OnHand	Cash	1,866.15	1,941.92	1,997.62
	Euro-HM_CP0400072-OnHand	Cash	(4,411.28)	(4,666.81)	(4,722.05)
	Mexican peso-HM_CP0400012-OnHand	Cash	46.92	2.48	2.41
	U.K. pound-HM_CP0400012-OnHand	Cash	502.49	607.49	607.49
	U.S. Dollars-HM_CP0400002-OnHand	Cash	211,263.56	211,263.56	211,263.56
	U.S. Dollars-HM_CP0400012-OnHand	Cash	7,100,374.35	7,100,374.35	7,100,374.35
	U.S. Dollars-HM_CP0400022-OnHand	Cash	248,025.89	248,025.89	248,025.89
	U.S. Dollars-HM_CP0400032-OnHand	Cash	10.88	10.88	10.88
	U.S. Dollars-HM_CP0400072-OnHand	Cash	59,019.09	59,019.09	59,019.09
	U.S. Dollars-HM_CP0400122-OnHand	Cash	(309,343.80)	(309,343.80)	(309,343.80)
	U.S. Dollars-HM_CP0400132-OnHand	Cash	(3,476,259.89)	(3,476,259.89)	(3,476,259.89)
	U.S. Dollars-HM_CP0400142-OnHand	Cash	1,371.34	1,371.34	1,371.34

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	Japanese yen-HM_CY0500012-OnHand	Cash	2,210,157.00	15,762.62	16,840.57
	Taiwan new dollar-HM_CY0500012-OnHand	Cash	(513,513.26)	(16,213.22)	(16,707.50)
	U.S. Dollars-HM_CY0500002-OnHand	Cash	600,857.79	600,857.79	600,857.79
	U.S. Dollars-HM_CY0500012-OnHand	Cash	484,518.63	484,518.63	484,518.63
	Australian dollar-HM_GL0600022-OnHand	Cash	(151.92)	(103.16)	(103.43)
	Australian dollar-HM_GL0600082-OnHand	Cash	19,672.65	11,211.39	13,394.12
	Australian dollar-HM_GL0600242-OnHand	Cash	2,192.26	5,387.46	1,492.60
	Canadian dollar-HM_GL0600022-OnHand	Cash	(639,936.89)	(476,040.25)	(472,626.95)
	Canadian dollar-HM_GL0600032-OnHand	Cash	1,356,326.30	1,029,964.88	1,001,718.09
	Euro-HM_GL0600002-OnHand	Cash	(5,461.32)	(5,723.20)	(5,846.07)
	Euro-HM_GL0600022-OnHand	Cash	(1,587,087.89)	(1,652,272.22)	(1,698,898.23)
	Euro-HM_GL0600032-OnHand	Cash	(518,045.55)	(545,527.87)	(554,541.86)
	Euro-HM_GL0600052-OnHand	Cash	3,605.56	3,712.94	3,859.57
	Euro-HM_GL0600082-OnHand	Cash	(53,935.19)	(55,345.59)	(57,734.92)
	Euro-HM_GL0600102-OnHand	Cash	923,994.00	897,290.57	989,089.38
	Euro-HM_GL0600172-OnHand	Cash	5,737.37	5,776.47	6,141.57
	Euro-HM_GL0600202-OnHand	Cash	(2,271,481.28)	(2,301,491.77)	(2,431,507.14)
	Euro-HM_GL0600242-OnHand	Cash	49,097.68	139,801.22	52,556.61
	Hong Kong dollar-HM_GL0600002-OnHand	Cash	(1,316,025.65)	(168,963.26)	(168,603.43)
	Hong Kong dollar-HM_GL0600092-OnHand	Cash	1,316,025.65	168,963.26	168,603.43
	Singapore dollar-HM_GL0600002-OnHand	Cash	(182,075.00)	(134,328.08)	(135,937.73)
	Singapore dollar-HM_GL0600042-OnHand	Cash	182,075.00	134,328.08	135,937.73
	Swedish krona-HM_GL0600022-OnHand	Cash	(117,893.20)	(11,108.29)	(11,298.03)
	Swedish krona-HM_GL0600082-OnHand	Cash	97,724.07	8,787.74	9,365.16
	Swedish krona-HM_GL0600242-OnHand	Cash	284,815.19	9,084.37	27,294.61
	Swiss franc-HM_GL0600022-OnHand	Cash	1,761,538.00	1,846,475.88	1,905,086.25
	Thailand baht-HM_GL0600002-OnHand	Cash	(17,708,666.06)	(508,394.92)	(511,293.95)
	Thailand baht-HM_GL0600042-OnHand	Cash	17,708,666.06	508,394.92	511,293.95
	U.K. pound-HM_GL0600022-OnHand	Cash	(26,840.87)	(32,595.55)	(32,449.27)
	U.K. pound-HM_GL0600042-OnHand	Cash	2.86	3.38	3.46
	U.K. pound-HM_GL0600082-OnHand	Cash	29,429.23	(105,491.98)	35,578.47
	U.K. pound-HM_GL0600242-OnHand	Cash	(58,803.84)	(65,245.89)	(71,090.90)
	U.S. Dollars-HM_GL0600002-OnHand	Cash	(2,122,832.27)	(2,122,832.27)	(2,122,832.27)
	U.S. Dollars-HM_GL0600012-OnHand	Cash	(5,536,148.70)	(5,536,148.70)	(5,536,148.70)
	U.S. Dollars-HM_GL0600022-OnHand	Cash	(18,096,038.87)	(18,096,038.88)	(18,096,038.88)
	U.S. Dollars-HM_GL0600032-OnHand	Cash	(50,578,230.90)	(50,578,230.90)	(50,578,230.90)
	U.S. Dollars-HM_GL0600042-OnHand	Cash	1,062,217.37	1,062,217.37	1,062,217.37
	U.S. Dollars-HM_GL0600052-OnHand	Cash	739,283.02	739,283.00	739,283.00
	U.S. Dollars-HM_GL0600082-OnHand	Cash	493,071.01	493,071.01	493,071.01
	U.S. Dollars-HM_GL0600102-OnHand	Cash	7,937,716.84	7,937,716.84	7,937,716.84
	U.S. Dollars-HM_GL0600122-OnHand	Cash	411,127.34	411,127.34	411,127.34
	U.S. Dollars-HM_GL0600162-OnHand	Cash	7,086.54	7,086.54	7,086.54
	U.S. Dollars-HM_GL0600172-OnHand	Cash	14,607.76	14,607.76	14,607.76
	U.S. Dollars-HM_GL0600182-OnHand	Cash	370,000.00	370,000.00	370,000.00
	U.S. Dollars-HM_GL0600202-OnHand	Cash	(8,539,320.99)	(8,539,320.99)	(8,539,320.99)
	U.S. Dollars-HM_GL0600212-OnHand	Cash	(3,980,636.80)	(3,980,636.80)	(3,980,636.80)
	U.S. Dollars-HM_GL0600242-OnHand	Cash	200,000.00	200,000.00	200,000.00
	Australian dollar-HM_IC0740002-OnHand	Cash	(2,092,141.87)	(1,500,781.01)	(1,424,434.79)
	Australian dollar-HM_IC0740012-OnHand	Cash	942,392.36	585,230.17	641,627.84
	Australian dollar-HM_IC0740032-OnHand	Cash	619,740.37	402,062.30	421,950.23

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	Canadian dollar-HM_IC0740002-OnHand	Cash	3,850,170.49	2,840,325.94	2,843,552.80
	Danish krone-HM_IC0740002-OnHand	Cash	56,406,210.09	8,699,166.54	8,119,740.04
	Euro-HM_IC0740002-OnHand	Cash	643,662.47	672,397.19	689,008.49
	Euro-HM_IC0740012-OnHand	Cash	(5,324.28)	(5,247.08)	(5,699.38)
	Euro-HM_IC0740032-OnHand	Cash	259,662.33	262,949.93	277,955.54
	Hong Kong dollar-HM_IC0740002-OnHand	Cash	(24,480,664.68)	(3,119,397.69)	(3,136,355.33)
	Hong Kong dollar-HM_IC0740012-OnHand	Cash	(6,150,663.38)	(793,561.26)	(787,996.00)
	Hong Kong dollar-HM_IC0740032-OnHand	Cash	(1,862,236.33)	(237,251.08)	(238,581.55)
	Israeli shekel-HM_IC0740002-OnHand	Cash	4,762,551.83	1,445,118.81	1,354,883.74
	Israeli shekel-HM_IC0740032-OnHand	Cash	(896,983.19)	(263,444.35)	(255,179.99)
	Japanese yen-HM_IC0740002-OnHand	Cash	(6,748,132.59)	(49,562.20)	(51,418.26)
	Japanese yen-HM_IC0740012-OnHand	Cash	5,989,500.00	50,817.54	45,637.76
	Japanese yen-HM_IC0740032-OnHand	Cash	(11,616,752.58)	(86,109.53)	(88,515.34)
	Japanese yen-HM_IC0740102-OnHand	Cash	0.03	0.00	0.00
	Norwegian krone-HM_IC0740002-OnHand	Cash	790,629.03	79,353.78	80,702.78
	Polish zloty-HM_IC0740002-OnHand	Cash	650,554.17	170,077.30	148,482.58
	Singapore dollar-HM_IC0740002-OnHand	Cash	(308,234.21)	(227,133.05)	(230,128.57)
	South African rand-HM_IC0740002-OnHand	Cash	852,271.66	58,535.14	50,159.44
	Swedish krona-HM_IC0740002-OnHand	Cash	43,869,226.00	4,095,781.81	4,204,107.01
	Swedish krona-HM_IC0740032-OnHand	Cash	(798,725.47)	(72,992.77)	(76,544.03)
	U.K. pound-HM_IC0740002-OnHand	Cash	(1,076,594.25)	(1,427,455.37)	(1,301,548.62)
	U.K. pound-HM_IC0740032-OnHand	Cash	31,355.02	37,300.26	37,906.65
	U.S. Dollars-HM_IC0740002-OnHand	Cash	270,578.87	270,578.87	270,578.87
	U.S. Dollars-HM_IC0740012-OnHand	Cash	115,109.71	115,109.71	115,109.71
	U.S. Dollars-HM_IC0740022-OnHand	Cash	727.24	727.24	727.24
	U.S. Dollars-HM_IC0740032-OnHand	Cash	6,743,265.68	6,743,265.68	6,743,265.68
	U.S. Dollars-HM_IC0740052-OnHand	Cash	576,165.13	576,165.13	576,165.13
	U.S. Dollars-HM_IC0740092-OnHand	Cash	(235,570.60)	(235,570.60)	(235,570.60)
	Australian dollar-HM_LZ0800162-OnHand	Cash	(1,078,673.42)	(749,852.74)	(734,414.80)
	Canadian dollar-HM_LZ0800032-OnHand	Cash	(1,015,349.58)	(787,091.96)	(749,888.91)
	Canadian dollar-HM_LZ0800152-OnHand	Cash	2,007.83	1,475.23	1,482.89
	Canadian dollar-HM_LZ0800162-OnHand	Cash	279,102.82	206,348.86	206,132.07
	Euro-HM_LZ0800002-OnHand	Cash	(2,966,661.90)	(3,331,772.07)	(3,175,663.23)
	Euro-HM_LZ0800162-OnHand	Cash	(3,590,734.32)	(3,707,300.30)	(3,843,701.55)
	Euro-HM_LZ0800172-OnHand	Cash	596,295.41	619,875.45	638,304.42
	Hong Kong dollar-HM_LZ0800002-OnHand	Cash	2.00	0.25	0.26
	Hong Kong dollar-HM_LZ0800162-OnHand	Cash	(10,813,804.02)	(1,383,680.49)	(1,385,417.11)
	Hong Kong dollar-HM_LZ0800172-OnHand	Cash	(975.98)	(125.35)	(125.04)
	Singapore dollar-HM_LZ0800002-OnHand	Cash	0.21	0.15	0.16
	U.K. pound-HM_LZ0800162-OnHand	Cash	(211,140.09)	(254,498.08)	(255,257.81)
	U.K. pound-HM_LZ0800172-OnHand	Cash	(313,661.43)	(363,728.76)	(379,200.99)
	U.S. Dollars-HM_LZ0800002-OnHand	Cash	9,756,017.28	9,756,017.28	9,756,017.28
	U.S. Dollars-HM_LZ0800032-OnHand	Cash	(12,061,785.81)	(12,061,785.81)	(12,061,785.81)
	U.S. Dollars-HM_LZ0800052-OnHand	Cash	2,242,508.61	2,242,508.61	2,242,508.61
	U.S. Dollars-HM_LZ0800092-OnHand	Cash	(7,117.81)	(7,117.81)	(7,117.81)
	U.S. Dollars-HM_LZ0800122-OnHand	Cash	2,484,992.64	2,484,992.64	2,484,992.64
	U.S. Dollars-HM_LZ0800132-OnHand	Cash	885,326.46	885,326.46	885,326.46
	U.S. Dollars-HM_LZ0800152-OnHand	Cash	(14,424,456.40)	(14,424,456.41)	(14,424,456.41)
	U.S. Dollars-HM_LZ0800162-OnHand	Cash	(10,715,522.84)	(10,715,522.84)	(10,715,522.84)
	U.S. Dollars-HM_LZ0800172-OnHand	Cash	(24,456.29)	(24,456.29)	(24,456.29)

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	U.S. Dollars-HM_LZ0800192-OnHand	Cash	(36,286.94)	(36,286.94)	(36,286.94)
	U.S. Dollars-HM_LZ0800212-OnHand	Cash	730,730.87	730,730.87	730,730.87
	U.S. Dollars-HM_LZ0800222-OnHand	Cash	(4,377,676.36)	(4,377,676.37)	(4,377,676.37)
	U.S. Dollars-HM_LZ0800232-OnHand	Cash	(128,960.72)	(128,960.72)	(128,960.72)
	U.S. Dollars-HM_LZ0800252-OnHand	Cash	0.62	0.62	0.62
	U.S. Dollars-HM_LZ0800272-OnHand	Cash	(507,784.34)	(507,784.34)	(507,784.34)
	U.S. Dollars-HM_MG0900002-OnHand	Cash	6,567,214.05	6,567,214.05	6,567,214.05
	U.S. Dollars-HM_MG0900012-OnHand	Cash	736,000.00	736,000.00	736,000.00
	U.S. Dollars-HM_MG0900022-OnHand	Cash	5,909,438.75	5,909,438.75	5,909,438.75
	U.S. Dollars-HM_MG0900032-OnHand	Cash	74,056.40	74,056.40	74,056.40
	Chinese renminbi yuan-HM_RY1200002-OnHand	Cash	215.86	31.56	31.05
	Chinese renminbi yuan-HM_RY1200052-OnHand	Cash	(24,717.14)	(3,585.34)	(3,555.55)
	Hong Kong dollar-HM_RY1200002-OnHand	Cash	9,730,344.14	1,248,670.22	1,246,608.99
	Hong Kong dollar-HM_RY1200012-OnHand	Cash	2,472,413.10	317,318.87	316,754.72
	Hong Kong dollar-HM_RY1200022-OnHand	Cash	(1,179,597.38)	(150,572.62)	(151,124.84)
	Indonesian rupiah-HM_RY1200002-OnHand	Cash	0.31	0.00	0.00
	Indonesian rupiah-HM_RY1200012-OnHand	Cash	0.24	0.00	0.00
	Japanese yen-HM_RY1200052-OnHand	Cash	43,650,393.68	319,385.33	332,599.77
	Malaysian ringgit-HM_RY1200002-OnHand	Cash	(37.09)	(8.42)	(8.42)
	Singapore dollar-HM_RY1200012-OnHand	Cash	0.08	0.06	0.06
	South Korean won-HM_RY1200002-OnHand	Cash	84.84	0.06	0.07
	Taiwan new dollar-HM_RY1200002-OnHand	Cash	0.17	0.01	0.01
	Thailand baht-HM_RY1200002-OnHand	Cash	(0.01)	0.00	0.00
	U.S. Dollars-HM_RY1200002-OnHand	Cash	(1,009,868.23)	(1,009,868.23)	(1,009,868.23)
	U.S. Dollars-HM_RY1200012-OnHand	Cash	578,198.00	578,198.00	578,198.00
	U.S. Dollars-HM_RY1200022-OnHand	Cash	412,372.91	412,372.91	412,372.91
	U.S. Dollars-HM_RY1200032-OnHand	Cash	4,134,039.61	4,134,039.61	4,134,039.61
	U.S. Dollars-HM_RY1200052-OnHand	Cash	(21,330,012.54)	(21,330,012.54)	(21,330,012.54)
	U.S. Dollars-HM_RY1200072-OnHand	Cash	19,703,898.43	19,703,898.43	19,703,898.43
	U.S. Dollars-HM_RY1200082-OnHand	Cash	0.12	0.12	0.12
	U.S. Dollars-HM_RY1200092-OnHand	Cash	0.04	0.04	0.04
	Australian dollar-HM_RC1300042-OnHand	Cash	169.21	111.97	115.21
	Australian dollar-HM_RC1300052-OnHand	Cash	921,619.10	623,143.16	627,484.36
	Australian dollar-HM_RC1300072-OnHand	Cash	255,492.41	171,448.18	173,952.01
	Australian dollar-HM_RC1300102-OnHand	Cash	227,273.00	148,722.96	154,738.82
	Australian dollar-HM_RC1300132-OnHand	Cash	(3,275,281.06)	(2,211,482.48)	(2,229,975.11)
	Australian dollar-HM_RC1300142-OnHand	Cash	72,387.19	48,474.08	49,284.82
	Australian dollar-HM_RC1300242-OnHand	Cash	(452,180.75)	(304,436.46)	(307,867.26)
	Chinese Yuan Hong Kong-HM_RC1300042-OnHand	Cash	7,821,729.74	1,107,787.37	1,130,193.44
	Chinese renminbi yuan-HM_RC1300072-OnHand	Cash	327.67	51.56	47.14
	Chinese renminbi yuan-HM_RC1300122-OnHand	Cash	90,864.60	13,475.30	13,070.85
	Euro-HM_RC1300022-OnHand	Cash	28,415,659.85	29,539,441.32	30,417,543.09
	Euro-HM_RC1300052-OnHand	Cash	(26,107,400.05)	(25,805,921.65)	(27,946,666.38)
	Euro-HM_RC1300072-OnHand	Cash	(34,834,265.27)	(35,525,083.74)	(37,288,339.26)
	Euro-HM_RC1300092-OnHand	Cash	200,070.13	198,793.68	214,165.07
	Euro-HM_RC1300102-OnHand	Cash	93,484.88	99,227.46	100,070.89
	Euro-HM_RC1300132-OnHand	Cash	(53,364.00)	(54,652.74)	(57,123.49)
	Euro-HM_RC1300142-OnHand	Cash	(7,700.00)	(8,148.46)	(8,242.46)
	Euro-HM_RC1300152-OnHand	Cash	80,000.00	78,988.00	85,636.00
	Euro-HM_RC1300242-OnHand	Cash	53,377.40	53,850.11	57,137.84

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	Hong Kong dollar-HM_RC1300052-OnHand	Cash	0.81	0.10	0.10
	Hong Kong dollar-HM_RC1300072-OnHand	Cash	8,961,664.77	1,149,500.21	1,148,129.16
	Hong Kong dollar-HM_RC1300102-OnHand	Cash	11,146,280.83	1,429,927.61	1,428,012.58
	Hong Kong dollar-HM_RC1300122-OnHand	Cash	3,270,093.76	417,144.20	418,950.06
	Hong Kong dollar-HM_RC1300132-OnHand	Cash	(3,015,305.30)	(385,771.59)	(386,307.68)
	Hong Kong dollar-HM_RC1300242-OnHand	Cash	25,920,495.13	3,307,516.95	3,320,820.08
	Indian rupee-HM_RC1300002-OnHand	Cash	(1,211,173.12)	(14,986.04)	(14,640.07)
	Indian rupee-HM_RC1300042-OnHand	Cash	(127,060,445.49)	(1,533,342.73)	(1,535,844.86)
	Indian rupee-HM_RC1300132-OnHand	Cash	(170,427,041.46)	(2,070,186.27)	(2,060,039.18)
	Japanese yen-HM_RC1300012-OnHand	Cash	(32,664,625.00)	(229,654.78)	(248,892.30)
	Japanese yen-HM_RC1300042-OnHand	Cash	0.03	0.00	0.00
	Japanese yen-HM_RC1300052-OnHand	Cash	13,704,519.10	100,774.94	104,423.34
	Japanese yen-HM_RC1300072-OnHand	Cash	(5,535,006.03)	(41,837.34)	(42,174.69)
	Japanese yen-HM_RC1300102-OnHand	Cash	22,540,088.19	168,268.48	171,747.09
	Japanese yen-HM_RC1300122-OnHand	Cash	274,743,272.56	1,960,537.42	2,093,441.58
	Japanese yen-HM_RC1300132-OnHand	Cash	2,587,620.35	19,263.87	19,716.70
	Japanese yen-HM_RC1300142-OnHand	Cash	(2,397,820.50)	(16,209.70)	(18,270.50)
	Japanese yen-HM_RC1300152-OnHand	Cash	(0.21)	0.00	0.00
	Japanese yen-HM_RC1300172-OnHand	Cash	300,000,023.55	2,139,667.43	2,285,888.63
	Japanese yen-HM_RC1300182-OnHand	Cash	(15,819,999.97)	(118,466.37)	(120,542.52)
	Japanese yen-HM_RC1300242-OnHand	Cash	(87,648,048.19)	(652,714.49)	(667,845.54)
	Malaysian ringgit-HM_RC1300122-OnHand	Cash	(54,000.55)	(12,065.81)	(12,258.92)
	New Zealand dollar-HM_RC1300072-OnHand	Cash	2,368,235.44	1,409,809.09	1,503,592.68
	New Zealand dollar-HM_RC1300112-OnHand	Cash	(49,479.45)	(28,589.23)	(31,414.50)
	New Zealand dollar-HM_RC1300132-OnHand	Cash	339,902.38	219,186.05	215,804.02
	New Zealand dollar-HM_RC1300242-OnHand	Cash	1,912,300.33	1,161,440.13	1,214,119.48
	Singapore dollar-HM_RC1300072-OnHand	Cash	232,614.92	166,630.63	173,670.99
	Singapore dollar-HM_RC1300102-OnHand	Cash	122,919.23	88,516.80	91,771.86
	Singapore dollar-HM_RC1300122-OnHand	Cash	(68,312.25)	(48,399.97)	(51,002.13)
	Singapore dollar-HM_RC1300132-OnHand	Cash	(416,771.00)	(306,525.68)	(311,162.46)
	Singapore dollar-HM_RC1300242-OnHand	Cash	699,766.17	501,272.36	522,447.49
	South Korean won-HM_RC1300042-OnHand	Cash	(766,150,340.91)	(595,878.16)	(605,891.93)
	South Korean won-HM_RC1300122-OnHand	Cash	0.10	0.00	0.00
	South Korean won-HM_RC1300132-OnHand	Cash	753,643.76	539.56	596.00
	South Korean won-HM_RC1300182-OnHand	Cash	(400,150,684.93)	(313,560.85)	(316,449.73)
	Taiwan new dollar-HM_RC1300002-OnHand	Cash	(1,250,346.67)	(39,008.17)	(40,680.86)
	Taiwan new dollar-HM_RC1300032-OnHand	Cash	564,309.89	18,927.05	18,360.20
	Taiwan new dollar-HM_RC1300042-OnHand	Cash	(2,545,845.89)	(82,830.79)	(82,830.79)
	Taiwan new dollar-HM_RC1300122-OnHand	Cash	132,096.64	4,304.04	4,297.85
	Taiwan new dollar-HM_RC1300132-OnHand	Cash	(3,425,598.15)	(109,615.13)	(111,454.12)
	Taiwan new dollar-HM_RC1300182-OnHand	Cash	(588,698.95)	(18,431.68)	(19,153.71)
	Thailand baht-HM_RC1300032-OnHand	Cash	(2,546,862.46)	(69,058.09)	(73,534.36)
	Thailand baht-HM_RC1300112-OnHand	Cash	(8,116,037.48)	(221,510.22)	(234,330.52)
	Thailand baht-HM_RC1300132-OnHand	Cash	2,041,053.48	55,646.95	58,930.37
	Thailand baht-HM_RC1300162-OnHand	Cash	(4,278,659.60)	(113,464.28)	(123,535.72)
	U.K. pound-HM_RC1300072-OnHand	Cash	329,276.77	412,987.88	398,079.15
	U.K. pound-HM_RC1300102-OnHand	Cash	200,000.00	250,679.48	241,790.00
	U.S. Dollars-HM_RC1300002-OnHand	Cash	5,462,042.72	5,462,042.72	5,462,042.72
	U.S. Dollars-HM_RC1300012-OnHand	Cash	(286,440.05)	(286,440.05)	(286,440.05)
	U.S. Dollars-HM_RC1300022-OnHand	Cash	9,052,948.97	9,052,948.97	9,052,948.97

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	U.S. Dollars-HM_RC1300032-OnHand	Cash	52,836.32	52,836.32	52,836.32
	U.S. Dollars-HM_RC1300042-OnHand	Cash	3,198,146.40	3,198,146.40	3,198,146.40
	U.S. Dollars-HM_RC1300052-OnHand	Cash	(1,910,398.15)	(1,910,398.15)	(1,910,398.15)
	U.S. Dollars-HM_RC1300062-OnHand	Cash	849,436.72	849,436.72	849,436.72
	U.S. Dollars-HM_RC1300072-OnHand	Cash	65,660,210.09	65,660,210.09	65,660,210.09
	U.S. Dollars-HM_RC1300092-OnHand	Cash	440,699.30	440,699.30	440,699.30
	U.S. Dollars-HM_RC1300102-OnHand	Cash	1,100,271.67	1,100,271.67	1,100,271.67
	U.S. Dollars-HM_RC1300112-OnHand	Cash	247,797.11	247,797.11	247,797.11
	U.S. Dollars-HM_RC1300122-OnHand	Cash	176,115.93	176,115.93	176,115.93
	U.S. Dollars-HM_RC1300132-OnHand	Cash	(1,209,062.63)	(1,209,062.63)	(1,209,062.63)
	U.S. Dollars-HM_RC1300142-OnHand	Cash	(1,113,638.00)	(1,113,638.00)	(1,113,638.00)
	U.S. Dollars-HM_RC1300152-OnHand	Cash	3,304,000.00	3,304,000.00	3,304,000.00
	U.S. Dollars-HM_RC1300162-OnHand	Cash	1,080,110.32	1,080,110.32	1,080,110.32
	U.S. Dollars-HM_RC1300172-OnHand	Cash	1,465,371.02	1,465,371.02	1,465,371.02
	U.S. Dollars-HM_RC1300182-OnHand	Cash	4,113,954.05	4,113,954.05	4,113,954.05
	U.S. Dollars-HM_RC1300192-OnHand	Cash	321,862.91	321,862.91	321,862.91
	U.S. Dollars-HM_RC1300202-OnHand	Cash	1,519,274.54	1,519,274.54	1,519,274.54
	U.S. Dollars-HM_RC1300212-OnHand	Cash	(353,555.62)	(353,555.62)	(353,555.62)
	U.S. Dollars-HM_RC1300222-OnHand	Cash	(972,370.62)	(972,370.62)	(972,370.62)
	U.S. Dollars-HM_RC1300232-OnHand	Cash	(27,711.77)	(27,711.77)	(27,711.77)
	U.S. Dollars-HM_RC1300242-OnHand	Cash	136,015.67	136,015.67	136,015.67
	U.S. Dollars-HM_RC1300252-OnHand	Cash	85,123.45	85,123.45	85,123.45
	U.S. Dollars-HM_RC1300272-OnHand	Cash	(460,540.66)	(460,540.66)	(460,540.66)
	U.S. Dollars-HM_RC1300282-OnHand	Cash	9,646.82	9,646.82	9,646.82
	Australian dollar-HM_WH1400012-OnHand	Cash	573,453.04	433,910.81	390,435.50
	Australian dollar-HM_WH1400022-OnHand	Cash	(345.60)	(221.13)	(235.30)
	Canadian dollar-HM_WH1400012-OnHand	Cash	(35,380,761.38)	(27,259,131.39)	(26,130,547.55)
	Canadian dollar-HM_WH1400022-OnHand	Cash	(17,644,495.93)	(13,189,456.78)	(13,031,385.47)
	Canadian dollar-HM_WH1400042-OnHand	Cash	7,206,683.84	5,300,632.74	5,322,513.91
	Euro-HM_WH1400012-OnHand	Cash	(165,287.26)	(175,343.84)	(176,931.75)
	Euro-HM_WH1400022-OnHand	Cash	5.26	5.20	5.63
	Hong Kong dollar-HM_WH1400012-OnHand	Cash	2,848,481.25	363,205.41	364,934.92
	Swedish krona-HM_WH1400012-OnHand	Cash	(476,911.46)	(56,360.24)	(45,703.72)
	Swiss franc-HM_WH1400012-OnHand	Cash	665,352.88	731,885.60	719,572.68
	Swiss franc-HM_WH1400042-OnHand	Cash	(78.27)	(80.19)	(84.65)
	U.K. pound-HM_WH1400012-OnHand	Cash	(1.91)	(2.57)	(2.31)
	U.K. pound-HM_WH1400022-OnHand	Cash	(72.37)	(83.13)	(87.49)
	U.K. pound-HM_WH1400042-OnHand	Cash	(221.94)	(247.78)	(268.31)
	U.S. Dollars-HM_WH1400002-OnHand	Cash	500,000.00	500,000.00	500,000.00
	U.S. Dollars-HM_WH1400012-OnHand	Cash	40,291,321.54	40,291,321.54	40,291,321.54
	U.S. Dollars-HM_WH1400022-OnHand	Cash	36,608,487.63	36,608,487.63	36,608,487.63
	U.S. Dollars-HM_WH1400032-OnHand	Cash	1.46	1.46	1.46
	U.S. Dollars-HM_WH1400042-OnHand	Cash	42,712,584.55	42,712,584.55	42,712,584.55
	Chinese renminbi yuan-HM_BB1600152-OnHand	Cash	(47,614.03)	(6,826.53)	(6,849.26)
	Euro-HM_BB1600002-OnHand	Cash	(1,947,762.73)	(1,941,253.59)	(2,084,982.61)
	Euro-HM_BB1600032-OnHand	Cash	(869,335.34)	(950,738.10)	(930,580.01)
	Euro-HM_BB1600112-OnHand	Cash	2,420,054.81	2,438,601.25	2,590,547.67
	Euro-HM_BB1600302-OnHand	Cash	1,146,848.48	1,208,032.85	1,227,643.96
	Euro-HM_BB1600322-OnHand	Cash	832,340.10	832,780.40	890,978.46
	Euro-HM_BB1600342-OnHand	Cash	(886,753.55)	(896,988.35)	(949,225.34)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Japanese yen-HM_BB1600022-OnHand	Cash	4,581,718.00	35,256.18	34,910.99
	Japanese yen-HM_BB1600112-OnHand	Cash	7,079,738.00	50,913.73	53,944.97
	Japanese yen-HM_BB1600302-OnHand	Cash	(89,044,390.00)	(640,353.75)	(678,485.14)
	Japanese yen-HM_BB1600322-OnHand	Cash	26,461,404.28	179,494.02	201,626.06
	Japanese yen-HM_BB1600342-OnHand	Cash	79,561,974.00	590,716.07	606,232.66
	Mexican peso-HM_BB1600002-OnHand	Cash	351,025.09	61,082.57	18,013.76
	Mexican peso-HM_BB1600012-OnHand	Cash	(351,024.97)	(17,507.48)	(18,013.75)
	Mexican peso-HM_BB1600112-OnHand	Cash	(2,123,396.87)	(107,648.86)	(108,967.59)
	Mexican peso-HM_BB1600302-OnHand	Cash	2,810,731.50	255,600.96	144,239.94
	South African rand-HM_BB1600002-OnHand	Cash	26,613,595.45	1,758,803.69	1,566,311.80
	South African rand-HM_BB1600112-OnHand	Cash	(4,191,442.01)	(233,564.88)	(246,682.38)
	South African rand-HM_BB1600302-OnHand	Cash	(22,908,821.25)	(1,258,930.97)	(1,348,271.68)
	U.K. pound-HM_BB1600112-OnHand	Cash	7,200.00	7,909.56	8,704.44
	U.S. Dollars-HM_BB1600002-OnHand	Cash	97,840,750.69	97,840,750.69	97,840,750.69
	U.S. Dollars-HM_BB1600012-OnHand	Cash	21,430.25	21,430.25	21,430.25
	U.S. Dollars-HM_BB1600022-OnHand	Cash	93,294.35	93,294.35	93,294.35
	U.S. Dollars-HM_BB1600032-OnHand	Cash	2,607,371.78	2,607,371.78	2,607,371.78
	U.S. Dollars-HM_BB1600042-OnHand	Cash	748,777.37	748,777.37	748,777.37
	U.S. Dollars-HM_BB1600052-OnHand	Cash	955,000.00	955,000.00	955,000.00
	U.S. Dollars-HM_BB1600062-OnHand	Cash	(11,054,221.72)	(11,054,221.72)	(11,054,221.72)
	U.S. Dollars-HM_BB1600092-OnHand	Cash	(507,521.62)	(507,521.62)	(507,521.62)
	U.S. Dollars-HM_BB1600102-OnHand	Cash	1,702,095.01	1,702,095.01	1,702,095.01
	U.S. Dollars-HM_BB1600112-OnHand	Cash	1,304,084.17	1,304,084.17	1,304,084.17
	U.S. Dollars-HM_BB1600122-OnHand	Cash	660,000.00	660,000.00	660,000.00
	U.S. Dollars-HM_BB1600132-OnHand	Cash	(1,186,682.98)	(1,186,682.98)	(1,186,682.98)
	U.S. Dollars-HM_BB1600142-OnHand	Cash	(78.38)	(78.38)	(78.38)
	U.S. Dollars-HM_BB1600152-OnHand	Cash	(5,970,399.01)	(5,970,399.01)	(5,970,399.01)
	U.S. Dollars-HM_BB1600162-OnHand	Cash	(5,107,317.18)	(5,107,317.18)	(5,107,317.18)
	U.S. Dollars-HM_BB1600182-OnHand	Cash	(3,472,489.00)	(3,472,489.00)	(3,472,489.00)
	U.S. Dollars-HM_BB1600192-OnHand	Cash	(159,705.46)	(159,705.46)	(159,705.46)
	U.S. Dollars-HM_BB1600202-OnHand	Cash	(3,110,000.00)	(3,110,000.00)	(3,110,000.00)
	U.S. Dollars-HM_BB1600222-OnHand	Cash	(38,403.39)	(38,403.39)	(38,403.39)
	U.S. Dollars-HM_BB1600232-OnHand	Cash	2,008,585.22	2,008,585.22	2,008,585.22
	U.S. Dollars-HM_BB1600242-OnHand	Cash	639.67	639.67	639.67
	U.S. Dollars-HM_BB1600252-OnHand	Cash	(2,888,097.65)	(2,888,097.65)	(2,888,097.65)
	U.S. Dollars-HM_BB1600262-OnHand	Cash	1,861,479.33	1,861,479.33	1,861,479.33
	U.S. Dollars-HM_BB1600272-OnHand	Cash	(1,787,510.16)	(1,787,510.16)	(1,787,510.16)
	U.S. Dollars-HM_BB1600282-OnHand	Cash	369,075.00	369,075.00	369,075.00
	U.S. Dollars-HM_BB1600302-OnHand	Cash	(65,984,191.15)	(65,984,191.15)	(65,984,191.15)
	U.S. Dollars-HM_BB1600322-OnHand	Cash	4,177,666.13	4,177,666.13	4,177,666.13
	U.S. Dollars-HM_BB1600342-OnHand	Cash	(522,987.62)	(522,987.62)	(522,987.62)
	U.S. Dollars-HM_PC1700012-OnHand	Cash	509,293.44	509,293.44	509,293.44
	U.S. Dollars-HM_PC1700022-OnHand	Cash	1.70	1.70	1.70
	Australian dollar-HM_PV1800002-OnHand	Cash	4,137,384.58	2,945,014.85	2,816,938.29
	Canadian dollar-HM_PV1800002-OnHand	Cash	8,638.05	6,800.77	6,379.65
	Danish krone-HM_PV1800002-OnHand	Cash	4,405,123.73	627,190.40	634,122.72
	Euro-HM_PV1800002-OnHand	Cash	225,604.17	230,135.46	241,497.98
	Euro-HM_PV1800022-OnHand	Cash	(1.50)	(1.58)	(1.61)
	Euro-HM_PV1800052-OnHand	Cash	(716,825.19)	(704,583.50)	(767,325.52)
	Japanese yen-HM_PV1800002-OnHand	Cash	12,156,391.79	89,851.00	92,627.19

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	New Zealand dollar-HM_PV1800002-OnHand	Cash	(62,096.17)	(47,476.12)	(39,424.86)
	Swedish krona-HM_PV1800002-OnHand	Cash	36,691,416.75	3,712,883.80	3,516,238.06
	Swiss franc-HM_PV1800002-OnHand	Cash	3,322,946.88	3,536,109.97	3,593,734.80
	Swiss franc-HM_PV1800022-OnHand	Cash	94,985.79	99,574.05	102,726.21
	Swiss franc-HM_PV1800052-OnHand	Cash	(164,899.50)	(165,457.78)	(178,337.21)
	U.K. pound-HM_PV1800002-OnHand	Cash	(376,141.34)	(425,837.01)	(454,736.07)
	U.S. Dollars-HM_PV1800002-OnHand	Cash	(20,180,416.12)	(20,180,416.12)	(20,180,416.12)
	U.S. Dollars-HM_PV1800012-OnHand	Cash	(10,241.16)	(10,241.16)	(10,241.16)
	U.S. Dollars-HM_PV1800032-OnHand	Cash	(1,122,977.74)	(1,122,977.74)	(1,122,977.74)
	Australian dollar-HM_BG1900002-OnHand	Cash	1.58	1.06	1.08
	Canadian dollar-HM_BG1900002-OnHand	Cash	0.02	0.02	0.01
	Danish krone-HM_BG1900002-OnHand	Cash	(0.19)	(0.03)	(0.03)
	Euro-HM_BG1900002-OnHand	Cash	7.94	8.61	8.50
	Hong Kong dollar-HM_BG1900002-OnHand	Cash	920,497.79	118,498.65	117,930.14
	Japanese yen-HM_BG1900002-OnHand	Cash	(1,140,922.37)	(10,400.39)	(8,693.40)
	Mexican peso-HM_BG1900002-OnHand	Cash	(0.06)	0.00	0.00
	New Zealand dollar-HM_BG1900002-OnHand	Cash	0.01	0.01	0.01
	Norwegian krone-HM_BG1900002-OnHand	Cash	47,897.49	5,604.05	4,889.10
	Singapore dollar-HM_BG1900002-OnHand	Cash	226,858.49	164,909.41	169,373.22
	Swedish krona-HM_BG1900002-OnHand	Cash	(0.64)	(0.06)	(0.06)
	Swiss franc-HM_BG1900002-OnHand	Cash	0.53	0.55	0.57
	U.K. pound-HM_BG1900002-OnHand	Cash	(33.74)	(43.93)	(40.79)
	U.S. Dollars-HM_BG1900002-OnHand	Cash	5,524,726.63	5,524,726.63	5,524,726.63
	U.S. Dollars-HM_CK2100002-OnHand	Cash	2,109,079.97	2,109,079.97	2,109,079.97
	U.S. Dollars-HM_CK2100012-OnHand	Cash	21,574.40	21,574.40	21,574.40
	U.S. Dollars-HM_CK2100042-OnHand	Cash	(3,397.99)	(3,397.99)	(3,397.99)
	U.S. Dollars-HM_NP2200002-OnHand	Cash	229,717.80	229,717.80	229,717.80
	U.S. Dollars-HM_NP2200012-OnHand	Cash	90,983.10	90,983.10	90,983.10
	Norwegian krone-HM_NL2300012-OnHand	Cash	(0.39)	(0.05)	(0.04)
	U.S. Dollars-HM_NL2300012-OnHand	Cash	317,617.76	317,617.76	317,617.76
	Australian dollar-HM_PA2400002-OnHand	Cash	(0.27)	(0.19)	(0.18)
	Euro-HM_PA2400002-OnHand	Cash	1.30	1.44	1.39
	Hong Kong dollar-HM_PA2400002-OnHand	Cash	(380,275.17)	(48,960.85)	(48,719.19)
	Japanese yen-HM_PA2400002-OnHand	Cash	(26.00)	(0.24)	(0.20)
	Swedish krona-HM_PA2400002-OnHand	Cash	(1.03)	(0.11)	(0.10)
	U.S. Dollars-HM_PA2400002-OnHand	Cash	6,352,442.66	6,352,442.66	6,352,442.66
	Singapore dollar-HM_MRT010002-OnHand	Cash	132.16	94.68	98.67
	South Korean won-HM_MRT010002-OnHand	Cash	12,993,593.00	10,275.68	10,275.68
	U.S. Dollars-HM_MRT010002-OnHand	Cash	2,077.43	2,077.43	2,077.43
	U.K. pound-HM_MRT020002-OnHand	Cash	(28.40)	(33.77)	(34.33)
	U.S. Dollars-HM_MRT020002-OnHand	Cash	1,887,615.32	1,887,615.32	1,887,615.32
	Goldman Sachs Financial Square Funds - Treasury Instruments Fund	Equity Instruments	14,206,571.24	14,206,571.24	14,206,571.24
	Morgan Stanley Institutional Liquidity Funds - Treasury Securities Portfolio	Equity Instruments	5,941,234.03	5,941,234.03	5,941,234.03
	JPMorgan Liquidity Funds - US Dollar Treasury Liquidity Fund	Equity Instruments	0.51	0.51	0.51
	BlackRock ICS US Treasury Fund	Equity Instruments	(0.63)	(0.63)	(0.63)
	Goldman Sachs Financial Square Funds - Treasury Instruments Fund	Equity Instruments	765,453.15	765,453.15	765,453.15
	US 5YR NOTE (CBT) Mar23	Futures	(4,502.00)	0.00	(105,517.87)
	US 2YR NOTE (CBT) MAR23	Futures	(122.00)	0.00	(34,312.62)
	US LONG BOND(CBT) Mar23	Futures	356.00	0.00	19,468.75
	US ULTRA BOND CBT Mar23	Futures	169.00	0.00	(397,464.70)

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	AUST 10Y BOND FUT MAR23	Futures	106.00	101.66	(442,259.20)
	AUST 3YR BOND FUT Mar23	Futures	(326.00)	312.66	272,931.80
	EURO-SCHATZ FUT MAR23	Futures	(229.00)	290.72	273,297.07
	EURO-BOBL FUTURE MAR23	Futures	79.00	100.29	(272,293.54)
	US 5YR NOTE (CBT) Mar23	Futures	91.00	114.66	(28,407.38)
	US 2YR NOTE (CBT) MAR23	Futures	(362.00)	438.42	(42,626.90)
	US 2YR NOTE (CBT) MAR23	Futures	(973.00)	1,309.56	441,826.73
	US 10YR NOTE (CBT)Mar23	Futures	645.00	0.00	(1,261,791.65)
	US 10YR NOTE (CBT)Mar23	Futures	153.00	208.08	(145,802.03)
	EURO STOXX 50 MAR23	Futures	62.00	85.59	(89,428.17)
	EURO STOXX 50 Dec23	Futures	18,679.00	14,864.32	18,653,009.15
	EURO STOXX 50 DEC24	Futures	(16,330.00)	3,358.27	26,494,350.54
	EURO STOXX 50 DEC25	Futures	(2,349.00)	1,861.81	(5,476,118.74)
	HANG SENG IDX FUT JAN23	Futures	93.00	323.78	114,421.72
	NIKKEI 225 (SGX) MAR23	Futures	17.00	22.00	(6,037.41)
	NIKKEI 225 (OSE) MAR23	Futures	31.00	42.50	(96,703.97)
	MINI TPX IDX FUT MAR23	Futures	(114.00)	85.70	263.81
	TOPIX INDX FUTR MAR23	Futures	(38.00)	56.69	61,201.44
	ADJ IR S&P 500 TR DEC23	Futures	858.00	63.00	(29,111,235.50)
	ADJ IR S&P 500 TR DEC24	Futures	(395.00)	0.00	14,126,754.50
	ADJ IR S&P 500 TR DEC25	Futures	(463.00)	0.00	19,080,246.75
	S&P500 EMINI FUT MAR23	Futures	29.00	51.73	(196,891.67)
	90DAY EURO\$ FUTR Jun26	Futures	32.00	0.00	(9,600.00)
	Avadel Pharmaceuticals PLC ADR	Equity Instruments	(32,034.00)	(258,845.73)	(229,363.44)
	Gol Linhas Aereas Inteligentes SA ADR	Equity Instruments	20,763.00	60,438.07	55,437.21
	LI AUTO INC - ADR	Equity Instruments	(62,761.00)	(1,191,401.43)	(1,280,324.40)
	NIO Inc ADR	Equity Instruments	(97,760.00)	(1,380,680.10)	(953,160.00)
	Sea Ltd ADR	Equity Instruments	(17,566.00)	(948,486.35)	(913,958.98)
	ZTO Express Cayman Inc ADR	Equity Instruments	(10,871.00)	(268,467.83)	(292,103.77)
	Baidu Inc ADR	Equity Instruments	5,620.00	609,097.85	642,815.60
	Vnet Group Inc	Equity Instruments	145,590.00	820,133.68	825,495.30
	Anheuser-Busch InBev NV ADR	Equity Instruments	(1,621.00)	(95,930.20)	(97,324.84)
	CRH PLC ADR	Equity Instruments	(486.00)	(16,862.56)	(19,337.94)
	Diageo PLC ADR	Equity Instruments	(1,275.00)	(227,866.61)	(227,192.25)
	Ecopetrol SA ADR	Equity Instruments	(14,998.00)	(165,491.03)	(157,029.06)
	Sociedad Quimica y Minera de Chile SA ADR	Equity Instruments	(2,497.00)	(192,640.34)	(199,360.48)
	BICYCLE THERAPEUTICS PLC-ADR	Equity Instruments	32,220.00	688,589.85	953,712.00
	BioNTech SE	Equity Instruments	4,001.00	714,071.17	601,030.22
	OLINK HOLDING AB - ADR	Equity Instruments	140,941.00	2,210,420.19	3,577,082.58
	BICYCLE THERAPEUTICS PLC-ADR	Equity Instruments	64,800.00	1,116,538.74	1,918,080.00
	Steinhoff International Holdings NV	Equity Instruments	0.00	182,823.09	0.00
	First Abu Dhabi Bank PJSC	Equity Instruments	0.00	(117,515.67)	(0.02)
	ATI PHYSICAL THERAPY INC	Equity Instruments	13,603.00	48,625.28	4,148.92
	BAUSCH + LOMB CORP -W/I	Equity Instruments	39,047.00	622,331.41	605,618.97
	Exelixis Inc	Equity Instruments	163.00	0.00	2,614.52
	FTAI INFRASTRUCTURE LLC-W/I	Equity Instruments	138,179.00	359,585.67	407,628.05
	Globalstar Inc	Equity Instruments	1.00	2.69	1.33
	iShares Russell 2000 Value ETF	Equity Instruments	(5,477.00)	(870,234.59)	(759,495.59)
	iShares Russell 2000 ETF	Equity Instruments	(4,525.00)	(934,864.59)	(788,979.00)
	FTAI AVIATION LTD	Equity Instruments	139,641.00	2,397,689.67	2,390,653.92

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	LyondellBasell Industries NV	Equity Instruments	125.00	0.00	10,378.75
	Home Capital Group Inc	Equity Instruments	5,673.00	178,846.43	178,402.03
	Summit Industrial Income REIT	Equity Instruments	19,214.00	323,783.93	321,983.50
	OBOTECH ACQUISITION SE - A	Equity Instruments	3,252.00	39,405.69	34,114.81
	ACCOR ACQUISITION CO SA	Equity Instruments	15,800.00	192,752.10	167,439.79
	AMCI ACQUISITION CORP II-A	Equity Instruments	84.00	819.04	838.32
	AMCI ACQUISITION CORP II	Equity Instruments	71.00	699.38	716.39
	ACRI CAPITAL ACQUISITION COR	Equity Instruments	(3,921.00)	(39,897.41)	(40,151.04)
	ACRI CAPITAL ACQUISITION COR UNITS	Equity Instruments	11,016.00	110,778.99	112,363.20
	ACROPOLIS INFRASTRUCTURE - A	Equity Instruments	108.00	1,046.82	1,074.60
	ACROPOLIS INFRASTRUCTURE ACQ	Equity Instruments	66.00	640.93	658.02
	ADARA ACQUISITION CORP-CL A	Equity Instruments	572.00	5,629.77	5,822.96
	AETHERIUM ACQUISITION CORP-A	Equity Instruments	7,672.00	75,618.13	78,100.96
	AESTHER HEALTHCARE ACQU-CL A	Equity Instruments	159.00	1,638.19	1,653.60
	ALPINE ACQUISITION CORP	Equity Instruments	1,144.00	11,828.75	11,943.36
	ALPINE ACQUISITION CORP	Equity Instruments	4.00	41.64	41.64
	ALSET CAPITAL ACQUISITI-CL A	Equity Instruments	8,466.00	83,839.25	85,506.60
	ALSET CAPITAL ACQUISITION CO UNITS	Equity Instruments	15.00	149.26	150.60
	ALTENERGY ACQUISITION CORP-A	Equity Instruments	2,505.00	24,947.69	25,626.15
	ANZU SPECIAL ACQUISITION -A	Equity Instruments	258.00	2,582.88	2,605.80
	ANZU SPECIAL ACQUISITION COR	Equity Instruments	536.00	5,370.99	5,365.36
	APEIRON CAPITAL INVESTMENT-A	Equity Instruments	261.00	2,590.38	2,677.86
	Apollo Endosurgery Inc	Equity Instruments	9,279.00	90,988.53	92,511.63
	AQUARON ACQUISITION CORP	Equity Instruments	316.00	3,166.48	3,166.32
	AQUARON ACQUISITION CORP	Equity Instruments	11,959.00	119,590.00	121,383.85
	ARISZ ACQUISITION CORP	Equity Instruments	5,149.00	50,923.55	52,004.90
	ARISZ ACQUISITION CORP	Equity Instruments	854.00	8,625.83	8,625.40
	ARMADA ACQUISITION CORP I	Equity Instruments	1,107.00	11,078.93	11,291.40
	ARMADA ACQUISITION CORP I	Equity Instruments	28.00	283.37	283.36
	AROGO CAPITAL ACQUISITION -A	Equity Instruments	12,601.00	125,938.36	127,774.14
	AROGO CAPITAL ACQUISITION CO	Equity Instruments	17.00	169.12	172.04
	ARROWROOT ACQUISITION CORP-A	Equity Instruments	11,024.00	108,076.17	110,791.20
	ARROWROOT ACQUISITION CORP	Equity Instruments	750.00	7,357.15	7,507.50
	ARTEMIS STRATEGIC INVES-CL A	Equity Instruments	351.00	3,505.44	3,597.75
	ATHENA TECHNOLOGY ACQUISIT-A	Equity Instruments	2,321.00	23,234.37	23,349.26
	ATLANTIC COASTAL ACQUISITI-A	Equity Instruments	9,656.00	94,627.84	96,753.12
	ATLANTIC COASTAL ACQUISITION UNITS	Equity Instruments	70.00	699.68	700.70
	ATLANTIC COAST ACQUISITION-A II	Equity Instruments	7,270.00	72,060.67	74,081.30
	ATLANTIC COASTAL ACQUISITION II UNITS	Equity Instruments	564.00	5,613.92	5,741.52
	Atlas Air Worldwide Holdings Inc	Equity Instruments	4,522.00	453,926.05	455,817.60
	AULT DISRUPTIVE TECHNOLOGIES	Equity Instruments	15,720.00	155,930.39	161,130.00
	AULT DISRUPTIVE TECHNOLOGIES	Equity Instruments	129.00	1,305.71	1,322.25
	AVALON ACQUISITION INC-A	Equity Instruments	56,904.00	581,471.02	583,266.00
	AVALON ACQUISITION INC	Equity Instruments	202.00	2,040.30	2,064.44
	AVEO PHARMACEUTICALS INC	Equity Instruments	3,534.00	52,670.14	52,833.30
	B RILEY PRINCIPAL 250 MERG-A	Equity Instruments	746.00	7,391.28	7,437.62
	BANNIX ACQUISITION CORP	Equity Instruments	986.00	9,845.78	10,027.62
	BANYAN ACQUISITION CORP-A	Equity Instruments	2,581.00	25,800.39	26,352.01
	BEARD ENERGY TRANSITION AC-A	Equity Instruments	286.00	2,907.26	2,914.34
	BELONG ACQUISITION CORP-A	Equity Instruments	717.00	7,062.96	7,091.13

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	BELOG ACQUISITION CORP	Equity Instruments	99.00	975.19	977.13
	Benefitfocus Inc	Equity Instruments	65,274.00	678,242.01	682,766.04
	BERENSON ACQUISITION CO-CL A	Equity Instruments	6.00	58.41	60.24
	BLACK MOUNTAIN ACQUISITION-A	Equity Instruments	2,185.00	21,736.95	22,287.00
	BLACK MOUNTAIN ACQ CORP	Equity Instruments	11.00	111.98	111.98
	BROAD CAPITAL ACQUISITION CO	Equity Instruments	99.00	1,008.91	1,011.78
	Build Acquisition Corp	Equity Instruments	583.00	5,804.47	5,841.66
	BUILD ACQUISITION CORP UNITS	Equity Instruments	1,514.00	14,909.99	15,155.14
	BURTECH ACQUISITION CORP-A	Equity Instruments	64.00	649.45	650.24
	BYNORDIC ACQUISITION CORP	Equity Instruments	5.00	50.90	50.90
	CF ACQUISITION CORP VIII-A	Equity Instruments	13,122.00	135,702.45	136,600.02
	CF ACQUISITION CORP IV-CL A	Equity Instruments	81,600.00	815,512.64	829,056.00
	CF ACQUISITION CORP VII-CL A	Equity Instruments	6,402.00	63,699.18	65,300.40
	CF ACQUISITION CORP VII	Equity Instruments	188.00	1,866.80	1,908.20
	C5 ACQUISITION CORP-A	Equity Instruments	54.00	536.90	551.88
	C5 ACQUISITION CORP	Equity Instruments	143.00	1,430.07	1,462.89
	CIIG CAPITAL PARTNERS II-A	Equity Instruments	1,195.00	11,905.58	12,177.05
	CANNA-GLOBAL ACQUISITIO-CL A	Equity Instruments	15,814.00	156,514.56	161,619.08
	CARNEY TECHNOLOGY ACQU- CL A	Equity Instruments	33,648.00	331,147.87	344,555.52
	CASCADIA ACQUISITION CO-CL A	Equity Instruments	1,953.00	19,253.92	19,764.36
	CENAQ ENERGY CORP-CLASS A	Equity Instruments	6.00	60.72	54.60
	CHURCHILL CAPITAL CORP VI-A	Equity Instruments	7.00	69.59	69.96
	CHURCHILL CAPITAL CORP VII-A	Equity Instruments	5.00	48.52	49.85
	CHURCHILL CAPITAL CORP V-A	Equity Instruments	6.00	59.88	59.64
	CLEAN EARTH ACQUISITIONS -A	Equity Instruments	47,543.00	469,356.27	480,184.30
	COLOMBIER ACQUISITION CORP-A	Equity Instruments	113.00	1,092.72	1,123.22
	COLOMBIER ACQUISITION CORP	Equity Instruments	595.00	5,774.02	5,944.05
	Columbia Banking System Inc	Equity Instruments	(5,837.00)	(196,572.79)	(175,868.81)
	COMPUTE HEALTH ACQUISITION-A	Equity Instruments	0.00	(888.31)	0.00
	CONCORD ACQUISITION CORP -A III	Equity Instruments	228.00	2,270.24	2,323.32
	CONCORD ACQUISITION CORP III	Equity Instruments	341.00	3,474.96	3,474.79
	CONYERS PARK III ACQUISITION	Equity Instruments	47.00	463.91	464.83
	Coupa Software Inc	Equity Instruments	10,665.00	838,059.41	844,348.05
	CRIXUS BH3 ACQUISITION CO-A	Equity Instruments	693.00	7,029.25	6,985.44
	D AND Z MEDIA ACQUISITION-A	Equity Instruments	17,557.00	124,538.77	175,570.00
	D AND Z MEDIA ACQUISITION CO	Equity Instruments	38.00	374.46	386.08
	DA32 LIFE SCIENCE TECH ACQ-A	Equity Instruments	14.00	137.49	139.93
	DMY TECHNOLOGY GROUP INC VI	Equity Instruments	6,539.00	65,337.62	65,716.95
	DMY SQUARED TECHNOLOGY GROUP	Equity Instruments	6.00	59.40	60.00
	DTRT HEALTH ACQ CORP-A	Equity Instruments	6,565.00	67,211.35	68,013.40
	DATA KNIGHTS ACQUISITION C-A	Equity Instruments	5,831.00	59,745.63	61,283.81
	DEEP MEDICINE ACQUISITI-CL A	Equity Instruments	2,538.00	25,362.07	26,953.56
	DIAMONDHEAD HOLDINGS CORP-A	Equity Instruments	11,683.00	117,290.70	117,530.98
	DIGITAL TRANSFORMATION OPP-A	Equity Instruments	90,393.00	870,941.82	907,997.70
	DIGITAL TRANSFORMATION OPPOR	Equity Instruments	63.00	631.29	632.52
	DIRECT SELLING ACQUISITION-A	Equity Instruments	4,066.00	40,712.51	41,839.14
	DUET ACQUISITION CORP-CL A	Equity Instruments	19,937.00	196,976.96	201,164.33
	EG ACQUISITION CORP-A	Equity Instruments	970.00	9,627.98	9,670.90
	EG ACQUISITION CORP	Equity Instruments	490.00	4,827.10	4,900.00
	Evo Payments Inc	Equity Instruments	57,280.00	1,932,458.52	1,938,355.20

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	EDIFY ACQUISITION CORP-CL A	Equity Instruments	7.00	68.18	70.70
	EF HUTTON ACQUISITION CORP	Equity Instruments	12.00	119.64	120.12
	FTAC EMERALD ACQUISITION -A	Equity Instruments	1,253.00	12,216.75	12,555.06
	FTAC EMERALD ACQUISITION COR UNITS	Equity Instruments	334.00	3,296.17	3,333.32
	EPIPHANY TECHNOLOGY ACQ-CL A	Equity Instruments	6,055.00	60,915.66	60,550.00
	EVEREST CONSOLIDATOR ACQUISI	Equity Instruments	747.00	7,430.02	7,641.81
	EXCELFIN ACQUISITION CORP-A	Equity Instruments	9,337.00	95,158.27	95,610.88
	EXCELFIN ACQUISITION CORP	Equity Instruments	17.00	173.40	173.40
	FTAC PARNASSUS ACQUISITION-A	Equity Instruments	9,452.00	92,590.75	94,803.56
	FTAC PARNASSUS ACQUISITION C	Equity Instruments	1.00	10.01	10.02
	FTAC ZEUS ACQUISITION C-CL A	Equity Instruments	7.00	70.25	70.70
	FG MERGER CORP	Equity Instruments	772.00	7,676.96	8,268.12
	FG MERGER CORP UNITS	Equity Instruments	12.00	122.02	122.28
	FAST ACQUISITION CORP II-A	Equity Instruments	10,949.00	109,206.80	109,599.49
	FINANCIAL STRATEGIES ACQ-CLA	Equity Instruments	8,564.00	84,189.97	88,380.48
	FINSERV ACQUISITION CORP-A	Equity Instruments	6,558.00	64,229.17	65,907.90
	FINSERV ACQUISITION CORP II	Equity Instruments	641.00	6,295.15	6,429.23
	FINTECH ECOSYSTEM DEVELOPM-A	Equity Instruments	106.00	1,053.59	1,086.50
	FIRST RESERVE SUSTAINABLE-A	Equity Instruments	3,348.00	32,659.89	33,647.40
	FLAME ACQUISITION CORP -CL A	Equity Instruments	6,201.00	62,135.85	62,320.05
	FOCUS IMPACT ACQUISITION-A	Equity Instruments	2,874.00	29,200.37	29,257.32
	FOCUS IMPACT ACQUISITION COR	Equity Instruments	58.00	589.89	589.86
	FOREST ROAD ACQUISITION CO-A	Equity Instruments	2,456.00	24,572.76	24,645.97
	FOREST ROAD ACQUISITION CORP	Equity Instruments	596.00	5,839.74	5,995.76
	FORGEROCK INC CL A	Equity Instruments	0.00	3.42	0.00
	FORTUNE RISE ACQUISITION COR	Equity Instruments	228.00	2,312.03	2,348.40
	FORUM MERGER IV CORP-A	Equity Instruments	2,895.00	28,359.95	29,094.75
	FORUM MERGER IV CORP	Equity Instruments	114.00	1,122.18	1,143.42
	FOXWAYNE ENTERPRISES ACQ- A	Equity Instruments	79.00	793.20	801.06
	FUSION ACQUISITION CORP II-A	Equity Instruments	11,311.00	111,323.30	113,562.44
	FUSION ACQUISITION CORP II	Equity Instruments	848.00	8,505.86	8,505.44
	FUTURE HEALTH ESG CORP	Equity Instruments	5,992.00	60,333.49	60,698.96
	FUTURETECH II ACQUISITI-CL A	Equity Instruments	6.00	59.76	61.98
	FUTURETECH II ACQUISITION CO	Equity Instruments	4.00	40.20	40.68
	GX ACQUISITION CORP II-A	Equity Instruments	20,219.00	199,202.72	202,392.19
	GX ACQUISITION CORP II	Equity Instruments	1,066.00	10,447.25	10,873.20
	GAMING & HOSPITALITY ACQUISI	Equity Instruments	8.00	78.59	80.56
	GARDINER HEALTHCARE ACQUIS	Equity Instruments	157.00	1,563.80	1,623.38
	GENESIS UNICORN CAPITAL CO-A	Equity Instruments	16,450.00	163,725.17	167,132.00
	GETAROUND INC	Equity Instruments	7,211.00	70,619.01	4,705.18
	Global Systems Dynamics Inc	Equity Instruments	5,901.00	60,862.58	60,957.33
	GLOBALINK INVESTMENT INC	Equity Instruments	11,731.00	116,927.03	119,656.20
	GLOBAL BLOCKCHAIN ACQUISITIO	Equity Instruments	5,659.00	56,073.75	57,212.49
	GLOBAL STAR ACQUISITION INC	Equity Instruments	4,080.00	40,800.00	41,289.60
	GOAL ACQUISITIONS CORP	Equity Instruments	3,322.00	33,295.99	33,419.32
	GOLDEN ARROW MERGER CORP-A	Equity Instruments	10,485.00	104,866.32	105,007.28
	GOLDEN ARROW MERGER CORP	Equity Instruments	6.00	60.06	60.06
	GOLDEN FALCON ACQUISITI-CL A	Equity Instruments	40,577.00	400,500.01	405,567.09
	GOLDEN FALCON ACQUISITION CO	Equity Instruments	16.00	157.67	160.00
	GOLDENSTONE ACQUISITION LTD	Equity Instruments	99.00	992.03	1,011.78

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	GORES TECHNOLOGY PARTNERS IN	Equity Instruments	517.00	5,110.22	5,154.49
	GORES HOLDING IX INC	Equity Instruments	5.00	50.00	49.80
	GRINDR INC	Equity Instruments	151,453.00	1,560,735.56	704,256.45
	GROUP NINE ACQUISITION CORP	Equity Instruments	370.00	3,648.28	3,655.60
	HNR ACQUISITION CORP	Equity Instruments	12,332.00	124,279.34	126,156.36
	HAWKS ACQUISITION CORP - A	Equity Instruments	2,067.00	20,322.48	20,649.33
	HEALTHWELL ACQUISITION COR-A	Equity Instruments	29.00	286.82	287.68
	HEALTHWELL ACQUISITION CORP I UNITS	Equity Instruments	239.00	2,348.47	2,566.86
	HEARTLAND MEDIA ACQUISITIO-A	Equity Instruments	6,758.00	68,695.72	68,728.86
	HEARTLAND MEDIA ACQUISITION UNITS	Equity Instruments	500.00	4,975.24	5,085.00
	HENNESSY CAPITAL INVEST-CL A	Equity Instruments	407.00	3,967.42	4,021.16
	HOME PLATE ACQUISITION -CL A	Equity Instruments	494.00	4,884.70	4,999.28
	HOME PLATE ACQUISITION CORP	Equity Instruments	40.00	399.62	400.40
	HUDSON ACQUISITION I CORP	Equity Instruments	9,099.00	91,085.54	91,080.99
	HUDSON ACQUISITION I CORP	Equity Instruments	10,263.00	102,630.00	104,579.97
	INCEPTION GROWTH ACQUISITION	Equity Instruments	2,642.00	26,231.96	26,869.14
	INDUSTRIAL TECH ACQUISITIO-A	Equity Instruments	1,952.00	19,387.88	19,871.36
	INDUSTRIAL TECH ACQUISITIONS	Equity Instruments	729.00	7,421.58	7,421.22
	INSIGHT ACQUISITION CORP-A	Equity Instruments	626.00	6,164.64	6,310.08
	INSIGHT ACQUISITION CORP	Equity Instruments	575.00	5,784.56	5,784.50
	INTEGRAL ACQUISITION CORP-A	Equity Instruments	1,745.00	17,612.29	17,641.95
	INTEGRAL ACQUISITION CORP 1	Equity Instruments	759.00	7,673.86	7,673.49
	INTEGRATED RAIL AND -CLASS A	Equity Instruments	2,161.00	21,396.87	22,258.30
	INTELLIGENT MEDICINE ACQUI-A	Equity Instruments	417.00	4,157.74	4,286.76
	INTERNATIONAL MEDIA ACQ-A	Equity Instruments	11.00	112.10	111.98
	INTERPRIVATE III FINANCIAL-A	Equity Instruments	6.00	58.80	60.72
	INTERPRIVATE IV INFRATECH-A	Equity Instruments	7.00	68.39	71.75
	JOFF FINTECH ACQUISITION COR	Equity Instruments	249.00	2,441.90	2,504.94
	JACKSON ACQUISITION CO-CL A	Equity Instruments	34.00	339.00	345.78
	JACKSON ACQUISITION CO	Equity Instruments	472.00	4,772.16	4,790.80
	JUNIPER II CORP -CLASS A	Equity Instruments	111.00	1,100.45	1,128.87
	JUPITER ACQUISITION CORP-A	Equity Instruments	1,249.00	12,003.50	12,377.59
	JUPITER WELLNESS ACQUIS-CL A	Equity Instruments	433.00	4,373.52	4,524.85
	KHOSLA VENTURES ACQUISITION	Equity Instruments	6.00	58.80	59.88
	KHOSLA VENTURES ACQUISITIO-A	Equity Instruments	3,475.00	34,330.88	34,593.65
	KADEM SUSTAINABLE IMPAC-CL A	Equity Instruments	835.00	8,200.09	8,375.05
	KADEM SUSTAINABLE IMPACT COR	Equity Instruments	165.00	1,616.29	1,656.60
	KIMBELL TIGER ACQUISITION-A	Equity Instruments	9,971.00	99,909.42	102,701.30
	KLUDEIN I ACQUISITION CORP-A	Equity Instruments	634.00	6,355.17	6,498.50
	KNIGHTSWAN ACQUISITION COR-A	Equity Instruments	165.00	1,679.78	1,684.65
	KNIGHTSWAN ACQUISITION CORP	Equity Instruments	11.00	111.13	111.98
	LF CAPITAL ACQUISITION -CLA II	Equity Instruments	15,968.00	162,400.97	163,831.68
	LANDCADIA HOLDINGS IV INC-A	Equity Instruments	6.00	58.81	59.94
	LAVA MEDTECH ACQUISITION COR	Equity Instruments	1,348.00	13,513.86	13,857.44
	LAVA MEDTECH ACQUISITION CORP	Equity Instruments	17.00	173.74	173.74
	LEGATO MERGER CORP II	Equity Instruments	6.00	59.46	60.72
	LIBERTY RESOURCES ACQUI-CL A	Equity Instruments	4,659.00	46,751.12	47,568.39
	LIVE OAK CRESTVIEW CLIMATE-A	Equity Instruments	64.00	615.71	636.80
	LIVE OAK MOBILITY ACQUISIT-A	Equity Instruments	20,526.00	200,981.85	206,388.94
	LOGISTICS INNOVATION TECH-A	Equity Instruments	854.00	8,482.59	8,625.40

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	M3-BRIGADE ACQUISITION II-A	Equity Instruments	1,154.00	11,412.50	11,563.08
	MAQUIA CAPITAL ACQUISITION-A	Equity Instruments	27,993.00	282,765.59	291,407.13
	MARBLEGATE ACQUISITION COR-A	Equity Instruments	5.00	50.00	50.10
	MASON INDUSTRIAL TECHN-CL A	Equity Instruments	6.00	58.85	59.97
	MASON INDUSTRIAL TECHNOLOGY	Equity Instruments	198.00	1,938.22	1,980.00
	Maxar Technologies Inc	Equity Instruments	30,396.00	1,548,740.12	1,572,689.04
	MAXPRO CAPITAL ACQUISITION-A	Equity Instruments	127.00	1,306.57	1,319.53
	MCLAREN TECHNOLOGY ACQ-A	Equity Instruments	4,035.00	40,084.68	41,197.35
	MCLAREN TECHNOLOGY ACQUISITI	Equity Instruments	1.00	9.90	10.22
	MEDTECH ACQUISITION CORP-A	Equity Instruments	68,991.00	677,846.25	692,669.64
	MERCATO PARTNERS ACQUISITI-A	Equity Instruments	2,671.00	26,471.77	27,431.17
	MERCATO PARTNERS ACQUISITION	Equity Instruments	11.00	112.20	112.31
	SEP Acquisition Corp	Equity Instruments	6.00	59.40	59.76
	MINORITY EQUALITY OPPORTUN-A	Equity Instruments	1,796.00	18,080.59	18,642.48
	MoneyGram International Inc	Equity Instruments	97,248.00	1,061,895.63	1,059,030.72
	MONTEREY CAPITAL ACQUISITI-A	Equity Instruments	17,097.00	168,576.42	171,311.94
	MOUNT RAINIER ACQUISITION CO	Equity Instruments	5.00	50.05	62.45
	MOUNTAIN CREST ACQUISITION-A	Equity Instruments	6.00	58.80	60.39
	MURPHY CANYON ACQUISITION -A	Equity Instruments	8,554.00	85,184.74	87,678.50
	MURPHY CANYON ACQUISITION CO	Equity Instruments	28.00	280.57	285.04
	NABORS ENERGY TRANSITION - A	Equity Instruments	3,432.00	34,307.59	35,246.64
	NEW PROVIDENCE ACQUISITION-A	Equity Instruments	538.00	5,337.23	5,466.08
	New York Community Bancorp Inc	Equity Instruments	(1.00)	(3,986.72)	(8.60)
	NEWBURY STREET ACQUISITION C	Equity Instruments	1,523.00	14,978.59	15,230.00
	NEWBURY STREET ACQUISITION C UNITS	Equity Instruments	1,149.00	11,283.44	11,512.98
	NORTHERN GENESIS ACQUISITI-A	Equity Instruments	771.00	7,557.03	7,740.84
	NORTHERN STAR INVESTMENT C-A II	Equity Instruments	5.00	49.00	50.10
	NORTHERN STAR INVESTMENT -A III	Equity Instruments	410.00	4,106.23	4,120.50
	NORTHERN STAR INVESTMENT III	Equity Instruments	457.00	4,579.37	4,579.14
	NORTHERN STAR INVESTMENT -A IV	Equity Instruments	23.00	229.17	231.15
	NORTHVIEW ACQUISITION CORP	Equity Instruments	5,463.00	54,453.55	55,340.19
	NUBIA BRAND INTERNATIONAL-CL A	Equity Instruments	579.00	5,761.88	6,218.46
	OCA ACQUISITION CORP-CL A	Equity Instruments	23,682.00	242,854.65	242,977.32
	OCA ACQUISITION CORP	Equity Instruments	6.00	61.50	61.50
	OCEANTECH ACQUISITIONS- CL A	Equity Instruments	8,412.00	86,459.02	88,662.48
	OMNILIT ACQUISITION CORP-A	Equity Instruments	7.00	69.83	69.72
	OMNILIT ACQUISITION CORP	Equity Instruments	210.00	2,104.45	2,091.60
	ONE EQUITY PARTNERS OPEN WAT	Equity Instruments	1,677.00	16,620.68	16,853.85
	OSIRIS ACQUISITION CORP-A	Equity Instruments	6.00	57.96	59.70
	PHP VENTURES ACQUISITION -A	Equity Instruments	609.00	6,098.76	6,339.69
	PAPAYA GROWTH OPPORTUNI-CL A	Equity Instruments	6,486.00	64,279.30	66,286.92
	PAPAYA GROWTH OPPORTUNITY CO	Equity Instruments	734.00	7,315.40	7,486.80
	PARABELLUM ACQUISITION COR-A	Equity Instruments	6.00	59.34	61.06
	PHOENIX BIOTECH ACQUISI-CL A	Equity Instruments	10.00	100.51	103.00
	PINE TECHNOLOGY ACQUISI-CL A	Equity Instruments	10,836.00	105,560.21	109,443.60
	PINE TECHNOLOGY ACQUISITION	Equity Instruments	59.00	579.07	590.59
	PIVOTAL INVESTMENT CORPIII-A	Equity Instruments	6.00	58.71	60.72
	PLUTONIAN ACQUISITION CORP	Equity Instruments	5,198.00	51,980.00	52,447.82
	PONO CAPITAL CORP-A	Equity Instruments	1,105.00	11,293.08	12,077.65
	PONO CAPITAL CORP	Equity Instruments	4.00	41.32	41.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	PONO CAP TWO INC COM CL A	Equity Instruments	594.00	6,039.52	6,088.50
	PONO CAPITAL TWO INC	Equity Instruments	5.00	50.00	51.45
	POSHMARK INC-CLASS A	Equity Instruments	52,949.00	942,110.37	946,728.12
	POST HOLDINGS PARTNERING COR	Equity Instruments	119.00	1,190.06	1,196.76
	POWER & DIGITAL ACQUISITIO-A	Equity Instruments	14,375.00	141,096.23	145,043.75
	PRIME NUMBER ACQUISITIO-CL A	Equity Instruments	27.00	272.50	274.32
	PRIVETERRA ACQUISITION COR-A	Equity Instruments	13,148.00	132,002.49	132,203.14
	PROOF ACQUISITION CORP I-A	Equity Instruments	2,666.00	26,656.43	27,113.22
	QOMOLANGMA ACQUISITION CORP	Equity Instruments	2,842.00	28,438.62	28,505.26
	QUANTUM FINTECH ACQUISITION	Equity Instruments	27,609.00	273,530.28	277,470.45
	QUANTUM FINTECH ACQUISITION	Equity Instruments	11.00	110.34	110.55
	RF ACQUISITION CORP - CL A	Equity Instruments	5,171.00	51,389.70	52,278.81
	RF ACQUISITION CORP	Equity Instruments	578.00	5,762.91	5,886.93
	RXR ACQUISITION CORP	Equity Instruments	56.00	558.06	562.80
	REDWOODS ACQUISITION CORP	Equity Instruments	7,849.00	77,602.01	79,824.33
	RELATIVITY ACQUISITION COR-A	Equity Instruments	7.00	70.02	91.70
	REVELSTONE CAPITAL ACQUISI-A	Equity Instruments	1,943.00	19,282.84	19,488.29
	ROC ENERGY ACQUISITION CORP	Equity Instruments	7,370.00	73,794.09	75,505.66
	ROSECLIFF ACQUISITION CORP-A	Equity Instruments	6.00	58.04	63.00
	ROTH CH ACQUISITION V CO	Equity Instruments	142.00	1,391.52	1,435.62
	ROTH CH ACQUISITION V CO.	Equity Instruments	246.00	2,437.24	2,496.90
	SAGALIAM ACQUISITION CORP-A	Equity Instruments	150.00	1,484.93	1,561.50
	SCHULTZE SPECIAL PURPOSE-A	Equity Instruments	134.00	1,350.78	1,353.40
	SCHULTZE SPECIAL PURPOSE ACQ	Equity Instruments	87.00	852.65	878.70
	SCIENCE STRATEGIC ACQUISITIO	Equity Instruments	5,792.00	57,922.89	58,093.76
	SEAPORT CALIBRE MATERIALS AC	Equity Instruments	20,874.00	212,831.38	214,375.98
	SEAPORT GLOBAL ACQUISITION-A	Equity Instruments	12,309.00	123,633.32	125,551.80
	SEAPORT GLOBAL ACQUISITION I	Equity Instruments	6.00	61.02	61.02
	SENIOR CONNECT ACQUISITION-A I	Equity Instruments	121,744.00	1,208,452.21	1,188,221.44
	SENIOR CONNECT ACQUISITION C I UNITS	Equity Instruments	17.00	170.69	167.28
	SENTI BIOSCIENCES INC	Equity Instruments	0.00	(10.72)	0.00
	7GC & CO HOLDINGS INC -CL A	Equity Instruments	27,526.00	273,911.39	278,563.12
	SHOULDERUP TECHNOLOGY ACQU-A	Equity Instruments	3,589.00	35,531.59	36,607.80
	SHOULDERUP TECHNOLOGY ACQUIS	Equity Instruments	152.00	1,520.08	1,536.72
	Sierra Wireless Inc	Equity Instruments	36,377.00	1,110,445.70	1,054,569.23
	SIGNAL HILL ACQUISITION CO-A	Equity Instruments	29.00	293.27	296.38
	SIGNAL HILL ACQUISITION CORP	Equity Instruments	93.00	923.54	953.25
	SIGNIFY HEALTH INC -CLASS A	Equity Instruments	17.00	483.97	487.22
	SIMON PROPERTY GROUP ACQUISI	Equity Instruments	137.00	1,368.70	1,379.59
	SITIO ROYALTIES CORP	Equity Instruments	0.00	24.65	0.00
	SIZZLE ACQUISITION CORP	Equity Instruments	11.00	108.60	112.42
	SOCIAL LEVERAGE ACQUISITIO-A	Equity Instruments	6.00	58.92	60.03
	SOUTHPORT ACQUISITION CORP	Equity Instruments	24.00	239.25	244.32
	SOUTHPORT ACQUISITION CORP	Equity Instruments	46.00	466.00	465.98
	STRATIM CLOUD ACQUISITION CO	Equity Instruments	4,587.00	45,242.21	46,145.22
	STRATIM CLOUD ACQUISITION CO UNITS	Equity Instruments	204.00	1,999.19	2,050.20
	SUSTAINABLE DEVELOPMENT AC-A	Equity Instruments	6.00	58.98	60.36
	TG VENTURE ACQUISITION CORP	Equity Instruments	418.00	4,212.72	4,238.52
	TASTEMAKER ACQUISITION COR-A	Equity Instruments	2,108.00	20,447.60	21,375.12
	TECH AND ENERGY TRANSITION-A	Equity Instruments	409.00	4,092.49	4,102.27

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	TEGNA Inc	Equity Instruments	(107,322.00)	(2,225,318.16)	(2,274,153.18)
	THUNDER BRIDGE CAPITAL PAR-A IV	Equity Instruments	42.00	415.04	421.68
	THUNDER BRIDGE CAPITAL PARTN IV UNITS	Equity Instruments	33.00	324.30	329.01
	TRADEUP ACQUISITION CORP	Equity Instruments	6.00	59.58	61.32
	TRAJECTORY ALPHA ACQUISITI-A	Equity Instruments	2,297.00	23,057.16	23,084.85
	Iris Acquisition Corp	Equity Instruments	6.00	58.94	59.88
	TWELVE SEAS INVTMNT CO II -A	Equity Instruments	8,013.00	78,056.94	80,771.04
	Umpqua Holdings Corp	Equity Instruments	10,083.00	201,976.56	179,981.55
	USERTESTING INC	Equity Instruments	0.00	(672.06)	0.00
	VMG CONSUMER ACQUISITION C-A	Equity Instruments	26.00	260.11	263.90
	VMG CONSUMER ACQUISITION COR	Equity Instruments	517.00	5,252.98	5,252.72
	BRIGADE-M3 EUROPEAN ACQUISIT	Equity Instruments	6.00	60.00	59.10
	VISION SENSING ACQUISITION-A	Equity Instruments	769.00	7,741.61	7,959.15
	VISION SENSING ACQUISITION C	Equity Instruments	65.00	653.28	660.40
	VISCOGLIOSI BROTHERS ACQUISI	Equity Instruments	4,577.00	45,311.06	46,273.47
	VIVEON HEALTH ACQUISITION CO	Equity Instruments	6.00	61.34	63.90
	WELSBACH TECHNOLOGY METALS	Equity Instruments	6,227.00	62,262.60	63,515.40
	WELBACH TECHNOLOGY METALS AC	Equity Instruments	157.00	1,562.20	1,668.91
	WESTERN ACQUISITION VENTURES	Equity Instruments	10.00	98.96	106.20
	WILLIAMS ROWLAND ACQUISITION	Equity Instruments	6.00	59.80	60.18
	YOTTA ACQUISITION CORP	Equity Instruments	5.00	49.15	50.20
	ZYVERSA THERAPEUTICS INC	Equity Instruments	3,743.00	37,056.48	5,876.51
	SKYDECK ACQUISITION CORP-A	Equity Instruments	32,974.00	325,841.01	331,718.44
	DECARBONIZATION PLUS ACQUI-A	Equity Instruments	75,142.00	751,189.46	767,575.61
	AURORA ACQUISITION CORP-A	Equity Instruments	34,167.00	337,194.95	344,745.03
	STONEBRIDGE ACQUISITION CORP	Equity Instruments	110,164.00	1,116,579.14	1,132,485.92
	7 ACQUISITION CORP	Equity Instruments	6.00	61.32	61.44
	PORTAGE FINTECH ACQUISITIO-A	Equity Instruments	9,760.00	94,589.32	97,892.80
	WORLD QUANTUM GROWTH ACQUI-A	Equity Instruments	110,172.00	1,100,174.43	1,122,652.68
	ABG ACQUISITION	Equity Instruments	80,997.00	809,982.74	817,259.73
	ACE GLOBAL BUSINESS ACQUISIT	Equity Instruments	8,620.00	90,249.67	91,544.40
	AFTERNEXT HEALTHTECH ACQUI-A	Equity Instruments	70,145.00	681,936.89	702,852.90
	AFTERNEXT HEALTHTECH ACQUISI	Equity Instruments	241.00	2,351.36	2,419.64
	AGILE GROWTH CORP-A	Equity Instruments	170,565.00	1,677,718.46	1,721,000.85
	AGILE GROWTH CORP	Equity Instruments	1,438.00	14,133.23	14,710.74
	AHREN ACQUISITION CO-CLASS A	Equity Instruments	5,498.00	54,469.36	56,629.40
	AHREN ACQUISITION CORP	Equity Instruments	1,110.00	11,333.66	11,333.10
	ALPHATIME ACQUISITION CORP	Equity Instruments	33,289.00	334,378.77	336,551.79
	ALPHA STAR ACQUISITION CORP	Equity Instruments	10,952.00	109,642.68	112,367.52
	ALSP ORCHID ACQUISITION-CL A	Equity Instruments	18,342.00	187,405.95	187,638.66
	ALPHAVEST ACQUISITION CORP	Equity Instruments	11,391.00	113,910.04	115,049.10
	ALTIMAR ACQUISITION CORP-A	Equity Instruments	85,901.00	847,818.81	865,023.07
	ALTIMAR ACQUISITION CORP III	Equity Instruments	57.00	561.48	570.00
	ANTHEMIS DIGITAL ACQUISITION	Equity Instruments	8,174.00	82,100.81	84,028.72
	AP ACQUISITION CORP-A	Equity Instruments	8,613.00	86,460.32	88,886.16
	AP ACQUISITION CORP	Equity Instruments	6.00	61.74	62.34
	PATHFINDER ACQUISITION -CL A	Equity Instruments	181,316.00	1,786,167.55	1,826,758.72
	PATHFINDER ACQUI	Equity Instruments	132.00	1,309.76	1,329.24
	APOLLO STRATEGIC GROWTH-CL A	Equity Instruments	19,937.00	194,472.72	199,768.74
	APX ACQUISITION CORP I	Equity Instruments	97,379.00	980,752.01	1,001,056.12

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	ARCTOS NORTHSTAR ACQUISIT-A	Equity Instruments	176,279.00	1,725,422.21	1,778,655.11
	ASCENDANT DIGITAL ACQU-CL A	Equity Instruments	60,128.00	602,456.03	620,520.96
	ASCENDANT DIGITAL ACQUISITIO	Equity Instruments	189.00	1,932.64	1,946.70
	A SPAC I ACQUISITION CORP-A	Equity Instruments	36,618.00	360,885.01	373,503.60
	A SPAC II ACQUISITION CORP	Equity Instruments	67,443.00	664,993.28	689,941.89
	A SPAC II ACQUISITION CORP UNITS	Equity Instruments	22.00	218.43	224.18
	AURA FAT PROJECTS ACQUI-CL A	Equity Instruments	61,562.00	609,375.84	634,704.22
	WAVERLEY CAPITAL ACQUISITI-A	Equity Instruments	34.00	336.87	340.68
	AUTHENTIC EQUITY ACQUISITI-A	Equity Instruments	127,603.00	1,264,119.21	1,290,066.33
	AURORA TECHNOLOGY ACQUISI-A	Equity Instruments	112,554.00	1,110,200.61	1,151,427.42
	AXIOS SUSTAINABLE GROWTH A-A	Equity Instruments	95,305.00	958,839.43	981,641.50
	BATTERY FUTURE ACQUISITION-A	Equity Instruments	12,930.00	129,465.77	132,791.10
	AIB ACQUISITION CORP-A	Equity Instruments	47,150.00	468,306.99	482,344.50
	BIOPLUS ACQUISITION CORP-A	Equity Instruments	9,562.00	94,815.94	98,297.36
	BIOTECH ACQUISITION CO-CL A	Equity Instruments	123,627.00	1,219,003.80	1,248,632.70
	BLACK SPADE ACQUISITION CO-A	Equity Instruments	4,838.00	47,659.70	48,380.47
	BLUEACACIA LTD - CLASS A	Equity Instruments	35,249.00	350,797.55	353,899.96
	BLOCKCHAIN COINVESTORS -CL A	Equity Instruments	115,810.00	1,175,767.33	1,191,684.90
	BLOCKCHAIN COINVESTORS ACQUI	Equity Instruments	6.00	61.38	64.32
	BLUE SAFARI GROUP ACQUISIT-A	Equity Instruments	17,652.00	181,242.60	184,639.92
	BLUERIVER ACQUISITION CORP-A	Equity Instruments	154,080.00	1,503,582.21	1,554,667.20
	BLUE WORLD ACQUISITION CORP	Equity Instruments	49,808.00	491,644.52	508,041.60
	BLUE OCEAN ACQUISITION COR-A	Equity Instruments	31,034.00	315,065.24	319,029.52
	BLUE OCEAN ACQUISITION CORP	Equity Instruments	2,055.00	20,472.78	21,043.20
	CACTUS ACQUISITION CORP 1 LT	Equity Instruments	20,663.00	207,308.19	212,002.38
	BULLPEN PARLAY ACQUISITION-A	Equity Instruments	4,305.00	43,178.56	44,083.20
	CAPITALWORKS EMERGING M-CL A	Equity Instruments	88.00	881.81	909.04
	CARAVELLE INTERNATIONAL GROU	Equity Instruments	16,855.00	168,589.90	21,405.85
	CARTESIAN GROWTH CORP II	Equity Instruments	1,198.00	11,912.99	12,447.22
	CARTESIAN GROWTH CORP II- A	Equity Instruments	5,204.00	52,612.22	53,393.04
	CATALYST PARTNERS ACQ-A	Equity Instruments	169,043.00	1,676,053.26	1,703,953.44
	CATALYST PARTNERS ACQUISITIO	Equity Instruments	583.00	5,767.35	5,859.15
	CATCHA INVESTMENT CORP-A	Equity Instruments	164,125.00	1,605,677.51	1,656,021.25
	CATCHA INVESTMEN	Equity Instruments	623.00	6,117.37	6,267.38
	CC NEUBERGER PRINCIPAL HOL-A III	Equity Instruments	217,455.00	2,161,216.93	2,196,295.50
	CC NEUBERGER PRI UNITS	Equity Instruments	54.00	531.92	545.40
	CARTICA ACQUISITION CORP-A	Equity Instruments	3,748.00	37,956.37	38,866.76
	CARTICA ACQUISITION CORP	Equity Instruments	119.00	1,199.63	1,229.27
	BYTE ACQUISITION CORP - A	Equity Instruments	105,632.00	1,040,216.87	1,064,770.56
	BYTE ACQUISITION CORP	Equity Instruments	33.00	323.89	332.31
	CHAIN BRIDGE I-A	Equity Instruments	30,993.00	314,777.31	318,608.04
	CHAIN BRIDGE I	Equity Instruments	1,251.00	12,632.44	12,810.24
	CHENGHE ACQUISITION CO-A	Equity Instruments	6,811.00	68,903.66	70,153.30
	COLISEUM ACQUISITION CORP-A	Equity Instruments	29,105.00	284,061.82	292,505.25
	COLONNADE ACQUISITION CORP-A	Equity Instruments	181,527.00	1,795,237.75	1,827,976.89
	COLONNADE ACQUISITION CORP I UNITS	Equity Instruments	2,351.00	23,131.58	23,580.53
	CLIMATEROCK - CLASS A	Equity Instruments	41,503.00	410,824.93	425,405.75
	CLIMATEROCK UNITS	Equity Instruments	59.00	590.03	605.93
	CONSILIUM ACQUISITION CORP I	Equity Instruments	15,108.00	147,753.36	153,648.36
	CORAZON CAPITAL V838 MONOC-A	Equity Instruments	84,701.00	828,150.69	855,480.10

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	CORAZON CAPITAL V838 MONOCER	Equity Instruments	2,387.00	23,505.62	23,917.74
	CORNER GROWTH ACQUISITION-A	Equity Instruments	217,647.00	2,150,801.13	2,152,528.83
	CORNER GROWTH ACQUISITION CO	Equity Instruments	2,413.00	23,848.53	24,130.00
	COMPASS DIGITAL ACQUISITION	Equity Instruments	14,943.00	148,438.22	149,728.86
	COUNTER PRESS ACQUISITION CO UNITS	Equity Instruments	86.00	858.74	884.08
	COUNTER PRESS ACQUISITION CO	Equity Instruments	34,002.00	339,955.66	348,860.52
	CROWN PROPTECH ACQUISITION-A	Equity Instruments	70,150.00	697,194.10	709,216.50
	CRESCERA CAPITAL ACQUIS-CL A	Equity Instruments	21,924.00	220,953.57	224,063.28
	CRESCERA CAPITAL ACQUISITION	Equity Instruments	182.00	1,829.54	1,860.04
	ANDRETTI ACQUISITION CORP-A	Equity Instruments	2,384.00	23,730.43	24,614.82
	DEEP LAKE CAPITAL ACQUIS-CLA	Equity Instruments	114,140.00	1,122,921.38	1,151,672.60
	DHC ACQUISITION CORP-A	Equity Instruments	6.00	58.02	60.48
	DISRUPTIVE ACQUISITION COR-A	Equity Instruments	94,589.00	933,643.35	953,457.12
	DISRUPTIVE ACQUISITION CORP	Equity Instruments	326.00	3,193.91	3,277.95
	DRAGONEER GROWTH OPP III-A	Equity Instruments	4,658.00	45,751.35	45,881.30
	ECARX HOLDINGS INC-CL A	Equity Instruments	159,698.00	1,583,115.92	1,275,987.02
	DP CAP ACQUISITION CORP-CL A	Equity Instruments	3,329.00	32,984.62	34,155.54
	CONSTELLATION ACQUISITION-A I	Equity Instruments	166,948.00	1,633,195.56	1,687,844.28
	CONSTELLATION AC UNITS	Equity Instruments	43.00	422.71	434.30
	ELLIOTT OPPORTUNITY II COR-A	Equity Instruments	1,747.00	17,334.63	17,609.76
	EMERGING MARKETS HORIZON -A	Equity Instruments	15,579.00	155,699.63	158,905.80
	EMERGING MARKETS HORIZON COR	Equity Instruments	714.00	7,235.39	7,282.80
	EMBRACE CHANGE ACQUISITION C	Equity Instruments	16,357.00	163,767.01	167,822.82
	EMBRACE CHANGE ACQUISITION UNITS	Equity Instruments	2.00	20.06	20.58
	ENERGEM CORP - CLASS A	Equity Instruments	15,360.00	154,724.71	158,822.40
	SCION TECH GROWTH II-CLASS A	Equity Instruments	149,589.00	1,487,072.26	1,513,840.68
	SCION TECH GROWTH II UNITS	Equity Instruments	6,940.00	69,478.29	70,302.20
	ENTERPRISE 4.0 TECHNOLOGY AC	Equity Instruments	13,706.00	136,603.13	141,034.74
	EUDA HEALTH HOLDINGS LTD	Equity Instruments	33,445.00	333,240.71	55,853.15
	ARYA SCIENCES ACQUISITION -A	Equity Instruments	1,613.00	15,935.73	16,113.87
	ARYA SCIENCES ACQUISITION-A	Equity Instruments	50,911.00	505,463.75	514,201.10
	EUROPEAN BIOTECH ACQUISITI-A	Equity Instruments	70,643.00	695,765.53	713,494.30
	ENPHYS ACQUISITION CORP	Equity Instruments	25,463.00	253,356.54	255,393.89
	ESM ACQUISITION CORP-A	Equity Instruments	161,578.00	1,599,048.79	1,630,322.02
	ESM ACQUISITION CORP	Equity Instruments	20.00	196.71	202.00
	EVE MOBILITY ACQUISITION C-A	Equity Instruments	23,074.00	232,765.36	237,662.20
	EVE MOBILITY ACQUISITION COR	Equity Instruments	9.00	89.30	92.52
	ARES ACQUISITION CORP-A	Equity Instruments	738,368.00	7,318,427.48	7,435,365.76
	FAR PEAK ACQUISITION CORP-A	Equity Instruments	7,101.00	70,638.09	71,294.04
	EVERGREEN CORPORATION - CL A	Equity Instruments	58,680.00	586,171.89	603,230.40
	EVERGREEN CORP	Equity Instruments	4.00	40.00	40.96
	FAT PROJECTS ACQUISITION COR	Equity Instruments	44,514.00	444,164.85	451,371.96
	FIFTH WALL ACQUISITION COR-A	Equity Instruments	44,099.00	440,486.67	443,194.95
	FORBION EUROPEAN ACQUISITI-A	Equity Instruments	2,570.00	25,889.04	26,586.68
	FORBION EUROPEAN ACQUISITION	Equity Instruments	294.00	2,946.87	3,037.02
	FORTRESS CAPITAL ACQUISITI-A	Equity Instruments	223,326.00	2,227,234.70	2,255,592.60
	FORTRESS CAPITAL ACQUISITION	Equity Instruments	3,063.00	30,377.49	30,323.70
	FREEDOM ACQUISITION I CORP-A	Equity Instruments	224,466.00	2,175,169.37	2,267,106.60
	FRONTIER INVESTMENT CORP -A	Equity Instruments	6,885.00	67,288.17	69,263.10
	FRONTIER ACQUISITION CORP-A	Equity Instruments	124,796.00	1,234,896.45	1,257,943.68

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	FRONTIER ACQUISITION CORP	Equity Instruments	3,998.00	39,562.85	40,299.84
	FTAC ATHENA ACQUISITION CO-A	Equity Instruments	138,736.00	1,375,211.37	1,402,620.96
	FTAC HERA ACQUISITION CORP-A	Equity Instruments	421,943.00	4,170,806.92	4,270,063.16
	FTAC HERA ACQUISITION CORP UNITS	Equity Instruments	1,309.00	12,896.39	13,181.63
	GAMES & ESPORTS EXPERIENCE A	Equity Instruments	12.00	123.13	123.24
	GAMES & ESPORTS EXPERIENCE-A	Equity Instruments	3,469.00	35,112.45	35,626.63
	GENERATION ASIA I ACQUISIT-A	Equity Instruments	28.00	275.70	283.36
	GESHER I ACQUISITION CORP-A	Equity Instruments	64,350.00	641,328.85	653,796.00
	GLOBAL TECHNOLOGY ACQUISIT-A	Equity Instruments	60,670.00	607,077.98	623,687.60
	GLOBAL PARTNER ACQUISITION-A	Equity Instruments	139,519.00	1,383,926.72	1,410,537.09
	GLOBAL PARTNER ACQUISITION C II UNITS	Equity Instruments	5,373.00	53,718.79	54,213.57
	GOLDENBRIDGE ACQUISITION LTD	Equity Instruments	8,207.00	84,410.50	84,942.45
	HH&L ACQUISITION CO -CLASS A	Equity Instruments	109,565.00	1,085,571.32	1,107,702.15
	HH&L ACQUISITION	Equity Instruments	1,229.00	12,137.43	12,388.32
	FINTECH EVOLUTION ACQUISIT-A	Equity Instruments	150,537.00	1,474,191.38	1,520,423.70
	GALATA ACQUISITION CORP - A	Equity Instruments	66,393.00	667,860.44	677,208.60
	GENESIS GROWTH TECH ACQUIS-A	Equity Instruments	107,756.00	1,089,544.33	1,114,197.04
	FINNOVATE ACQUISITION CORP-A	Equity Instruments	16,644.00	166,212.62	170,601.00
	FINNOVATE ACQUISITION CORP UNITS	Equity Instruments	1,256.00	12,695.36	12,899.12
	ESGEN ACQUISITION CORP-A	Equity Instruments	58,795.00	598,951.37	607,940.30
	EDOC ACQUISITION CORP-CL A	Equity Instruments	10,110.00	105,737.95	105,851.70
	GROWTH FOR GOOD ACQUISITION	Equity Instruments	54,004.00	535,432.30	541,660.12
	GROWTH FOR GOOD ACQUISITION UNITS	Equity Instruments	1,301.00	12,948.67	13,107.58
	GREEN VISOR FINANCIAL TECH-A	Equity Instruments	31,281.00	312,606.31	324,383.97
	G SQUARED ASCEND II INC -A	Equity Instruments	32,944.00	324,704.54	334,381.60
	G SQUARED ASCEND II INC	Equity Instruments	174.00	1,754.41	1,760.89
	G SQUARED ASCEND I INC-CL A	Equity Instruments	166,481.00	1,649,507.76	1,682,290.69
	G SQUARED ASCEND	Equity Instruments	21,728.00	218,051.70	219,020.42
	HAINAN MANASLU ACQUISITION C	Equity Instruments	32,929.00	327,979.65	336,534.38
	HCM ACQUISITION CORP-A	Equity Instruments	162,633.00	1,630,557.65	1,668,614.58
	HCM ACQUISITION CORP	Equity Instruments	19.00	192.29	194.37
	HEALTHCARE AI ACQUISITION -A	Equity Instruments	175.00	1,736.23	1,792.00
	HEALTH SCIENCES ACQUISITIONS	Equity Instruments	198.00	1,950.40	1,978.02
	PEARL HOLDINGS ACQUISITION-A	Equity Instruments	19,781.00	199,118.37	202,161.82
	PEARL HOLDINGS ACQUISITION C UNITS	Equity Instruments	229.00	2,309.33	2,349.54
	HORIZON THERAPEUTICS PLC	Equity Instruments	20,529.00	2,320,817.43	2,336,200.20
	HORIZON SPACE ACQUISITION I	Equity Instruments	14,237.00	142,882.55	143,793.70
	IBERE PHARMACEUTICALS-A	Equity Instruments	74,803.00	737,137.16	754,762.27
	IBERE PHARMACEUTICALS	Equity Instruments	55.00	539.03	550.00
	ICONIC SPORTS ACQ CORP-A	Equity Instruments	33,236.00	335,954.73	343,660.24
	ICONIC SPORTS ACQUISITION CO	Equity Instruments	791.00	8,042.74	8,226.40
	INDEPENDENCE HDS CORP-CL A	Equity Instruments	243,628.00	2,407,151.87	2,458,206.52
	INDEPENDENCE HOLDINGS CORP	Equity Instruments	33,486.00	334,610.68	337,538.88
	INFINT ACQUISITION CORP-A	Equity Instruments	109,211.00	1,099,472.90	1,131,425.96
	INFLECTION POINT ACQUISITI-A	Equity Instruments	118.00	1,140.67	1,182.36
	INFINITE ACQUISITION CO-CL A	Equity Instruments	1,436.00	14,216.98	14,719.00
	INFINITE ACQUISITION CORP UNITS	Equity Instruments	358.00	3,564.81	3,655.18
	INNOVATIVE INTERNATIONAL A-A	Equity Instruments	101,107.00	1,016,805.26	1,041,402.10
	INTEGRATED WELLNESS ACQ - A	Equity Instruments	57,731.00	581,086.23	593,474.68
	INVESTCORP INDIA ACQUISITI-A	Equity Instruments	42,732.00	426,599.72	442,276.20

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	INVESTCORP INDIA ACQUISITION	Equity Instruments	9.00	92.52	92.70
	INVESTCORP EUROPE ACQUISITION	Equity Instruments	127,850.00	1,279,435.32	1,316,855.00
	INVESTCORP EUROPE ACQUISITION	Equity Instruments	300.00	3,007.83	3,150.00
	ITIQUIRA ACQUISITION CORP-A	Equity Instruments	125,876.00	1,238,692.30	1,270,088.84
	ITIQUIRA ACQUISITION	Equity Instruments	517.00	5,102.11	5,221.70
	JACK CREEK INVES	Equity Instruments	5.00	49.56	50.90
	JACK CREEK INVESTMENT C-CL A	Equity Instruments	136,502.00	1,348,568.81	1,382,765.26
	IX ACQUISITION CORP-A	Equity Instruments	22,332.00	219,907.24	225,999.84
	IX ACQUISITION CORP	Equity Instruments	2,888.00	28,922.31	29,226.56
	JAWS JUGGERNAUT ACQUISITION-A	Equity Instruments	2,483.00	24,217.54	24,954.15
	JAWS JUGGERNAUT ACQUISITION	Equity Instruments	277.00	2,741.86	2,797.70
	JAWS MUSTANG ACQUISITION C-A	Equity Instruments	725,285.00	7,207,200.12	7,329,005.17
	JAWS MUSTANG ACQUISITION COR	Equity Instruments	844.00	8,325.35	8,541.20
	JATT ACQUISITION CORP - A	Equity Instruments	56,946.00	572,359.95	581,418.66
	KAIROS ACQUISITION CORP-A	Equity Instruments	229.00	2,255.43	2,308.32
	KAIROS ACQUISITION CORP UNITS	Equity Instruments	4,359.00	43,265.14	43,851.54
	KAIROUS ACQUISITION CORP LTD	Equity Instruments	12,048.00	120,424.44	124,696.80
	KENSINGTON CAPITAL ACQ-A	Equity Instruments	13,980.00	140,686.40	142,526.17
	KERNEL GROUP HOLDINGS INC-A	Equity Instruments	167,282.00	1,648,453.55	1,691,221.02
	KERNEL GROUP HOLDINGS INC	Equity Instruments	2,774.00	27,688.11	27,712.26
	KISMET ACQUISITION THREE - A	Equity Instruments	240,886.00	2,344,971.90	2,420,904.30
	KISMET ACQUISITION TWO-CL A	Equity Instruments	174,961.00	1,697,095.69	1,767,106.10
	LAMF GLOBAL VENTURES CORP I	Equity Instruments	7,023.00	70,947.13	71,985.75
	L CATTERTON ASIA ACQUISITION	Equity Instruments	303.00	3,030.15	3,048.18
	L CATTERTON ASIA ACQ-CLASS A	Equity Instruments	158,380.00	1,560,272.11	1,599,638.00
	LAKESHORE ACQUISITION I CO-A	Equity Instruments	14,285.00	142,484.06	127,707.90
	LAKESHORE ACQUISITION II COR	Equity Instruments	772.00	7,841.15	7,858.96
	LANVIN GROUP HOLDINGS LTD	Equity Instruments	230,490.00	2,287,875.61	2,102,068.80
	LATAMGROWTH SPAC	Equity Instruments	29,690.00	295,100.71	306,697.70
	LATAMGROWTH SPAC UNITS	Equity Instruments	820.00	8,336.27	8,433.70
	LAZARD GROWTH ACQUISITION CO	Equity Instruments	312,810.00	3,056,915.12	3,162,509.10
	LEAD EDGE GROWTH OPPORTUNI-A	Equity Instruments	179,256.00	1,768,139.71	1,810,485.60
	LEAD EDGE GROWTH OPPORTUNITI	Equity Instruments	1,540.00	15,178.84	15,477.00
	LDH GROWTH CORP I-CLASS A	Equity Instruments	124,692.00	1,229,385.65	1,255,648.44
	LDH GROWTH CORP I	Equity Instruments	1,442.00	14,202.88	14,520.94
	LEARN CW INVESTMENT CORP-A	Equity Instruments	29,567.00	296,911.19	298,626.70
	LEVERE HOLDINGS CORP-A	Equity Instruments	148,820.00	1,455,531.82	1,501,593.80
	LEVERE HOLDINGS CORP	Equity Instruments	184.00	1,809.75	1,838.16
	LEO HOLDINGS CORP II-CLASS A	Equity Instruments	208,112.00	2,060,131.98	2,099,850.08
	LEO HOLDINGS CORP II	Equity Instruments	11.00	108.90	111.21
	LIV CAPITAL ACQUISITION CO-A	Equity Instruments	12,572.00	126,862.59	128,988.72
	LIV CAPITAL ACQUISITION CORP	Equity Instruments	60.00	593.43	615.60
	MSD ACQUISITION CORP-A	Equity Instruments	133,692.00	1,332,330.11	1,350,289.20
	MSD ACQUISITION CORP	Equity Instruments	965.00	9,614.04	9,746.50
	MARLIN TECHNOLOGY CORP-A	Equity Instruments	136,432.00	1,351,331.32	1,382,056.16
	MARLIN TECHNOLOGY CORP	Equity Instruments	6,615.00	66,273.60	66,414.60
	MACONDRAY CAPITAL AC-CLASS A	Equity Instruments	15,077.00	151,593.21	153,634.63
	MACONDRAY CAPITAL ACQUISITION	Equity Instruments	1,609.00	16,320.65	16,331.35
	MARIADB PLC	Equity Instruments	3,458.00	34,051.20	13,797.42
	MEDICUS SCIENCES ACQUISITION-A	Equity Instruments	49,263.00	483,861.64	495,585.78

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	MAGNUM OPUS ACQUISITION LT-A	Equity Instruments	112,354.00	1,107,976.60	1,132,528.32
	MAGNUM OPUS ACQUISITION LTD	Equity Instruments	378.00	3,712.13	3,806.46
	MELI KASZEK PIONEER CORP-A	Equity Instruments	5,431.00	54,038.19	54,147.07
	MICROALGO INC	Equity Instruments	20,798.00	214,167.06	25,997.50
	PRIME IMPACT ACQU I -CL A	Equity Instruments	36,499.00	364,132.92	374,479.74
	MODEL PERFORMANCE ACQUISIT-A	Equity Instruments	11,301.00	117,076.14	119,031.17
	DENALI CAPITAL ACQUISITION C	Equity Instruments	6.00	60.00	61.38
	MOTIVE CAPITAL CORP II-CL A	Equity Instruments	18,322.00	184,789.41	187,434.06
	MOTIVE CAPITAL CORP II	Equity Instruments	457.00	4,635.29	4,784.79
	MOUNTAIN & CO I ACQUISITION	Equity Instruments	117,287.00	1,198,146.68	1,217,439.06
	ALPHA PARTNERS TECHNOLOGY-A	Equity Instruments	19,596.00	195,241.68	196,939.80
	ALPHA PARTNERS TECHNOLOGY ME	Equity Instruments	11.00	109.79	111.10
	SWIFTMERGE ACQUISITION COR-A	Equity Instruments	10,464.00	105,071.00	106,000.32
	NEWCOURT ACQUISITION CORP-A	Equity Instruments	139,975.00	1,418,733.28	1,437,543.25
	NEWCOURT ACQUISITION CORP UNITS	Equity Instruments	1,515.00	15,254.69	15,468.15
	NEW VISTA ACQUISITION CORP-A	Equity Instruments	152,109.00	1,503,900.49	1,537,821.99
	NEW VISTA ACQUIS	Equity Instruments	327.00	3,215.84	3,299.43
	NOBLE ROCK ACQUISITION COR-A	Equity Instruments	133,670.00	1,297,544.41	1,350,067.00
	NORTH ATLANTIC ACQUISITION-A	Equity Instruments	210,762.00	2,089,645.89	2,130,803.82
	ONYX ACQUISITION CO I-CL A	Equity Instruments	183,878.00	1,866,269.95	1,893,943.40
	ONYX ACQUISITION CO I	Equity Instruments	433.00	4,402.10	4,866.92
	NOVA VISION ACQUISITION	Equity Instruments	3,782.00	38,408.12	39,521.90
	ORION BIOTECH OPPORTUNITI-A	Equity Instruments	46,287.00	455,040.45	467,035.83
	OXUS ACQUISITION CORP-A	Equity Instruments	27,246.00	275,485.42	281,451.18
	PANACEA ACQUISITION CORP II-A	Equity Instruments	22,221.00	222,226.04	224,209.89
	PATRIA LATIN AMERICAN OPPORT	Equity Instruments	68,856.00	690,128.03	714,725.28
	PEGASUS DIGITAL MOBILITY A-A	Equity Instruments	37,837.00	376,180.62	388,964.36
	MORINGA ACQUISITION CORP -A	Equity Instruments	63,507.00	631,291.00	642,690.84
	PEPPERLIME HEALTH ACQ - A	Equity Instruments	18,207.00	180,356.86	186,075.54
	PEPPERLIME HEALTH ACQUISITIO	Equity Instruments	1,233.00	12,404.60	12,533.45
	PERIDOT ACQUISITION CORP-A	Equity Instruments	224,475.00	2,197,904.22	2,269,442.25
	PERIDOT ACQUISITION CORP II	Equity Instruments	60.00	585.58	606.00
	PLUM ACQUISITION CORP I UNITS	Equity Instruments	1,066.00	10,455.51	10,755.94
	PLUM ACQUISITION CORP I-A	Equity Instruments	171,391.00	1,672,396.75	1,727,621.28
	THRIVE ACQUISITION CORP - A	Equity Instruments	34,190.00	345,480.36	353,524.60
	PONTEM CORP-CLASS A	Equity Instruments	380,421.00	3,735,173.17	3,846,056.31
	PORTAGE FINTECH ACQUISITION	Equity Instruments	1,453.00	14,346.14	14,602.65
	POWERUP ACQUISITION COR-CL A	Equity Instruments	126,679.00	1,268,047.06	1,307,327.28
	POWERUP ACQUISITION CORP	Equity Instruments	615.00	6,183.85	6,334.50
	POWERED BRANDS - CLASS A	Equity Instruments	152,275.00	1,507,073.07	1,539,500.25
	POWERED BRANDS	Equity Instruments	1,076.00	10,638.86	10,856.84
	PROJECT ENERGY REIMAGINED AC	Equity Instruments	27,935.00	277,644.93	281,305.45
	PRIMAVERA CAPITAL ACQUISIT-A	Equity Instruments	98.00	961.67	970.20
	PROSPECTOR CAPITAL CORP-CL A	Equity Instruments	178,372.00	1,768,239.28	1,799,862.69
	PROSPECTOR CAPITAL CORP	Equity Instruments	1,683.00	16,714.01	16,796.34
	PYROPHYTE ACQUISITION CORP-A	Equity Instruments	56,860.00	569,536.68	587,363.80
	RCF ACQUISITION CORP-A	Equity Instruments	23,633.00	240,131.99	242,474.58
	RCF ACQUISITION CORP	Equity Instruments	396.00	3,960.19	4,059.00
	RICE ACQUISITION CORP II -A	Equity Instruments	6.00	59.94	61.02
	RIGEL RESOURCE ACQUISIT-CL A	Equity Instruments	30,338.00	304,668.50	312,178.02

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	RMG ACQUISITION CORP III -A	Equity Instruments	6.00	59.72	60.60
	ROCKET INTERNET GROWTH OPP-A	Equity Instruments	100,545.00	992,677.49	1,015,504.50
	ROCKET INTERNET GROWTH OPPOR	Equity Instruments	60.00	592.35	604.20
	ROSE HILL ACQUISITION CORP-A	Equity Instruments	79,458.00	802,917.89	831,130.68
	ROSS ACQUISITION CORP II -A	Equity Instruments	139,004.00	1,385,373.79	1,406,720.48
	ROSS ACQUISITION CORP II	Equity Instruments	1,338.00	13,181.45	13,607.46
	PIONEER MERGER CORP -CLASS A	Equity Instruments	129,846.00	1,294,606.82	1,316,638.44
	SCULPTOR ACQUISITION CORP -A	Equity Instruments	5.00	49.30	51.30
	SEMPER PARATUS ACQUISITION-A	Equity Instruments	49,879.00	500,802.31	515,250.07
	7 ACQUISITION CORP-A	Equity Instruments	23,658.00	235,374.22	243,677.40
	SHUAA PARTNERS ACQUISIT-CL A	Equity Instruments	7,395.00	74,709.63	76,168.50
	SHUAA PARTNERS ACQUISITION C	Equity Instruments	562.00	5,699.99	6,035.88
	SILVERSPAC INC-CL A	Equity Instruments	6.00	59.82	60.12
	SILVER SPIKE ACQUISITION-A	Equity Instruments	160,845.00	1,584,726.38	1,622,926.05
	SILVER SPIKE ACQUISITION II UNITS	Equity Instruments	1,676.00	16,763.25	16,894.08
	SLAM CORP-A	Equity Instruments	316,727.00	3,108,849.10	3,198,942.70
	SKYDECK ACQUISITION CORP	Equity Instruments	1,121.00	10,952.72	11,266.05
	SOCIAL CAPITAL SUVRETTA HO-A II	Equity Instruments	13,806.00	135,132.78	139,026.42
	SOCIAL CAPITAL SUVRETTA HO-A IV	Equity Instruments	14,792.00	145,333.26	148,659.60
	SOUND POINT ACQUISITION CORP	Equity Instruments	15.00	150.30	155.55
	SPREE ACQUISITION CORP 1 LTD	Equity Instruments	18,235.00	184,982.19	187,820.50
	SPREE ACQUISITION CORP 1 LTD	Equity Instruments	2,207.00	22,512.82	22,555.54
	SPRING VALLEY ACQUISITION-A	Equity Instruments	26,643.00	267,762.15	269,893.59
	ST ENERGY TRANSITION I LTD	Equity Instruments	9,438.00	93,523.28	96,456.36
	ST ENERGY TRANSITION I LTD UNITS	Equity Instruments	112.00	1,108.94	1,146.88
	SUMMIT HEALTHCARE ACQ-A	Equity Instruments	98,856.00	985,671.70	996,468.48
	SVF INVESTMENT CORP-CL A	Equity Instruments	332,606.00	3,297,514.08	3,362,646.66
	SVF INVESTMENT CORP UNITS	Equity Instruments	2,238.00	22,210.96	22,603.80
	SVF INVESTMENT CORP 2-CLS A	Equity Instruments	127,274.00	1,260,332.11	1,282,921.92
	TLGY ACQUISITION CORP - A	Equity Instruments	18,950.00	190,109.95	194,048.00
	TB SA ACQUISITION CORP -A	Equity Instruments	87,369.00	863,279.12	881,553.21
	TB SA ACQUISITION CORP	Equity Instruments	1,717.00	17,040.61	17,341.70
	TAILWIND INTERNATIONAL ACQ-A	Equity Instruments	192,070.00	1,877,969.75	1,937,986.30
	TALON 1 ACQUISITION CORP-A	Equity Instruments	105,736.00	1,073,581.12	1,095,424.96
	TALON 1 ACQUISITION CORP	Equity Instruments	442.00	4,533.54	4,601.22
	TARGET GLOBAL ACQUISITION -A	Equity Instruments	16,162.00	160,777.04	165,498.88
	TARGET GLOBAL ACQUISITION I	Equity Instruments	3,481.00	34,660.99	35,749.87
	TCV ACQUISITION CORP-A	Equity Instruments	334.00	3,231.12	3,373.40
	10X CAPITAL VENTURE ACQUIS-A II	Equity Instruments	9,253.00	91,689.54	91,604.70
	10X CAPITAL VENTURE ACQUIS-A III	Equity Instruments	76,894.00	774,866.04	788,924.75
	TENX KEANE ACQUISITI-CLASS A	Equity Instruments	22,020.00	222,271.26	223,723.20
	TECHNOLOGY & TELECOMMUNICATI	Equity Instruments	58,487.00	584,355.36	602,123.76
	TECHNOLOGY & TELECOMMUNICATION UNITS	Equity Instruments	526.00	5,281.28	5,407.28
	TKB CRITICAL TECHNOLOGIES 1	Equity Instruments	102,806.00	1,030,609.17	1,059,929.86
	TORTOISECOFIN ACQUISITION-A	Equity Instruments	400.00	3,883.58	3,980.00
	TPG PACE BENEFICIAL II COR-A	Equity Instruments	5,191.00	50,674.14	51,001.59
	TPB ACQUISITION CORP I-CL A	Equity Instruments	9,610.00	95,260.63	96,484.40
	TIO TECH	Equity Instruments	102,073.00	1,015,487.76	1,030,937.30
	TIO TECH A	Equity Instruments	2,414.00	24,150.17	24,260.70
	SUPERNOVA PARTNERS ACQUISI-A	Equity Instruments	159,158.00	1,569,601.81	1,604,312.64

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	TRINE II ACQUISITION CORP -A	Equity Instruments	3,246.00	32,977.98	33,450.04
	TRISTAR ACQUISITION I CORP-A	Equity Instruments	14,454.00	144,121.11	146,129.94
	TWIN RIDGE CAPITAL ACQUISI-A	Equity Instruments	106,671.00	1,048,245.05	1,076,310.39
	TWO - CLASS A	Equity Instruments	116,682.00	1,154,855.45	1,174,987.74
	TZP STRATEGIES ACQUISI-CL A	Equity Instruments	194,208.00	1,923,400.36	1,961,500.80
	TZP STRATEGIES ACQUISITION	Equity Instruments	2,393.00	23,618.35	24,241.09
	VAHANNA TECH EDGE ACQUISI-A	Equity Instruments	398.00	4,053.80	4,095.42
	VECTOR ACQUISITION CORP II-A	Equity Instruments	246,765.00	2,448,229.09	2,492,326.50
	VPC IMPACT ACQUISITION HOLD	Equity Instruments	3,299.00	32,645.35	33,253.92
	VPC IMPACT ACQUISITION HOL-A	Equity Instruments	94,300.00	930,892.31	953,373.00
	WARBURG PINCUS CAPITAL I-B	Equity Instruments	181,556.00	1,787,661.59	1,831,900.04
	WARBURG PINCUS CAPITAL COR B	Equity Instruments	2,247.00	22,444.32	22,649.76
	VALOR LATITUDE ACQUISITION-A	Equity Instruments	41,114.00	403,172.41	413,606.84
	VALOR LATITUDE ACQUISITION C	Equity Instruments	12.00	120.37	120.84
	GOGREEN INVESTMENTS CORP	Equity Instruments	52,657.00	531,107.76	546,579.66
	WARBURG PINCUS CAPITAL COR-A	Equity Instruments	78,730.00	779,797.87	795,173.00
	WARBURG PINCUS CAPITAL CORP	Equity Instruments	1,147.00	11,469.16	11,561.76
	WORLDWIDE WEBB ACQUISITION-A	Equity Instruments	24,666.00	245,203.36	251,593.20
	XPAC ACQUISITION CORP-A	Equity Instruments	120,628.00	1,202,177.49	1,206,280.00
	XPAC ACQUISITION CORP	Equity Instruments	3,519.00	34,846.92	35,330.76
	VALUENCE MERGER CORP I-CL A	Equity Instruments	18,622.00	186,964.98	194,599.90
	VALUENCE MERGER CORP I	Equity Instruments	1,850.00	19,050.93	19,961.50
	FAR PEAK ACQUISITION CORP UNITS	Equity Instruments	211.00	2,108.90	2,118.44
	KEYARCH ACQUISITION CORP	Equity Instruments	15,957.00	156,274.64	161,325.27
	NEWAMSTERDAM PHARMA CO NV	Equity Instruments	564.00	5,662.55	5,933.28
	ATLAS CORP	Equity Instruments	(10,513.00)	(161,415.39)	(161,269.42)
	Flight Centre Travel Group Ltd	Equity Instruments	(14,907.00)	(219,640.16)	(147,065.24)
	DYE & DURHAM LTD	Equity Instruments	(5,486.00)	(62,845.87)	(66,488.38)
	StorageVault Canada Inc	Equity Instruments	(5,663.00)	(24,681.76)	(25,178.19)
	Ivanhoe Mines Ltd	Equity Instruments	(116,434.00)	(853,637.73)	(920,120.95)
	Encavis AG	Equity Instruments	(43,906.00)	(873,879.01)	(868,779.86)
	Pharming Group NV	Equity Instruments	(115,338.00)	(125,921.00)	(133,834.49)
	Basic-Fit NV	Equity Instruments	(8,058.00)	(289,258.36)	(211,156.80)
	Mithra Pharmaceuticals SA	Equity Instruments	(12,147.00)	(294,583.58)	(44,274.39)
	JUST EAT TAKEAWAY.COM NV	Equity Instruments	(2,414.00)	(42,317.74)	(51,035.29)
	Delivery Hero SE	Equity Instruments	(10,074.00)	(423,615.04)	(482,894.69)
	Cathay Pacific Airways Ltd	Equity Instruments	(1,887,500.00)	(1,871,987.99)	(2,060,291.22)
	Anta Sports Products Ltd	Equity Instruments	(244,700.00)	(2,770,511.73)	(3,207,093.77)
	Zhongsheng Group Holdings Ltd	Equity Instruments	(46,500.00)	(249,118.52)	(239,188.64)
	Meyer Burger Technology AG	Equity Instruments	(641,552.00)	(327,908.55)	(371,547.16)
	ams-OSRAM AG	Equity Instruments	(6,292.00)	(47,857.54)	(45,931.97)
	AIRBNB INC-CLASS A	Equity Instruments	(391.00)	(39,069.67)	(33,430.50)
	ATI Inc	Equity Instruments	(124,047.00)	(2,953,644.38)	(3,704,043.42)
	Alnylam Pharmaceuticals Inc	Equity Instruments	(317.00)	(62,415.62)	(75,335.05)
	Alphatec Holdings Inc	Equity Instruments	(10,673.00)	(100,555.31)	(131,811.55)
	Altair Engineering Inc	Equity Instruments	(5,206.00)	(271,739.71)	(236,716.82)
	American Airlines Group Inc	Equity Instruments	(8,237.00)	(112,353.93)	(104,774.64)
	Amyris Inc	Equity Instruments	(151,671.00)	(416,215.11)	(232,056.63)
	Antero Resources Corp	Equity Instruments	(129,852.00)	(3,151,674.89)	(4,024,113.48)
	Apellis Pharmaceuticals Inc	Equity Instruments	(25,349.00)	(1,340,351.74)	(1,310,796.79)

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	ARRAY TECHNOLOGIES INC	Equity Instruments	(64,082.00)	(1,024,196.55)	(1,238,705.06)
	ASSERTIO HOLDINGS INC	Equity Instruments	(53,118.00)	(144,716.98)	(228,407.40)
	Avaya Holdings Corp	Equity Instruments	(368,513.00)	(656,764.68)	(72,228.56)
	Avid Bioservices Inc	Equity Instruments	(30,869.00)	(495,743.85)	(425,066.13)
	Axon Enterprise Inc	Equity Instruments	(931.00)	(159,897.27)	(154,480.83)
	BENTLEY SYSTEMS INC-CLASS B	Equity Instruments	(2,739.00)	(101,902.11)	(101,233.44)
	Bill.Com Holdings Inc	Equity Instruments	(9,454.00)	(1,281,313.35)	(1,030,107.84)
	Blackline Inc	Equity Instruments	(15,542.00)	(1,003,584.40)	(1,045,510.34)
	Bloom Energy Corp	Equity Instruments	(129,322.00)	(2,931,968.68)	(2,472,636.64)
	Bloomin' Brands Inc	Equity Instruments	(44,421.00)	(1,017,469.09)	(893,750.52)
	Bridgebio Pharma Inc	Equity Instruments	(25,912.00)	(444,070.19)	(197,449.44)
	Burlington Stores Inc	Equity Instruments	(7,582.00)	(1,292,969.48)	(1,537,326.32)
	Topgolf Callaway Brands Corp	Equity Instruments	(99,968.00)	(2,198,876.97)	(1,974,368.00)
	Carnival Corp	Equity Instruments	(161,168.00)	(1,574,558.70)	(1,299,014.08)
	Century Aluminum Co	Equity Instruments	(23,195.00)	(313,292.77)	(189,735.10)
	Cerence Inc	Equity Instruments	(7,885.00)	(148,810.19)	(146,109.05)
	Ceridian HCM Holding Inc	Equity Instruments	(362.00)	(21,940.32)	(23,222.30)
	Cerevel Therapeutics Holdings Inc	Equity Instruments	(4,838.00)	(150,851.30)	(152,590.52)
	Charter Communications Inc	Equity Instruments	(2,939.00)	(1,051,772.17)	(996,614.90)
	Cheesecake Factory Inc/The	Equity Instruments	(1,235.00)	(41,085.41)	(39,161.85)
	Chefs' Warehouse Inc/The	Equity Instruments	(19,529.00)	(678,611.96)	(649,925.12)
	Chegg Inc	Equity Instruments	(735.00)	(18,371.98)	(18,573.45)
	Cinemark Holdings Inc	Equity Instruments	(181,969.00)	(2,378,409.66)	(1,575,851.54)
	CloudFlare Inc	Equity Instruments	(26,107.00)	(1,231,826.55)	(1,180,297.47)
	Coherus Biosciences Inc	Equity Instruments	(51,088.00)	(526,512.49)	(404,616.96)
	Collegium Pharmaceutical Inc	Equity Instruments	(25,853.00)	(489,954.69)	(599,789.60)
	CONFLUENT INC-CLASS A	Equity Instruments	(7,159.00)	(182,397.03)	(159,216.16)
	CONMED Corp	Equity Instruments	(3,782.00)	(331,566.71)	(335,236.48)
	Coupa Software Inc	Equity Instruments	(1,091.00)	(48,177.06)	(86,374.47)
	Cutera Inc	Equity Instruments	(33,219.00)	(1,516,739.09)	(1,468,944.18)
	Cytokinetics Inc	Equity Instruments	(18,744.00)	(917,870.46)	(858,850.08)
	DANIMER SCIENTIFIC INC	Equity Instruments	833.00	2,974.67	1,491.07
	Datadog Inc	Equity Instruments	(15,117.00)	(1,352,421.33)	(1,111,099.50)
	DESKTOP METAL INC	Equity Instruments	(380,536.00)	(989,150.98)	(517,528.96)
	DIGITALOCEAN HOLDINGS INC	Equity Instruments	(1,185.00)	(36,904.51)	(30,181.95)
	DISH Network Corp	Equity Instruments	(10,895.00)	(186,894.94)	(152,965.80)
	DRAFTKINGS INC	Equity Instruments	569.00	6,984.42	6,480.91
	Dynavax Technologies Corp	Equity Instruments	(137,781.00)	(1,818,645.82)	(1,465,989.84)
	8x8 Inc	Equity Instruments	(96,405.00)	(470,689.69)	(414,541.50)
	Encore Capital Group Inc	Equity Instruments	(85,390.00)	(4,965,558.20)	(4,093,596.60)
	Enphase Energy Inc	Equity Instruments	(12,331.00)	(3,520,501.08)	(3,267,221.76)
	Envestnet Inc	Equity Instruments	(1,651.00)	(93,789.77)	(101,866.70)
	Envista Holdings Corp	Equity Instruments	1,614.00	49,725.05	54,343.38
	Esperion Therapeutics Inc	Equity Instruments	(6,832.00)	(43,758.93)	(42,563.36)
	Etsy Inc	Equity Instruments	(29,910.00)	(2,975,243.76)	(3,582,619.80)
	Eventbrite Inc	Equity Instruments	(32,645.00)	(311,357.89)	(191,299.70)
	Evolent Health Inc	Equity Instruments	(33,019.00)	(1,000,642.81)	(927,173.52)
	Exact Sciences Corp	Equity Instruments	(7,615.00)	(331,141.94)	(377,018.65)
	Ezcorp Inc	Equity Instruments	(120,936.00)	(1,042,976.31)	(985,628.40)
	Farfetch Ltd	Equity Instruments	(664.00)	(8,202.82)	(3,140.72)

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	ISKER INC	Equity Instruments	(56,740.00)	(299,117.84)	(412,499.80)
	Ford Motor Co	Equity Instruments	(35,341.00)	(491,020.96)	(411,015.83)
	FUBOTV INC	Equity Instruments	(792.00)	(3,506.45)	(1,378.08)
	Gossamer Bio Inc	Equity Instruments	(57,543.00)	(645,457.58)	(124,868.31)
	Granite Construction Inc	Equity Instruments	(44,598.00)	(1,342,095.69)	(1,564,051.86)
	Green Plains Inc	Equity Instruments	(22,785.00)	(793,127.72)	(694,942.50)
	Greenbrier Cos Inc/The	Equity Instruments	(9,322.00)	(295,604.99)	(312,566.66)
	GROUPON INC	Equity Instruments	(7,464.00)	(54,671.81)	(64,041.12)
	Guess? Inc	Equity Instruments	(62,001.00)	(1,191,567.97)	(1,282,800.69)
	Guidewire Software Inc	Equity Instruments	(477.00)	(30,326.08)	(29,841.12)
	Halozyme Therapeutics Inc	Equity Instruments	(8,120.00)	(375,387.23)	(462,028.00)
	Harmonic Inc	Equity Instruments	(133,454.00)	(1,609,927.58)	(1,748,247.40)
	Health Catalyst Inc	Equity Instruments	(6,888.00)	(70,873.85)	(73,219.44)
	Helix Energy Solutions Group Inc	Equity Instruments	(175,469.00)	(796,533.95)	(1,294,961.22)
	HubSpot Inc	Equity Instruments	(4,182.00)	(1,266,443.94)	(1,209,141.66)
	Infinera Corp	Equity Instruments	(34,889.00)	(189,652.24)	(235,151.86)
	Insmmed Inc	Equity Instruments	(40,942.00)	(957,020.09)	(818,021.16)
	Innoviva Inc	Equity Instruments	(31,959.00)	(455,580.63)	(423,456.75)
	INOTIV INC	Equity Instruments	(13,124.00)	(175,416.75)	(64,832.56)
	Insulet Corp	Equity Instruments	(2,349.00)	(580,287.31)	(691,522.11)
	Intercept Pharmaceuticals Inc	Equity Instruments	(5,751.00)	(96,256.49)	(71,139.87)
	I3 Verticals Inc	Equity Instruments	(7,245.00)	(179,194.78)	(176,343.30)
	Jazz Pharmaceuticals Inc	Equity Instruments	(1,638.00)	(237,078.32)	(260,949.78)
	JetBlue Airways Corp	Equity Instruments	(9,195.00)	(71,278.01)	(59,583.60)
	Karyopharm Therapeutics Inc	Equity Instruments	(26,882.00)	(133,793.13)	(91,398.80)
	Lantheus Holdings Inc	Equity Instruments	(1,094.00)	(60,651.47)	(55,750.24)
	LITHIUM AMERICAS CORP	Equity Instruments	(5,257.00)	(137,341.99)	(99,620.15)
	Live Nation Entertainment Inc	Equity Instruments	(2,645.00)	(195,179.78)	(184,462.30)
	Livent Corp	Equity Instruments	(185,738.00)	(4,607,585.48)	(3,690,614.06)
	LUCID GROUP INC	Equity Instruments	(18,700.00)	(356,060.16)	(127,721.00)
	LUMINAR TECHNOLOGIES INC	Equity Instruments	(8,555.00)	(87,498.35)	(42,347.25)
	MP MATERIALS CORP	Equity Instruments	(8,039.00)	(314,951.28)	(195,186.92)
	Magnite Inc	Equity Instruments	(2,151.00)	(21,071.81)	(22,779.09)
	MannKind Corp	Equity Instruments	(414,954.00)	(1,615,607.05)	(2,186,807.58)
	MARATHON DIGITAL HOLDINGS IN	Equity Instruments	(23,894.00)	(276,277.06)	(81,717.48)
	Marcus Corp/The	Equity Instruments	(167,463.00)	(2,820,351.38)	(2,409,792.57)
	Marriott Vacations Worldwide Corp	Equity Instruments	2,495.00	355,100.72	335,802.05
	MATCH GROUP INC	Equity Instruments	(22,828.00)	(1,353,898.59)	(947,133.72)
	MercadoLibre Inc	Equity Instruments	(1,501.00)	(1,397,462.09)	(1,270,206.24)
	Mesa Laboratories Inc	Equity Instruments	(1,312.00)	(219,009.99)	(218,067.52)
	MicroStrategy Inc	Equity Instruments	(573.00)	(146,027.41)	(81,119.61)
	Microchip Technology Inc	Equity Instruments	(14,788.00)	(1,025,539.90)	(1,038,857.00)
	Mitek Systems Inc	Equity Instruments	(24,480.00)	(257,126.02)	(237,211.20)
	Model N Inc	Equity Instruments	(5,820.00)	(175,652.04)	(236,059.20)
	MongoDB Inc	Equity Instruments	(11,745.00)	(2,118,607.37)	(2,311,885.80)
	NanoString Technologies Inc	Equity Instruments	(10.00)	(166.21)	(79.70)
	Natera Inc	Equity Instruments	(1,620.00)	(75,961.58)	(65,075.40)
	National Vision Holdings Inc	Equity Instruments	(1,615.00)	(60,825.21)	(62,597.40)
	NeoGenomics Inc	Equity Instruments	(643.00)	(6,376.32)	(5,941.32)
	Nevro Corp	Equity Instruments	(236.00)	(10,784.36)	(9,345.60)

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	NextGen Healthcare Inc	Equity Instruments	(21,073.00)	(408,336.25)	(395,750.94)
	NuVasive Inc	Equity Instruments	(485.00)	(19,750.56)	(20,001.40)
	Okta Inc	Equity Instruments	(1,753.00)	(114,966.17)	(119,782.49)
	Omeros Corp	Equity Instruments	(40,219.00)	(259,523.98)	(90,894.94)
	OPENDOOR TECHNOLOGIES INC	Equity Instruments	(42,130.00)	(212,642.58)	(48,870.80)
	PRA Group Inc	Equity Instruments	(7,947.00)	(267,218.27)	(268,449.66)
	Pacira BioSciences Inc	Equity Instruments	(2,360.00)	(122,415.04)	(91,119.60)
	Pagerduty Inc	Equity Instruments	(22,947.00)	(584,544.30)	(609,472.32)
	Palo Alto Networks Inc	Equity Instruments	(39,218.00)	(6,564,621.90)	(5,472,479.72)
	PAR Technology Corp	Equity Instruments	(25,008.00)	(806,632.11)	(651,958.56)
	Peabody Energy Corp	Equity Instruments	(184,411.00)	(4,146,433.90)	(4,872,138.62)
	Penn Entertainment Inc	Equity Instruments	(115,249.00)	(4,675,807.10)	(3,422,895.30)
	PetIQ Inc	Equity Instruments	(15,409.00)	(165,564.99)	(142,070.98)
	Plug Power Inc	Equity Instruments	(238,235.00)	(6,507,741.74)	(2,946,966.95)
	PORCH GROUP INC	Equity Instruments	(9,240.00)	(18,398.60)	(17,371.20)
	Post Holdings Inc	Equity Instruments	(1,207.00)	(107,479.04)	(108,943.82)
	PROS Holdings Inc	Equity Instruments	(11,829.00)	(326,194.43)	(286,971.54)
	RADIUS GLOBAL INFRASTRUCTU-A	Equity Instruments	(28,935.00)	(362,498.74)	(342,011.70)
	Rapid7 Inc	Equity Instruments	(14,824.00)	(553,273.28)	(503,719.52)
	Anywhere Real Estate Inc	Equity Instruments	(13,912.00)	(111,986.89)	(88,897.68)
	Redfin Corp	Equity Instruments	(663.00)	(6,328.48)	(2,811.12)
	Repay Holdings Corp	Equity Instruments	(12,551.00)	(91,727.94)	(101,035.55)
	Revanche Therapeutics Inc	Equity Instruments	(26,136.00)	(474,267.39)	(482,470.56)
	SSR Mining Inc	Equity Instruments	(57,199.00)	(890,414.50)	(896,308.33)
	Sabre Corp	Equity Instruments	(51,616.00)	(305,710.74)	(318,986.88)
	Semtech Corp	Equity Instruments	(20,810.00)	(609,016.89)	(597,038.90)
	SHIFT4 PAYMENTS INC-CLASS A	Equity Instruments	(20,378.00)	(966,789.82)	(1,139,741.54)
	SHIFT TECHNOLOGIES INC	Equity Instruments	0.00	(54,517.80)	0.00
	Shopify Inc	Equity Instruments	(548.00)	(21,904.43)	(19,021.08)
	Sirius XM Holdings Inc	Equity Instruments	(76,803.00)	(489,292.73)	(448,529.52)
	SmileDirectClub Inc	Equity Instruments	(66,223.00)	(188,137.44)	(23,323.74)
	Snap Inc	Equity Instruments	(62,358.00)	(646,510.53)	(558,104.10)
	SOFI TECHNOLOGIES INC	Equity Instruments	(9,907.00)	(64,348.19)	(45,671.27)
	SolarEdge Technologies Inc	Equity Instruments	(1,199.00)	(331,255.41)	(339,640.73)
	Splunk Inc	Equity Instruments	(317.00)	(27,397.91)	(27,290.53)
	Block Inc	Equity Instruments	(5,652.00)	(355,066.27)	(355,171.68)
	Sunnova Energy International Inc	Equity Instruments	(20,901.00)	(502,707.06)	(376,427.01)
	BEAUTY HEALTH CO/THE	Equity Instruments	(11,300.00)	(130,517.08)	(102,830.00)
	3D Systems Corp	Equity Instruments	(9,692.00)	(98,033.03)	(71,720.80)
	TRAVERE THERAPEUTICS INC	Equity Instruments	(33,552.00)	(837,257.55)	(705,598.56)
	TWO HARBORS INVESTMENT CORP	Equity Instruments	(4,581.00)	(73,060.18)	(72,242.37)
	2U Inc	Equity Instruments	(10,229.00)	(71,384.56)	(64,135.83)
	Uber Technologies Inc	Equity Instruments	(380.00)	(10,054.57)	(9,397.40)
	United States Steel Corp	Equity Instruments	(59,112.00)	(1,370,324.78)	(1,480,755.60)
	UNITY SOFTWARE INC	Equity Instruments	(407.00)	(15,340.59)	(11,636.13)
	Upwork Inc	Equity Instruments	(3,941.00)	(52,637.79)	(41,144.04)
	Varex Imaging Corp	Equity Instruments	(65,434.00)	(1,616,551.63)	(1,328,310.20)
	Veeco Instruments Inc	Equity Instruments	(123,462.00)	(2,731,664.67)	(2,293,923.96)
	Veritone Inc	Equity Instruments	(4,371.00)	(77,652.59)	(23,166.30)
	Virgin Galactic Holdings Inc	Equity Instruments	(16,885.00)	(135,696.45)	(58,759.80)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Wayfair Inc	Equity Instruments	(17,041.00)	(735,415.03)	(560,478.49)
	Winnebago Industries Inc	Equity Instruments	(17,664.00)	(1,026,036.94)	(930,892.80)
	WOLFSPEED INC	Equity Instruments	(3,653.00)	(267,509.65)	(252,203.12)
	Workiva Inc	Equity Instruments	(4,425.00)	(372,904.22)	(371,567.25)
	XERIS BIOPHARMA HOLDINGS INC	Equity Instruments	(193,594.00)	(402,907.50)	(257,480.02)
	XOMETRY INC-A	Equity Instruments	(15,449.00)	(691,192.44)	(497,921.27)
	Zillow Group Inc	Equity Instruments	(53,083.00)	(1,896,666.07)	(1,709,803.43)
	Zscaler Inc	Equity Instruments	(4,384.00)	(640,643.23)	(490,569.60)
	Herbalife Nutrition Ltd	Equity Instruments	(28,727.00)	(380,600.50)	(427,457.76)
	Norwegian Cruise Line Holdings Ltd	Equity Instruments	(101,295.00)	(1,712,033.30)	(1,239,850.80)
	SMART Global Holdings Inc	Equity Instruments	(59,427.00)	(1,147,237.00)	(884,273.76)
	ARRIVAL GROUP	Equity Instruments	0.00	(41,876.05)	0.01
	Fiverr International Ltd	Equity Instruments	(132.00)	(4,723.89)	(3,846.48)
	Copa Holdings SA	Equity Instruments	(67,238.00)	(5,091,406.90)	(5,592,184.46)
	Royal Caribbean Cruises Ltd	Equity Instruments	(57,551.00)	(2,705,576.94)	(2,844,745.93)
	EAGLE BULK SHIPPING INC	Equity Instruments	(50,207.00)	(2,922,793.55)	(2,507,337.58)
	MAXEON SOLAR TECHNOLOGIE-W/I	Equity Instruments	11,262.00	250,322.20	180,867.72
	CSPC Pharmaceutical Group Ltd	Equity Instruments	840,000.00	890,917.49	882,460.34
	China Petroleum & Chemical Corp	Equity Instruments	1,004,000.00	440,778.75	484,927.84
	BOC Hong Kong Holdings Ltd	Equity Instruments	91,500.00	303,656.18	311,820.59
	China Oilfield Services Ltd	Equity Instruments	504,000.00	617,808.44	612,771.84
	China Water Affairs Group Ltd	Equity Instruments	830,000.00	746,525.04	685,866.93
	China Overseas Grand Oceans Group Ltd	Equity Instruments	1,434,000.00	750,073.37	622,803.30
	China Traditional Chinese Medicine Co Ltd	Equity Instruments	760,000.00	355,465.34	345,655.92
	Ping An Insurance Group Co of China Ltd	Equity Instruments	100,000.00	554,644.46	661,717.13
	Sinofert Holdings Ltd	Equity Instruments	6,430,000.00	1,014,768.41	782,594.22
	China National Building Material Co Ltd	Equity Instruments	764,000.00	632,903.06	627,412.90
	China Merchants Bank Co Ltd	Equity Instruments	176,500.00	962,333.89	987,031.49
	ZHUZHOU CRRC TIMES ELECTRIC CO	Equity Instruments	160,800.00	695,525.76	798,288.38
	AIA Group Ltd	Equity Instruments	53,600.00	440,532.39	596,055.32
	Agricultural Bank of China Ltd	Equity Instruments	(2,871,000.00)	(959,084.01)	(985,757.38)
	People's Insurance Co Group of China Ltd	Equity Instruments	2,453,000.00	709,425.42	813,953.07
	Genscript Biotech Corp	Equity Instruments	434,000.00	1,082,756.22	1,381,714.06
	China New Higher Education Group Ltd	Equity Instruments	350,000.00	166,950.63	172,187.38
	China East Education Holdings Ltd	Equity Instruments	349,500.00	274,610.95	278,957.01
	Alibaba Group Holding Ltd	Equity Instruments	144,500.00	1,828,599.34	1,596,720.89
	Tencent Holdings Ltd	Equity Instruments	47,000.00	2,026,421.83	2,011,158.86
	GUSHENGTANG HOLDINGS LTD	Equity Instruments	80,200.00	434,326.70	518,881.04
	Canvest Environment Protection Group Co Ltd	Equity Instruments	1,203,000.00	734,921.71	648,858.18
	Union Medical Healthcare Ltd	Equity Instruments	167,000.00	157,843.63	171,804.32
	ZhongAn Online P&C Insurance Co Ltd	Equity Instruments	124,300.00	315,744.15	342,382.57
	Aneka Tambang Persero Tbk PT	Equity Instruments	5,986,700.00	716,049.86	763,359.53
	Bank Negara Indonesia Persero Tbk PT	Equity Instruments	541,600.00	329,451.31	320,941.71
	Telkom Indonesia Persero Tbk PT	Equity Instruments	2,387,600.00	574,218.36	575,140.52
	SembCorp Industries Ltd	Equity Instruments	246,200.00	548,048.64	621,290.13
	Thai Beverage PCL	Equity Instruments	2,467,600.00	1,214,082.37	1,261,987.47
	Wilmar International Ltd	Equity Instruments	500,000.00	1,479,532.35	1,556,667.16
	Yangzijiang Shipbuilding Holdings Ltd	Equity Instruments	327,400.00	217,455.50	332,435.42
	LG Chem Ltd	Equity Instruments	1,300.00	528,987.62	616,844.60
	S-Oil Corp	Equity Instruments	4,538.00	294,073.34	299,303.44

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	Samsung Engineering Co Ltd	Equity Instruments	33,937.00	596,890.31	597,151.65
	KB Financial Group Inc	Equity Instruments	17,970.00	594,996.48	689,240.81
	Gigabyte Technology Co Ltd	Equity Instruments	282,000.00	1,014,830.99	977,143.70
	CTCI Corp	Equity Instruments	301,000.00	405,119.88	409,846.92
	E Ink Holdings Inc	Equity Instruments	157,000.00	918,268.79	822,404.06
	Taiwan Semiconductor Manufacturing Co Ltd	Equity Instruments	89,000.00	1,279,745.22	1,298,709.96
	Lotes Co Ltd	Equity Instruments	22,000.00	587,838.05	591,238.14
	eMemory Technology Inc	Equity Instruments	57,000.00	1,859,027.95	2,475,801.60
	Alchip Technologies Ltd	Equity Instruments	54,000.00	1,225,238.63	1,384,457.71
	Aerospace Industrial Development Corp	Equity Instruments	1,396,000.00	1,560,604.72	1,623,757.55
	ASPEED Technology Inc	Equity Instruments	13,000.00	784,536.53	712,693.79
	Andes Technology Corp	Equity Instruments	48,000.00	839,245.36	776,951.73
	Charoen Pokphand Foods PCL	Equity Instruments	797,100.00	549,353.52	570,754.44
	Thai Union Group PCL	Equity Instruments	1,035,700.00	495,516.87	505,365.38
	CP ALL PCL	Equity Instruments	502,700.00	727,298.79	990,595.50
	PTT Global Chemical PCL	Equity Instruments	(725,100.00)	(896,412.79)	(989,200.95)
	WHA Corp PCL	Equity Instruments	14,674,100.00	1,515,245.78	1,728,607.71
	Plan B Media Pcl	Equity Instruments	2,570,200.00	564,964.89	563,982.10
	COUPANG INC	Equity Instruments	19,600.00	324,415.28	288,316.00
	Las Vegas Sands Corp	Equity Instruments	10,700.00	392,187.58	514,349.00
	VanEck Vietnam ETF	Equity Instruments	55,060.00	674,169.21	651,910.40
	Agnico Eagle Mines Ltd	Equity Instruments	34,276.00	1,628,291.95	1,781,136.89
	Bank of Montreal	Equity Instruments	(26,696.00)	(2,418,789.27)	(2,418,413.11)
	Bank of Nova Scotia/The	Equity Instruments	(22,352.00)	(1,089,072.94)	(1,095,148.96)
	National Bank of Canada	Equity Instruments	(34,269.00)	(2,251,395.62)	(2,308,981.45)
	Descartes Systems Group Inc/The	Equity Instruments	4,307.00	295,138.64	300,249.44
	Rogers Communications Inc	Equity Instruments	(16,389.00)	(732,362.96)	(767,039.08)
	Canadian Imperial Bank of Commerce/Canada	Equity Instruments	(60,779.00)	(2,692,952.75)	(2,458,541.96)
	Canadian Natural Resources Ltd	Equity Instruments	126,369.00	6,816,424.77	7,017,492.70
	Canadian Tire Corp Ltd	Equity Instruments	(10,213.00)	(1,152,842.55)	(1,067,311.30)
	Open Text Corp	Equity Instruments	13,519.00	397,624.98	400,577.76
	Ritchie Bros Auctioneers Inc	Equity Instruments	1,785.00	98,237.62	103,105.50
	Imperial Oil Ltd	Equity Instruments	(54,175.00)	(2,599,211.28)	(2,638,730.61)
	iShares S&P/TSX 60 Index ETF	Equity Instruments	(118,926.00)	(2,574,966.22)	(2,598,981.05)
	Loblaw Cos Ltd	Equity Instruments	(1,479.00)	(132,105.09)	(130,772.45)
	Magna International Inc	Equity Instruments	2,204.00	125,829.20	123,808.16
	Sun Life Financial Inc	Equity Instruments	(890.00)	(39,126.01)	(41,312.04)
	Metro Inc	Equity Instruments	(2,368.00)	(132,271.85)	(131,114.44)
	Methanex Corp	Equity Instruments	511.00	19,064.40	19,345.54
	Onex Corp	Equity Instruments	(402.00)	(19,187.92)	(19,384.48)
	Royal Bank of Canada	Equity Instruments	(24,505.00)	(2,264,902.95)	(2,303,904.36)
	Canadian Pacific Railway Ltd	Equity Instruments	9,580.00	715,253.49	714,254.80
	Teck Resources Ltd	Equity Instruments	107,577.00	3,512,312.14	4,065,520.76
	Toronto-Dominion Bank/The	Equity Instruments	(35,827.00)	(2,263,710.82)	(2,319,758.57)
	West Fraser Timber Co Ltd	Equity Instruments	7,981.00	647,710.39	576,294.22
	Intact Financial Corp	Equity Instruments	33,429.00	4,869,883.25	4,812,146.53
	Birchcliff Energy Ltd	Equity Instruments	(58,817.00)	(448,891.39)	(409,633.91)
	Constellation Software Inc/Canada	Equity Instruments	4,233.00	6,477,164.88	6,608,857.19
	Premium Brands Holdings Corp	Equity Instruments	2,497.00	154,548.16	151,737.93
	Brookfield Infrastructure Partners LP	Equity Instruments	(54,804.00)	(2,032,364.56)	(1,697,547.85)

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	CI Financial Corp	Equity Instruments	(457.00)	(6,991.75)	(4,559.87)
	Suncor Energy Inc	Equity Instruments	(182,871.00)	(5,760,596.76)	(5,800,819.40)
	Tourmaline Oil Corp	Equity Instruments	126,407.00	7,223,650.75	6,378,232.07
	Whitecap Resources Inc	Equity Instruments	(260,182.00)	(1,864,015.95)	(2,063,777.49)
	Dollarama Inc	Equity Instruments	74,830.00	4,450,456.09	4,376,504.95
	MEG Energy Corp	Equity Instruments	21,626.00	298,393.37	301,070.99
	Cenovus Energy Inc	Equity Instruments	366,822.00	6,754,157.30	7,116,997.06
	Enerplus Corp	Equity Instruments	85,161.00	1,501,630.07	1,503,211.17
	Vermilion Energy Inc	Equity Instruments	84,001.00	1,788,747.79	1,487,078.25
	Crescent Point Energy Corp	Equity Instruments	(54,463.00)	(361,867.05)	(388,561.73)
	Brookfield Renewable Partners LP	Equity Instruments	(690.00)	(21,054.15)	(17,469.13)
	TMX Group Ltd	Equity Instruments	10,522.00	1,092,027.69	1,053,132.53
	Chartwell Retirement Residences	Equity Instruments	(3,089.00)	(20,709.95)	(19,254.92)
	Summit Industrial Income REIT	Equity Instruments	252,836.00	4,144,991.43	4,236,963.68
	NexGen Energy Ltd	Equity Instruments	418,519.00	1,806,213.00	1,851,498.38
	Aritzia Inc	Equity Instruments	24,931.00	915,042.47	871,848.50
	Nutrien Ltd	Equity Instruments	1,287.00	95,929.93	93,958.60
	TFI International Inc	Equity Instruments	(10,606.00)	(1,080,300.02)	(1,062,244.94)
	CGI Inc	Equity Instruments	4,379.00	388,872.49	377,454.28
	iA Financial Corp Inc	Equity Instruments	9,670.00	496,872.29	566,130.64
	TC Energy Corp	Equity Instruments	(8,995.00)	(385,000.13)	(358,604.21)
	Boyd Group Services Inc	Equity Instruments	3,604.00	535,952.35	556,730.16
	FIRST CAPITAL REAL ESTATE IN	Equity Instruments	(1,541.00)	(16,834.12)	(19,131.62)
	ALIMENTATION COUCHE-TARD INC	Equity Instruments	22,753.00	1,017,509.29	999,854.88
	Precision Drilling Corp	Equity Instruments	251.00	17,235.74	19,225.41
	Interfor Corp	Equity Instruments	42,425.00	987,608.40	657,994.84
	DEFINITY FINANCIAL CORP-W/I	Equity Instruments	58,726.00	1,383,894.35	1,668,963.43
	PrairieSky Royalty Ltd	Equity Instruments	17,992.00	283,818.79	288,350.37
	Kinaxis Inc	Equity Instruments	4,449.00	486,527.85	499,148.88
	TOPICUS.COM INC-SUB VOTING	Equity Instruments	26,464.00	1,807,774.24	1,389,457.72
	ATS CORP	Equity Instruments	23,672.00	758,602.40	735,860.04
	BROOKFIELD ASSET MGMT-A-W/I	Equity Instruments	5,818.00	195,747.04	166,590.75
	BROOKFIELD CORP	Equity Instruments	23,277.00	829,378.64	732,004.93
	Colliers International Group Inc	Equity Instruments	13,647.00	1,350,390.04	1,253,629.15
	Waste Connections Inc	Equity Instruments	8,473.00	1,107,715.46	1,123,141.84
	Hydro One Ltd	Equity Instruments	14,020.00	345,044.63	375,557.91
	LVMH Moet Hennessy Louis Vuitton SE	Equity Instruments	260.00	194,031.07	189,227.72
	ASGN Inc	Equity Instruments	(3,682.00)	(351,133.09)	(300,009.36)
	AT&T Inc	Equity Instruments	10,381.00	197,031.38	191,114.21
	AbbVie Inc	Equity Instruments	(815.00)	(132,404.85)	(131,712.15)
	Adobe Inc	Equity Instruments	(22.00)	(8,862.43)	(7,403.66)
	Advanced Micro Devices Inc	Equity Instruments	2,050.00	132,970.13	132,778.50
	Alcoa Corp	Equity Instruments	244.00	8,337.65	11,094.68
	Align Technology Inc	Equity Instruments	626.00	129,227.38	132,023.40
	Alphabet Inc	Equity Instruments	8,026.00	770,951.04	708,133.98
	Amazon.com Inc	Equity Instruments	15,865.00	1,402,771.21	1,332,660.00
	American Water Works Co Inc	Equity Instruments	(1,294.00)	(190,467.65)	(197,231.48)
	AMETEK Inc	Equity Instruments	684.00	95,341.39	95,568.48
	APA CORP	Equity Instruments	(3,788.00)	(169,353.41)	(176,823.84)
	Apple Inc	Equity Instruments	(11,956.00)	(1,650,672.55)	(1,553,443.08)

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	Aramark	Equity Instruments	(152,545.00)	(5,243,887.74)	(6,306,210.30)
	ATLISSIAN CORP PLC-CLASS A	Equity Instruments	2,524.00	322,099.10	324,788.32
	Avantor Inc	Equity Instruments	6,725.00	141,845.74	141,830.25
	AZEK CO INC/THE	Equity Instruments	235.00	6,314.76	4,775.20
	Berkshire Hathaway Inc	Equity Instruments	15,768.00	4,593,584.60	4,870,735.20
	Best Buy Co Inc	Equity Instruments	(78.00)	(6,413.40)	(6,256.38)
	Bill.Com Holdings Inc	Equity Instruments	1,231.00	134,132.21	134,129.76
	Blackstone Inc	Equity Instruments	(214.00)	(17,983.57)	(15,876.66)
	Burlington Stores Inc	Equity Instruments	2,361.00	406,336.60	478,716.36
	CF Industries Holdings Inc	Equity Instruments	1,050.00	97,937.64	89,460.00
	CH Robinson Worldwide Inc	Equity Instruments	(204.00)	(19,329.62)	(18,678.24)
*	Cigna Corp	Equity Instruments	1,051.00	345,149.58	348,238.34
	CMS Energy Corp	Equity Instruments	(1,580.00)	(95,114.61)	(100,061.40)
	CSX Corp	Equity Instruments	31,280.00	893,278.23	969,054.40
	Coterra Energy Inc	Equity Instruments	(57,618.00)	(1,637,287.94)	(1,415,674.26)
	Campbell Soup Co	Equity Instruments	(120.00)	(5,817.42)	(6,810.00)
	Cannae Holdings Inc	Equity Instruments	4,615.00	104,402.84	95,299.75
	Capital One Financial Corp	Equity Instruments	(866.00)	(86,554.80)	(80,503.36)
	CarMax Inc	Equity Instruments	1,576.00	95,142.17	95,962.64
	Carnival Corp	Equity Instruments	(77,912.00)	(708,235.70)	(627,970.72)
	Carrier Global Corp	Equity Instruments	36,635.00	1,434,661.97	1,511,193.75
	Caterpillar Inc	Equity Instruments	(7,966.00)	(1,834,142.19)	(1,908,334.96)
	Cedar Fair LP	Equity Instruments	122,247.00	5,919,809.96	5,053,690.98
	CenterPoint Energy Inc	Equity Instruments	(6,289.00)	(192,502.19)	(188,607.11)
	Ceridian HCM Holding Inc	Equity Instruments	5,704.00	392,621.36	365,911.60
	Charles River Laboratories International Inc	Equity Instruments	593.00	130,957.32	129,214.70
	Charter Communications Inc	Equity Instruments	1,794.00	642,968.06	608,345.40
	Chemed Corp	Equity Instruments	112.00	55,015.87	57,168.16
	Cheniere Energy Inc	Equity Instruments	4,440.00	739,490.21	665,822.40
	Chewy Inc	Equity Instruments	16,800.00	658,997.00	622,944.00
	Chipotle Mexican Grill Inc	Equity Instruments	(13.00)	(19,544.39)	(18,037.37)
	Church & Dwight Co Inc	Equity Instruments	2,726.00	212,652.87	219,742.86
	Churchill Downs Inc	Equity Instruments	1,318.00	265,468.85	278,664.74
	Cintas Corp	Equity Instruments	(1,266.00)	(569,877.03)	(571,750.92)
	Cleveland-Cliffs Inc	Equity Instruments	17,127.00	278,413.00	275,915.97
	Colgate-Palmolive Co	Equity Instruments	(1,253.00)	(95,217.30)	(98,723.87)
	Comcast Corp	Equity Instruments	(8,159.00)	(258,401.51)	(285,320.23)
	ConocoPhillips	Equity Instruments	21,602.00	2,534,408.13	2,549,036.00
	Consolidated Edison Inc	Equity Instruments	(993.00)	(96,605.45)	(94,642.83)
	Costco Wholesale Corp	Equity Instruments	(373.00)	(173,562.31)	(170,274.50)
	Cummins Inc	Equity Instruments	(2,759.00)	(660,673.70)	(668,478.11)
	DTE Energy Co	Equity Instruments	(836.00)	(95,558.88)	(98,255.08)
	Darden Restaurants Inc	Equity Instruments	(267.00)	(38,084.49)	(36,934.11)
	Deere & Co	Equity Instruments	(2,504.00)	(1,041,235.56)	(1,073,615.04)
	Designer Brands Inc	Equity Instruments	(473.00)	(6,411.65)	(4,625.94)
	Devon Energy Corp	Equity Instruments	7,559.00	464,287.70	464,954.09
	Diamondback Energy Inc	Equity Instruments	(4,050.00)	(553,637.34)	(553,959.00)
	Dick's Sporting Goods Inc	Equity Instruments	(53.00)	(5,899.07)	(6,375.37)
	Walt Disney Co/The	Equity Instruments	26,030.00	2,512,463.55	2,261,486.40
	Domino's Pizza Inc	Equity Instruments	18.00	6,004.93	6,235.20

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	Duke Energy Corp	Equity Instruments	(978.00)	(95,636.43)	(100,724.22)
	EOG Resources Inc	Equity Instruments	4,903.00	611,532.03	635,036.56
	EQT Corp	Equity Instruments	24,351.00	898,324.49	823,794.33
	Eagle Materials Inc	Equity Instruments	(4,371.00)	(534,281.47)	(580,687.35)
	Ecolab Inc	Equity Instruments	(10,826.00)	(1,642,767.51)	(1,575,832.56)
	Edison International	Equity Instruments	(1,478.00)	(96,339.09)	(94,030.36)
	Emerson Electric Co	Equity Instruments	97.00	9,124.00	9,317.82
	ASPEN TECHNOLOGY INC	Equity Instruments	(24.00)	(5,298.44)	(4,929.60)
	Enphase Energy Inc	Equity Instruments	63.00	19,297.72	16,692.48
	Entergy Corp	Equity Instruments	(170.00)	(19,098.09)	(19,125.00)
	Essential Properties Realty Trust Inc	Equity Instruments	(831.00)	(15,859.60)	(19,503.57)
	Etsy Inc	Equity Instruments	75.00	10,313.26	8,983.50
	EUROPEAN WAX CENTER INC-A	Equity Instruments	341.00	7,682.85	4,245.45
	Evergy Inc	Equity Instruments	(329.00)	(19,103.28)	(20,700.68)
	Eversource Energy	Equity Instruments	(237.00)	(19,097.49)	(19,870.08)
	Exelon Corp	Equity Instruments	(2,400.00)	(95,534.61)	(103,752.00)
	Meta Platforms Inc	Equity Instruments	(4,325.00)	(473,381.14)	(520,470.50)
	FedEx Corp	Equity Instruments	(557.00)	(96,720.94)	(96,472.40)
	FirstEnergy Corp	Equity Instruments	(2,358.00)	(96,321.44)	(98,894.52)
	Five Below Inc	Equity Instruments	7,548.00	1,278,736.14	1,335,014.76
	Floor & Decor Holdings Inc	Equity Instruments	14,579.00	1,127,388.40	1,015,135.77
	Fluor Corp	Equity Instruments	(3,811.00)	(130,866.68)	(132,089.26)
	Foot Locker Inc	Equity Instruments	(207.00)	(8,144.31)	(7,822.53)
	Generac Holdings Inc	Equity Instruments	1,718.00	168,749.45	172,933.88
	Genuine Parts Co	Equity Instruments	(2,920.00)	(514,268.94)	(506,649.20)
	Gilead Sciences Inc	Equity Instruments	(1,555.00)	(133,157.74)	(133,496.75)
	Globe Life Inc	Equity Instruments	164.00	19,141.85	19,770.20
	Graphic Packaging Holding Co	Equity Instruments	289,813.00	6,420,858.85	6,448,339.25
	HAYWARD HOLDINGS INC	Equity Instruments	244.00	5,950.35	2,293.60
	Helmerich & Payne Inc	Equity Instruments	1,946.00	93,662.11	96,463.22
	Hess Corp	Equity Instruments	20,856.00	2,610,934.22	2,957,797.92
	Hilton Worldwide Holdings Inc	Equity Instruments	(5,878.00)	(744,149.18)	(742,744.08)
	Home Depot Inc/The	Equity Instruments	(5,289.00)	(1,559,869.77)	(1,670,583.54)
	JB Hunt Transport Services Inc	Equity Instruments	(60.00)	(9,982.55)	(10,461.60)
	Hyatt Hotels Corp	Equity Instruments	286.00	27,939.94	25,868.70
	IDEXX Laboratories Inc	Equity Instruments	785.00	326,421.52	320,248.60
	Intel Corp	Equity Instruments	(198.00)	(6,461.31)	(5,233.14)
	International Business Machines Corp	Equity Instruments	(77.00)	(10,192.30)	(10,848.53)
	Interpublic Group of Cos Inc/The	Equity Instruments	(9,810.00)	(266,053.31)	(326,771.10)
	Invesco QQQ Trust Series 1	Equity Instruments	(69.00)	(19,612.67)	(18,373.32)
	IQVIA Holdings Inc	Equity Instruments	28.00	4,885.97	5,736.92
	Iridium Communications Inc	Equity Instruments	(426.00)	(19,677.51)	(21,896.40)
	iShares MSCI Canada ETF	Equity Instruments	(18,549.00)	(600,930.52)	(607,108.77)
	iShares MSCI Germany Index Fund	Equity Instruments	(51,588.00)	(1,114,193.19)	(1,275,771.24)
	iShares Transportation Average ETF	Equity Instruments	(418.00)	(97,157.32)	(89,263.90)
	iShares Russell 2000 ETF	Equity Instruments	(1,767.00)	(313,266.92)	(308,094.12)
	iShares US Real Estate ETF	Equity Instruments	(22,331.00)	(1,965,087.97)	(1,880,046.89)
	iShares iBoxx \$ High Yield Corporate Bond ETF	Equity Instruments	(13,226.00)	(996,608.85)	(973,830.38)
	iShares U.S. Home Construction ETF	Equity Instruments	5,975.00	383,133.87	362,114.87
	Jack in the Box Inc	Equity Instruments	(4,282.00)	(307,063.08)	(292,160.86)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	KKR & Co Inc	Equity Instruments	(370.00)	(16,601.52)	(17,175.40)
	Kimberly-Clark Corp	Equity Instruments	(48.00)	(6,157.18)	(6,516.00)
	Knight-Swift Transportation Holdings Inc	Equity Instruments	(5,171.00)	(286,382.71)	(271,012.11)
	Kraft Heinz Co/The	Equity Instruments	14,337.00	572,411.77	583,659.27
	Lamb Weston Holdings Inc	Equity Instruments	(1,480.00)	(131,150.20)	(132,252.80)
	Leggett & Platt Inc	Equity Instruments	(156.00)	(5,544.45)	(5,027.88)
	Lennar Corp	Equity Instruments	254.00	19,378.39	22,987.00
	Lennox International Inc	Equity Instruments	(3,895.00)	(912,543.38)	(931,800.85)
	Liberty Media Corp-Liberty Formula One	Equity Instruments	4,853.00	306,603.20	290,112.34
	Eli Lilly & Co	Equity Instruments	(359.00)	(131,692.11)	(131,336.56)
	Lincoln National Corp	Equity Instruments	4,357.00	131,608.50	133,847.04
	Lithia Motors Inc	Equity Instruments	653.00	134,253.03	133,695.22
	Louisiana-Pacific Corp	Equity Instruments	(4,420.00)	(265,218.80)	(261,664.00)
	Lowe's Cos Inc	Equity Instruments	(8,285.00)	(1,645,415.25)	(1,650,703.40)
	Lululemon Athletica Inc	Equity Instruments	630.00	198,899.03	201,839.40
	M&T Bank Corp	Equity Instruments	(132.00)	(21,609.07)	(19,147.92)
	MGM Resorts International	Equity Instruments	(8,746.00)	(273,321.56)	(293,253.38)
	Marathon Oil Corp	Equity Instruments	(47,641.00)	(1,302,721.90)	(1,289,641.87)
	Marriott International Inc/DE	Equity Instruments	119.00	19,639.03	17,717.91
	Martin Marietta Materials Inc	Equity Instruments	1,386.00	490,512.52	468,426.42
	Matador Resources Co	Equity Instruments	8,075.00	513,915.69	462,213.00
	McDonald's Corp	Equity Instruments	(492.00)	(131,228.72)	(129,656.76)
	McKesson Corp	Equity Instruments	(354.00)	(132,264.83)	(132,792.48)
	Merck & Co Inc	Equity Instruments	(5,475.00)	(597,863.45)	(607,451.25)
	Microsoft Corp	Equity Instruments	16,762.00	4,049,262.11	4,019,862.84
	Micron Technology Inc	Equity Instruments	(113.00)	(6,619.35)	(5,647.74)
	Middleby Corp/The	Equity Instruments	(70.00)	(10,226.53)	(9,373.00)
	MISTER CAR WASH INC	Equity Instruments	50,227.00	550,217.57	463,595.21
	Molson Coors Brewing Co	Equity Instruments	(1,810.00)	(96,600.73)	(93,251.20)
	Moody's Corp	Equity Instruments	(407.00)	(115,933.41)	(113,398.34)
	Murphy Oil Corp	Equity Instruments	(29,947.00)	(1,243,093.75)	(1,288,020.47)
	NVR Inc	Equity Instruments	5.00	20,515.56	23,062.90
	Netflix Inc	Equity Instruments	6,084.00	1,723,669.70	1,794,049.92
	NextEra Energy Inc	Equity Instruments	(1,167.00)	(95,904.07)	(97,561.20)
	NIKE Inc	Equity Instruments	2,384.00	264,048.27	278,951.84
	Norfolk Southern Corp	Equity Instruments	(875.00)	(224,708.26)	(215,617.50)
	Northrop Grumman Corp	Equity Instruments	297.00	154,280.36	162,046.17
	NVIDIA Corp	Equity Instruments	(1,167.00)	(179,098.07)	(170,545.38)
	Chord Energy Corp	Equity Instruments	1,622.00	214,995.81	221,905.82
	Occidental Petroleum Corp	Equity Instruments	20,772.00	1,387,408.45	1,308,428.28
	Old Dominion Freight Line Inc	Equity Instruments	65.00	19,259.20	18,445.70
	OVINTIV INC	Equity Instruments	(24,771.00)	(1,196,190.44)	(1,256,137.41)
	PPG Industries Inc	Equity Instruments	(169.00)	(21,008.29)	(21,250.06)
	Packaging Corp of America	Equity Instruments	167.00	19,568.26	21,360.97
	Patterson-UTI Energy Inc	Equity Instruments	1,080.00	17,463.54	18,187.20
	Paycom Software Inc	Equity Instruments	5,895.00	1,938,080.52	1,829,277.45
	Peabody Energy Corp	Equity Instruments	45,006.00	1,285,013.35	1,189,058.52
	PerkinElmer Inc	Equity Instruments	(45.00)	(5,704.85)	(6,309.90)
	Pioneer Natural Resources Co	Equity Instruments	(11,589.00)	(2,747,007.48)	(2,646,811.71)
	Planet Fitness Inc	Equity Instruments	1,203.00	93,513.47	94,796.40

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	Pool Corp	Equity Instruments	5,393.00	1,755,403.83	1,630,465.69
	Prestige Consumer Healthcare Inc	Equity Instruments	(4,745.00)	(278,525.49)	(297,037.00)
	PRIMO WTR CORP CDA	Equity Instruments	(32,417.00)	(451,818.60)	(503,760.18)
	Procter & Gamble Co/The	Equity Instruments	(2,030.00)	(305,333.53)	(307,666.80)
	Public Service Enterprise Group Inc	Equity Instruments	(3,219.00)	(192,986.48)	(197,228.13)
	Quanta Services Inc	Equity Instruments	133.00	19,285.84	18,952.50
	Range Resources Corp	Equity Instruments	(5,681.00)	(156,568.69)	(142,138.62)
	Restaurant Brands International Inc	Equity Instruments	(618.00)	(40,310.36)	(39,966.06)
	Rexford Industrial Realty Inc	Equity Instruments	36,583.00	2,174,802.36	1,998,895.12
	Robert Half International Inc	Equity Instruments	(4,107.00)	(295,940.06)	(303,219.81)
	ROPER TECHNOLOGIES INC	Equity Instruments	2,073.00	878,881.69	895,722.57
	S&P Global Inc	Equity Instruments	2,018.00	681,235.19	675,908.92
	SS&C Technologies Holdings Inc	Equity Instruments	113.00	5,373.49	5,882.78
	SPDR SERIES TRUST	Equity Instruments	(8,651.00)	(1,240,604.37)	(1,175,497.88)
	SVB Financial Group	Equity Instruments	567.00	128,193.93	130,489.38
	Saia Inc	Equity Instruments	(1,059.00)	(242,990.10)	(222,051.12)
	Energy Select Sector SPDR Fund	Equity Instruments	(3,586.00)	(326,805.77)	(313,667.42)
	Industrial Select Sector SPDR Fund	Equity Instruments	(18,750.00)	(1,876,348.45)	(1,841,437.50)
	Utilities Select Sector SPDR Fund	Equity Instruments	(6,705.00)	(476,858.07)	(472,702.50)
	ServiceNow Inc	Equity Instruments	387.00	152,406.05	150,260.49
	Sherwin-Williams Co/The	Equity Instruments	(1,280.00)	(306,490.84)	(303,782.40)
	SiTime Corp	Equity Instruments	53.00	9,336.99	5,385.86
	Six Flags Entertainment Corp	Equity Instruments	808.00	18,382.00	18,786.00
	SOTERA HEALTH CO	Equity Instruments	(570.00)	(10,944.09)	(4,748.10)
	Spectrum Brands Holdings Inc	Equity Instruments	(318.00)	(21,660.84)	(19,372.56)
	Stanley Black & Decker Inc	Equity Instruments	1,747.00	132,181.84	131,234.64
	Starbucks Corp	Equity Instruments	(291.00)	(25,828.45)	(28,867.20)
	Synopsys Inc	Equity Instruments	21.00	7,013.45	6,705.09
	TJX Cos Inc/The	Equity Instruments	(2,886.00)	(229,839.09)	(229,725.60)
	T-Mobile US Inc	Equity Instruments	16,743.00	2,348,012.91	2,344,020.00
	Target Corp	Equity Instruments	(643.00)	(105,965.88)	(95,832.72)
	Teledyne Technologies Inc	Equity Instruments	4,738.00	1,877,697.28	1,894,773.58
	Tesla Inc	Equity Instruments	(262.00)	(45,284.43)	(32,273.16)
	Thermo Fisher Scientific Inc	Equity Instruments	(1,336.00)	(688,374.19)	(735,721.84)
	3M Co	Equity Instruments	(5,419.00)	(687,558.32)	(649,846.48)
	Toro Co/The	Equity Instruments	(1,160.00)	(131,319.60)	(131,312.00)
	Tractor Supply Co	Equity Instruments	(43.00)	(8,805.98)	(9,673.71)
	Travelers Cos Inc/The	Equity Instruments	1,520.00	287,742.72	284,984.80
	Trex Co Inc	Equity Instruments	(140.00)	(6,673.12)	(5,926.20)
	Tyler Technologies Inc	Equity Instruments	(7,503.00)	(2,780,028.70)	(2,419,042.23)
	Union Pacific Corp	Equity Instruments	(5,024.00)	(1,063,262.61)	(1,040,319.68)
	United Parcel Service Inc	Equity Instruments	(1,631.00)	(287,904.78)	(283,533.04)
	United Rentals Inc	Equity Instruments	(2,727.00)	(956,017.60)	(969,230.34)
	US Foods Holding Corp	Equity Instruments	(16,778.00)	(542,753.05)	(570,787.56)
	United States Oil Fund LP	Equity Instruments	(261.00)	(17,866.58)	(18,298.71)
	Vail Resorts Inc	Equity Instruments	163.00	40,508.32	38,851.05
	VANECK OIL SERVICES	Equity Instruments	(5,224.00)	(1,569,046.78)	(1,588,357.20)
	Verizon Communications Inc	Equity Instruments	(5,089.00)	(192,873.25)	(200,506.60)
	Verisk Analytics Inc	Equity Instruments	(31.00)	(6,681.08)	(5,469.02)
	Visa Inc	Equity Instruments	5,281.00	1,000,368.53	1,097,180.56

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	Walgreens Boots Alliance Inc	Equity Instruments	(211.00)	(9,849.10)	(7,882.96)
	Warrior Met Coal Inc	Equity Instruments	52,839.00	1,825,043.04	1,830,342.96
	Waters Corp	Equity Instruments	(20.00)	(5,956.39)	(6,851.60)
	WestRock Co	Equity Instruments	2,688.00	93,975.80	94,510.08
	Williams-Sonoma Inc	Equity Instruments	(38.00)	(5,043.65)	(4,366.96)
	Workday Inc	Equity Instruments	794.00	133,126.89	132,860.02
	World Wrestling Entertainment Inc	Equity Instruments	(1,942.00)	(135,046.65)	(133,065.84)
	Wyndham Hotels & Resorts Inc	Equity Instruments	(9,581.00)	(683,972.07)	(683,221.11)
	XPO Inc	Equity Instruments	(15,469.00)	(547,537.60)	(514,963.01)
	Xylem Inc/NY	Equity Instruments	221.00	21,132.17	24,435.97
	Yum! Brands Inc	Equity Instruments	(50.00)	(5,781.88)	(6,404.00)
	ZIM INTEGRATED SHIPPING SERV	Equity Instruments	(184.00)	(8,847.81)	(3,162.96)
	Eaton Corp PLC	Equity Instruments	688.00	105,330.25	107,981.60
	Everest Re Group Ltd	Equity Instruments	58.00	19,251.38	19,213.66
	NOBLE CORP PLC	Equity Instruments	2,694.00	97,479.96	101,590.74
	Pentair PLC	Equity Instruments	2,932.00	130,923.09	131,881.36
	STERIS PLC	Equity Instruments	118.00	21,680.73	21,793.42
	VALARIS LTD	Equity Instruments	31,833.00	1,980,297.74	2,152,547.46
	Chubb Ltd	Equity Instruments	2,192.00	477,892.63	483,555.20
	Logitech International SA	Equity Instruments	(80.00)	(7,476.46)	(4,980.00)
	Urbi Desarrollos Urbanos SAB de CV	Equity Instruments	11,689.00	144,971.87	3,599.11
	Desarrolladora Homex SAB de CV	Equity Instruments	1,044,098.00	498,055.08	1,446.68
	CSL Ltd	Equity Instruments	3,230.00	594,835.07	632,826.10
	Ansell Ltd	Equity Instruments	(57,518.00)	(1,098,689.18)	(1,105,910.32)
	Avita Medical Ltd	Equity Instruments	18,702.00	31,877.66	24,957.18
	Fisher & Paykel Healthcare Corp	Equity Instruments	(99,990.00)	(1,501,406.46)	(1,448,703.91)
	PolyNovo Ltd	Equity Instruments	(1,227,239.00)	(1,840,274.42)	(1,687,842.64)
	Coloplast A/S	Equity Instruments	(3,590.00)	(507,876.86)	(419,629.18)
	Ipsen SA	Equity Instruments	3,251.00	341,840.59	349,743.31
	NYXOAH SA W/I	Equity Instruments	36,762.00	833,664.82	202,268.67
	Nicox	Equity Instruments	2,062.00	3,502.96	2,472.14
	CYBERDYNE Inc	Equity Instruments	(46,000.00)	(242,228.97)	(105,501.37)
	Getinge AB	Equity Instruments	(97,988.00)	(1,820,922.04)	(2,031,155.63)
	Elekta AB	Equity Instruments	(202,247.00)	(2,588,785.02)	(1,217,181.99)
	Sonova Holding AG	Equity Instruments	(7,617.00)	(1,765,722.83)	(1,806,530.15)
	Lonza Group AG	Equity Instruments	(934.00)	(460,982.15)	(457,681.72)
	STRAUMANN HOLDING AG-REG	Equity Instruments	(8,808.00)	(812,635.16)	(1,005,920.94)
	Indivior PLC	Equity Instruments	20,451.00	338,332.79	457,892.86
	ADMA Biologics Inc	Equity Instruments	88,110.00	302,455.20	341,866.80
	AbbVie Inc	Equity Instruments	(5,507.00)	(800,591.89)	(889,986.27)
	ACCOLADE INC	Equity Instruments	(28,221.00)	(323,963.48)	(219,841.59)
	Accuray Inc	Equity Instruments	(95,994.00)	(432,612.88)	(200,627.46)
	AGILON HEALTH INC	Equity Instruments	1,710.00	29,115.83	27,599.40
	Akero Therapeutics Inc	Equity Instruments	(6,414.00)	(243,260.76)	(351,487.20)
	Allogene Therapeutics Inc	Equity Instruments	(9,645.00)	(66,638.66)	(60,667.05)
	Alnylam Pharmaceuticals Inc	Equity Instruments	(2,817.00)	(602,364.27)	(669,460.05)
	ALTIMMUNE INC	Equity Instruments	(2,181.00)	(24,044.31)	(35,877.45)
	Amgen Inc	Equity Instruments	(9,898.00)	(2,259,902.32)	(2,599,610.72)
	Anavex Life Sciences Corp	Equity Instruments	(33,348.00)	(411,838.37)	(308,802.48)
	ANNEXON INC	Equity Instruments	28,512.00	173,589.69	147,407.04

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	Apellis Pharmaceuticals Inc	Equity Instruments	(8,065.00)	(528,811.03)	(417,041.15)
	Apyx Medical Corp	Equity Instruments	432,215.00	2,762,588.51	1,011,383.10
	Arvinas Inc	Equity Instruments	(17,615.00)	(859,403.04)	(602,609.15)
	ATHIRA PHARMA INC	Equity Instruments	20,348.00	81,402.47	64,503.16
	AtriCure Inc	Equity Instruments	(37,683.00)	(1,603,036.66)	(1,672,371.54)
	Avantor Inc	Equity Instruments	10,417.00	221,765.43	219,694.53
	AVITA MEDICAL INC	Equity Instruments	237,945.00	1,944,943.65	1,570,437.00
	Axonics Inc	Equity Instruments	(45,700.00)	(3,054,764.74)	(2,857,621.00)
	BioCryst Pharmaceuticals Inc	Equity Instruments	25,935.00	334,762.52	297,733.80
	Biogen Inc	Equity Instruments	11,000.00	3,367,549.40	3,046,120.00
	Bio-Techne Corp	Equity Instruments	21,072.00	1,621,259.58	1,746,447.36
	BIOVENTUS INC - A	Equity Instruments	0.00	0.01	0.00
	BIONANO GENOMICS INC	Equity Instruments	(313,216.00)	(734,342.85)	(457,295.36)
	AZENTA INC	Equity Instruments	38,852.00	1,955,818.07	2,261,963.44
	Bruker Corp	Equity Instruments	(17,622.00)	(1,147,239.93)	(1,204,463.70)
	BUTTERFLY NETWORK INC	Equity Instruments	(152,366.00)	(424,145.01)	(374,820.36)
	Cara Therapeutics Inc	Equity Instruments	(19,675.00)	(278,444.92)	(211,309.50)
	CARIBOU BIOSCIENCES INC	Equity Instruments	(21,380.00)	(230,712.70)	(134,266.40)
	CELLEX THERAPEUTICS INC	Equity Instruments	(1,173.00)	(33,690.86)	(52,280.61)
	CO-DIAGNOSTICS INC	Equity Instruments	(42,378.00)	(393,953.34)	(106,792.56)
	CONMED Corp	Equity Instruments	(56,579.00)	(4,608,292.94)	(5,015,162.56)
	Cooper Cos Inc/The	Equity Instruments	4,623.00	1,476,374.00	1,528,687.41
	Quince Therapeutics Inc	Equity Instruments	4,162.00	15,169.10	2,652.86
	CUE HEALTH INC	Equity Instruments	(12,725.00)	(82,241.25)	(26,340.75)
	Cutera Inc	Equity Instruments	234,598.00	8,950,119.59	10,373,923.56
	CYTEK BIOSCIENCES INC	Equity Instruments	107,405.00	1,690,374.78	1,096,605.05
	DexCom Inc	Equity Instruments	20,635.00	1,882,330.60	2,336,707.40
	EMBECTA CORP-W/I	Equity Instruments	(646.00)	(21,954.18)	(16,337.34)
	Enanta Pharmaceuticals Inc	Equity Instruments	(6,277.00)	(261,253.11)	(292,006.04)
	Envista Holdings Corp	Equity Instruments	(17,201.00)	(595,994.10)	(579,157.67)
	Esperion Therapeutics Inc	Equity Instruments	47,702.00	270,496.64	297,183.46
	Evolent Health Inc	Equity Instruments	36,108.00	981,057.33	1,013,912.64
	Fulgent Genetics Inc	Equity Instruments	(12,613.00)	(453,889.84)	(375,615.14)
	Geron Corp	Equity Instruments	(173,300.00)	(293,993.76)	(419,386.00)
	GINKGO BIOWORKS HOLDINGS INC	Equity Instruments	(252,117.00)	(785,697.02)	(426,077.73)
	Glaukos Corp	Equity Instruments	265,122.00	12,804,799.78	11,580,528.96
	Gossamer Bio Inc	Equity Instruments	(47,700.00)	(195,346.06)	(103,509.00)
	Guardant Health Inc	Equity Instruments	130,870.00	4,755,616.99	3,559,664.00
	ICU Medical Inc	Equity Instruments	30,871.00	4,871,083.69	4,861,565.08
	Icad Inc	Equity Instruments	295,278.00	1,216,646.72	540,358.74
	IGM Biosciences Inc	Equity Instruments	(14,671.00)	(299,362.82)	(249,553.71)
	IDEXX Laboratories Inc	Equity Instruments	(3,038.00)	(1,186,636.88)	(1,239,382.48)
	Inari Medical Inc	Equity Instruments	(19,440.00)	(1,462,356.56)	(1,235,606.40)
	INHIBRX INC	Equity Instruments	5,872.00	172,039.03	144,686.08
	Inspire Medical Systems Inc	Equity Instruments	58,788.00	10,384,480.59	14,807,521.44
	Insulet Corp	Equity Instruments	(6,171.00)	(1,556,671.84)	(1,816,680.69)
	Integra LifeSciences Holdings Corp	Equity Instruments	(80,961.00)	(4,306,223.28)	(4,539,483.27)
	Intuitive Surgical Inc	Equity Instruments	2,971.00	571,485.01	788,354.85
	Invitae Corp	Equity Instruments	(112,262.00)	(3,840,976.87)	(208,807.32)
	iShares Nasdaq Biotechnology ETF	Equity Instruments	(14,027.00)	(1,768,337.95)	(1,841,604.83)

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	iShares Russell 1000 ETF	Equity Instruments	(651.00)	(141,325.22)	(137,048.52)
	iShares Russell 2000 Growth ETF	Equity Instruments	(5,299.00)	(1,200,069.37)	(1,136,741.48)
	iShares Russell 2000 ETF	Equity Instruments	(16,611.00)	(3,075,484.45)	(2,896,293.96)
	iShares Russell 3000 Index	Equity Instruments	(1,209.00)	(276,181.13)	(266,802.12)
	iShares U.S. Medical Devices ETF	Equity Instruments	(9,297.00)	(474,973.78)	(488,743.29)
	IVERIC BIO INC	Equity Instruments	278,398.00	4,204,571.69	5,960,501.18
	KalVista Pharmaceuticals Inc	Equity Instruments	205,624.00	1,813,695.15	1,390,018.24
	KEROS THERAPEUTICS INC	Equity Instruments	86.00	3,497.41	4,129.72
	Kodiak Sciences Inc	Equity Instruments	(44,126.00)	(465,317.69)	(315,942.16)
	Kura Oncology Inc	Equity Instruments	(22,030.00)	(335,046.59)	(273,392.30)
	KYMERA THERAPEUTICS INC	Equity Instruments	(1,361.00)	(49,731.02)	(33,970.56)
	Lantheus Holdings Inc	Equity Instruments	31,523.00	1,910,425.90	1,606,412.08
	LeMaitre Vascular Inc	Equity Instruments	(1,845.00)	(97,380.74)	(84,906.90)
	Lexicon Pharmaceuticals Inc	Equity Instruments	(79,432.00)	(147,671.91)	(151,715.12)
	LIFESTANCE HEALTH GROUP INC	Equity Instruments	(49,549.00)	(399,493.41)	(244,772.06)
	Eli Lilly & Co	Equity Instruments	(91.00)	(33,156.00)	(33,291.44)
	Liquidia Technologies Inc	Equity Instruments	59,242.00	271,591.28	377,371.54
	Lyra Therapeutics Inc	Equity Instruments	384,694.00	1,660,384.49	1,207,939.16
	Merrimack Pharmaceuticals Inc	Equity Instruments	6,400.00	62,841.66	73,344.00
	MILESTONE PHARMACEUTICALS IN	Equity Instruments	48,140.00	250,036.54	190,634.40
	Mirati Therapeutics Inc	Equity Instruments	(2,444.00)	(222,028.40)	(110,737.64)
	NGM Biopharmaceuticals Inc	Equity Instruments	24,031.00	113,153.34	120,635.62
	NanoString Technologies Inc	Equity Instruments	487,574.00	8,746,429.15	3,885,964.78
	Natera Inc	Equity Instruments	50,060.00	1,792,802.37	2,010,910.20
	NAUTILUS BIOTECHNOLOGY INC	Equity Instruments	(18,979.00)	(53,094.61)	(34,162.20)
	Nektar Therapeutics	Equity Instruments	(128,446.00)	(507,032.81)	(290,287.96)
	Nevro Corp	Equity Instruments	(23,496.00)	(965,291.05)	(930,441.60)
	908 DEVICES INC	Equity Instruments	(9,748.00)	(133,834.20)	(74,279.76)
	NUVALENT INC-A	Equity Instruments	14,637.00	479,079.75	435,889.86
	NuVasive Inc	Equity Instruments	(17,477.00)	(865,220.59)	(720,751.48)
	Oncocyte Corp	Equity Instruments	4,589,571.00	11,153,150.90	1,472,793.40
	ORAMED PHARMACEUTICALS INC	Equity Instruments	(2,591.00)	(24,447.07)	(31,169.73)
	OrthoPediatrics Corp	Equity Instruments	(15,234.00)	(576,398.07)	(605,246.82)
	OUTSET MEDICAL INC	Equity Instruments	228,363.00	4,662,008.31	5,896,332.66
	PMV PHARMACEUTICALS INC	Equity Instruments	(27,147.00)	(363,107.02)	(236,178.90)
	Pacific Biosciences of California Inc	Equity Instruments	30,990.00	313,547.53	253,498.20
	Patterson Cos Inc	Equity Instruments	(14,205.00)	(434,448.54)	(398,166.15)
	PerkinElmer Inc	Equity Instruments	0.00	130.16	130.16
	PROCEPT BIROBOTICS CORP	Equity Instruments	(37,659.00)	(1,642,595.45)	(1,564,354.86)
	PROMETHEUS BIOSCIENCES INC	Equity Instruments	1,700.00	116,410.70	187,000.00
	PULMONX CORP	Equity Instruments	353,948.00	6,205,289.85	2,983,781.64
	QUANTUM-SI INC	Equity Instruments	(73,080.00)	(627,237.47)	(133,736.40)
	Quanterix Corp	Equity Instruments	164,009.00	1,952,115.14	2,271,524.65
	RECURSION PHARMACEUTICALS-A	Equity Instruments	(162,449.00)	(2,838,424.25)	(1,252,481.79)
	Relmada Therapeutics Inc	Equity Instruments	7,377.00	53,348.61	25,745.73
	Repligen Corp	Equity Instruments	(6,300.00)	(1,114,385.60)	(1,066,653.00)
	Rocket Pharmaceuticals Inc	Equity Instruments	0.00	0.06	0.06
	R1 RCM Inc	Equity Instruments	135,090.00	1,341,562.43	1,479,235.50
	SPDR S&P500 ETF Trust	Equity Instruments	(93.00)	(36,656.27)	(35,565.99)
	Savara Inc	Equity Instruments	23,100.00	33,495.00	35,805.00

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	Schrodinger Inc/United States	Equity Instruments	72,428.00	2,007,201.98	1,353,679.32
	SCIENCE 37 HOLDINGS INC	Equity Instruments	0.00	2,041,254.46	0.00
	Health Care Select Sector SPDR Fund	Equity Instruments	(2,200.00)	(296,444.75)	(298,870.00)
	SEER INC	Equity Instruments	(29,448.00)	(251,645.02)	(170,798.40)
	Shockwave Medical Inc	Equity Instruments	(2,251.00)	(561,770.10)	(462,828.11)
	Sientra Inc	Equity Instruments	(58,896.00)	(124,140.14)	(11,950.00)
	Silk Road Medical Inc	Equity Instruments	(16,912.00)	(874,147.59)	(893,799.20)
	SINGULAR GENOMICS SYSTEMS IN	Equity Instruments	(113,762.00)	(754,850.53)	(228,661.62)
	SOLID BIOSCIENCES INC	Equity Instruments	90,968.00	641,324.40	462,490.41
	SOMALOGIC INC	Equity Instruments	343,500.00	3,435,000.00	862,185.00
	SONENDO INC	Equity Instruments	800,617.00	3,292,082.99	2,265,746.11
	Sorrento Therapeutics Inc	Equity Instruments	(49,600.00)	(382,051.20)	(43,945.60)
	SpringWorks Therapeutics Inc	Equity Instruments	(6,399.00)	(126,144.11)	(166,437.99)
	Staar Surgical Co	Equity Instruments	44,074.00	3,118,444.64	2,139,351.96
	Stryker Corp	Equity Instruments	(9,370.00)	(1,996,942.39)	(2,290,871.30)
	TELA BIO INC	Equity Instruments	148,875.00	1,800,881.39	1,712,062.50
	Tandem Diabetes Care Inc	Equity Instruments	(34,073.00)	(1,384,542.44)	(1,531,581.35)
	TERNS PHARMACEUTICALS INC	Equity Instruments	157,961.00	545,736.31	1,608,042.98
	TG Therapeutics Inc	Equity Instruments	74,831.00	373,443.66	885,250.73
	TransMedics Group Inc	Equity Instruments	25,569.00	1,058,176.47	1,578,118.68
	TREACE MEDICAL CONCEPTS INC	Equity Instruments	(14,205.00)	(220,527.57)	(326,572.95)
	Tricida Inc	Equity Instruments	(45,016.00)	(488,360.48)	(6,882.94)
	Trupanion Inc	Equity Instruments	(7,100.00)	(440,035.41)	(337,463.00)
	2SEVENTY BIO INC-W/I	Equity Instruments	56,820.00	954,718.05	532,403.40
	Twist Bioscience Corp	Equity Instruments	(38,298.00)	(981,276.32)	(911,875.38)
	United Therapeutics Corp	Equity Instruments	9,412.00	2,068,984.44	2,617,383.08
	VAXCYTE INC	Equity Instruments	3,305.00	121,269.12	158,474.75
	Verastem Inc	Equity Instruments	269,968.00	481,463.74	108,662.12
	Veracyte Inc	Equity Instruments	(30,990.00)	(743,454.60)	(735,392.70)
	ViewRay Inc	Equity Instruments	2,923,020.00	14,864,997.22	13,095,129.60
	VIRIDIAN THERAPEUTICS INC	Equity Instruments	9,576.00	216,745.47	279,714.96
	Waters Corp	Equity Instruments	(284.00)	(94,199.90)	(97,292.72)
	Zynex Inc	Equity Instruments	(171,713.00)	(2,179,874.55)	(2,388,527.83)
	NYXOAH SA	Equity Instruments	9,151.00	274,530.00	43,558.76
	GH RESEARCH PLC	Equity Instruments	37,422.00	911,256.95	361,870.74
	Establishment Labs Holdings Inc	Equity Instruments	219,488.00	8,222,520.36	14,409,387.20
	LivaNova PLC	Equity Instruments	154,688.00	10,397,178.43	8,591,371.52
	LUMIRADX LTD	Equity Instruments	(14,419.00)	(129,992.60)	(12,977.10)
	Novocure Ltd	Equity Instruments	14,686.00	1,085,972.33	1,077,218.10
	STERIS PLC	Equity Instruments	4,653.00	896,065.90	859,362.57
	SOPHIA GENETICS SA	Equity Instruments	195,419.00	2,291,469.98	402,563.14
	Inmode Ltd	Equity Instruments	(66,380.00)	(2,005,556.32)	(2,369,766.00)
	NANO-X IMAGING LTD	Equity Instruments	(58,996.00)	(1,038,327.73)	(435,390.48)
	QIAGEN NV	Equity Instruments	3,125.00	140,678.75	155,843.75
	STEVANATO GROUP SPA	Equity Instruments	12,773.00	231,791.69	229,530.81
	NEL ASA	Equity Instruments	(5,504.00)	(6,117.74)	(7,783.96)
	Northern Ocean Ltd	Equity Instruments	(3.00)	(17.20)	(2.92)
	BIOVENTUS INC - A	Equity Instruments	25,000.00	213,765.00	65,250.00
	Cutera Inc	Equity Instruments	80,000.00	3,629,060.00	3,537,600.00
	Lyra Therapeutics Inc	Equity Instruments	674,568.00	2,792,303.34	2,118,143.52

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	NanoString Technologies Inc	Equity Instruments	196,400.00	2,649,745.42	1,565,308.00
	Oncocyte Corp	Equity Instruments	1,381,438.00	1,840,766.14	443,303.45
	OUTSET MEDICAL INC	Equity Instruments	50,900.00	1,176,542.30	1,314,238.00
	PULMONX CORP	Equity Instruments	68,800.00	1,204,559.76	579,984.00
	SONENDO INC	Equity Instruments	1,417,852.00	1,346,959.40	4,012,521.16
	ViewRay Inc	Equity Instruments	705,600.00	2,066,559.85	3,161,088.00
	Establishment Labs Holdings Inc	Equity Instruments	59,100.00	3,352,694.88	3,879,915.00
	HORIZON THERAPEUTICS PLC	Equity Instruments	12,900.00	1,160,855.20	1,468,020.00
	LivaNova PLC	Equity Instruments	18,950.00	1,206,119.67	1,052,483.00
	Intertrust NV	Equity Instruments	431.00	8,887.67	9,098.10
	CIAN PLC	Equity Instruments	43,677.00	760,866.08	42,366.69
	Magnit PJSC	Equity Instruments	63,228.00	5,089,198.17	5,039,910.76
	LUKOIL PJSC	Equity Instruments	131,091.00	7,889,526.96	8,045,661.94
	UNITED CO RUSAL INTERNATIONA	Equity Instruments	3,560,617.00	2,789,816.06	2,800,688.83
	JOURNEY PUT	Equity Instruments	701,242.00	0.00	0.00
	Ziloti Holdings S.a.r.l (Lux)	Equity Instruments	3,005.40	16,307.19	0.00
	MF Global Holdings Ltd	Equity Instruments	58,095.00	112,089.58	0.00
	QUIZNO'S CORP	Equity Instruments	4,015.00	27,704.00	0.00
	Eletson Newco Equity	Equity Instruments	3,303,511.00	0.00	0.00
	GTRC Equity Shell	Equity Instruments	14,110.00	1,041,926.25	1,844,882.50
	Millennial Media Inc	Equity Instruments	18,875.00	217,380.63	330,312.50
	Tencate Equity	Equity Instruments	4,768,170.29	4,263,693.28	5,006,578.80
	ATI EQUITY	Equity Instruments	1,072.00	1,061,280.00	1,080,040.00
	JB EQUITY	Equity Instruments	3,374.51	346,292.22	353,446.18
	Worldwide Machinery Equity	Equity Instruments	400.00	0.00	0.00
	Petersen Claim	Equity Instruments	102,174.87	178,806.02	125,675.09
	K CN EQUITY - CVR	Equity Instruments	259,514.00	0.00	0.00
	MKTW SPONSOR EARNOUT 12 STRIKE	Equity Instruments	9,641.00	0.00	2,016.90
	MKTW SPONSOR EARNOUT 14 STRIKE	Equity Instruments	9,641.00	0.00	1,699.71
	PERSHING SQUARE TONTINE -A -CVR	Equity Instruments	6.00	0.00	0.90
	CONTRA RADIUS HEALTH I NPV CVR	Equity Instruments	541.00	0.00	54.10
	CARTESIAN GROWTH CORP-A	Equity Instruments	94,174.00	940,724.19	944,612.31
	CARTA PVT EQUITY	Equity Instruments	17,519.00	796,238.55	788,355.00
	Caris Life Sciences Inc	Equity Instruments	59,500.00	481,950.00	481,950.00
	Ultivue Inc	Equity Instruments	499,600.00	1,144,933.32	433,353.04
	Lumicks USA Inc Series D	Equity Instruments	383.00	686,167.10	306,660.44
	Lumicks Series E	Equity Instruments	145.00	259,776.20	259,776.06
	Hua Han Bio-Pharmaceutical Holdings Ltd	Equity Instruments	(4,341,139.00)	(310,698.36)	0.00
	Anxin-China Holdings Ltd	Equity Instruments	382,084.00	38,260.59	0.00
	Youyuan International Holdings Ltd	Equity Instruments	(22,125.00)	(6,816.79)	(0.03)
	SMI Holdings Group Ltd	Equity Instruments	(37,669.00)	(12,223.24)	(11,292.81)
	Best World International Ltd	Equity Instruments	36,167.00	64,692.30	48,064.25
	CONMEDA US EQUITY	Equity Instruments	1,039,117.00	167,956.45	525,469.46
	CONMEDH US EQUITY	Equity Instruments	259,779.00	41,989.07	131,367.24
	Northeast Grocery Inc	Equity Instruments	690,779.00	4,027,076.31	4,246,817.33
	Spyglass Resources Corp/New	Equity Instruments	124,944.00	12,994.95	4.63
	Hybrid Kinetic Group Ltd	Equity Instruments	(1,240,000.00)	(40,211.02)	(6,354.54)
	China Huishan Dairy Holdings Co Ltd	Equity Instruments	(338,975.00)	(133,391.24)	0.00
	HARVEST NATURAL RESOURCES IN	Equity Instruments	(2,182.00)	(2,247.33)	(1,944.22)
	Best World International Ltd	Equity Instruments	94,806.00	135,089.09	125,992.74

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	QUANTA SERIES D PREFERRED STOCK	Equity Instruments	36,134,176.00	4,416,116.64	3,730,648.79
	NALU MEDICAL	Equity Instruments	449,577.00	2,178,515.27	2,178,515.27
	Lumicks Series E	Equity Instruments	804.00	1,440,414.24	1,440,413.44
	TETRALOGIC PARTICIPATING PFD	Equity Instruments	650,922.00	0.00	0.00
	Willow Innovations Inc Preferred Series C	Equity Instruments	193,200.00	457,884.00	417,312.00
	VIZGEN US EQUITY SERIES B	Equity Instruments	88,072.00	500,002.36	905,899.78
	VIZGEN US EQUITY SERIES C	Equity Instruments	26,256.00	299,995.80	297,953.09
	Exo Imaging Inc Series C Preferred	Equity Instruments	384,090.00	2,249,999.22	2,249,999.22
	Cleerly Inc Series C Preferred Stock	Equity Instruments	272,783.00	3,213,547.41	3,213,547.41
	IMPERATIVE CARE INC SERIES A PREFERRED STOCK	Equity Instruments	6,451.00	44,311.92	38,113.15
	IMPERATIVE CARE INC SERIES B PREFERRED STOCK	Equity Instruments	64,718.00	444,547.94	383,149.98
	IMPERATIVE CARE INC SERIES C PREFERRED STOCK	Equity Instruments	78,571.00	539,704.21	469,076.72
	NANOMOSAIC INC SERIES A PREFERRED STOCK	Equity Instruments	442,564.00	3,004,668.79	3,004,668.79
	FREENOME HOLDINGS SERIES D PREFERRED STOCK	Equity Instruments	230,280.00	1,736,840.84	2,507,588.00
	IMPERATIVE CARE INC SERIES D PREFERRED STOCK	Equity Instruments	20,736.00	142,435.58	139,712.95
	Metagenomi Technologies, LLC - Series B Preferred	Equity Instruments	281,302.00	3,277,030.46	3,894,513.67
	BETA BIONICS INC SERIES C PREFERRED STOCK	Equity Instruments	23,562.00	3,276,948.78	3,225,298.51
	VIZGEN US EQUITY SERIES C	Equity Instruments	250,935.00	2,867,133.12	2,847,610.38
	LIGHTNING EMOTORS (ZEV SPONSOR FOUNDER SHARES)	Equity Instruments	59,336.00	0.00	0.00
	GRAF/U PFD USD GLAZER	Equity Instruments	65,779.00	65,779.00	0.00
	Monogram Health Holdings Inc Series C Preferred PP	Equity Instruments	22,387.00	3,213,492.66	3,213,492.66
	Fannie Mae	Debt Instruments	4,580,585.64	787,972.45	927,573.63
	Freddie Mac	Debt Instruments	4,341,573.04	625,613.67	693,807.90
	FLTAU 1 5/8 11/01/28	Debt Instruments	800,000.00	598,040.00	426,090.09
	ZIPCOL 0 04/23/28	Debt Instruments	900,000.00	624,251.02	137,872.12
	SVICN 5 03/31/28	Debt Instruments	131,000.00	96,736.08	96,750.37
	ANLLIAN Capital Ltd 0 05/02/25	Debt Instruments	3,900,000.00	5,497,412.27	4,894,900.22
	Pharming Group NV 3 01/21/2025	Debt Instruments	700,000.00	776,423.41	681,431.46
	AMSSW 2 1/8 11/03/27	Debt Instruments	600,000.00	725,941.57	452,639.77
	DEHEHO 0 7/8 07/15/25	Debt Instruments	1,600,000.00	1,826,951.06	1,391,862.10
	DEHEHO 1 1/2 01/15/28	Debt Instruments	500,000.00	665,470.91	368,604.30
	DEHEHO 1 04/30/26	Debt Instruments	500,000.00	518,661.52	402,668.60
	DEHEHO 2 1/8 03/10/29	Debt Instruments	600,000.00	716,802.11	416,643.24
	Just Eat Takeaway.com NV 1.25 20260430	Debt Instruments	500,000.00	676,786.38	422,916.43
	MITRAB 4 1/4 12/17/25	Debt Instruments	900,000.00	1,087,245.00	607,908.55
	TKWYNA 0 08/09/25	Debt Instruments	800,000.00	899,068.93	719,645.05
	BFITNA 1 1/2 06/17/28	Debt Instruments	800,000.00	987,075.33	684,142.49
	MBTNSW 3 1/2 07/08/27	Debt Instruments	400,000.00	491,707.50	529,446.66
	ZHOSHK 0 05/21/25	Debt Instruments	5,000,000.00	726,838.28	728,977.83
	CATHAY 2 3/4 02/05/26	Debt Instruments	22,000,000.00	2,862,752.57	3,046,140.81
	Ocado Group PLC 0.875 20251209	Debt Instruments	800,000.00	683,900.85	746,197.69
	Affirm Holdings Inc 0 20261115	Debt Instruments	629,000.00	461,848.31	349,095.00
	Airbnb Inc 0 20260315	Debt Instruments	1,421,000.00	1,216,703.14	1,173,035.50
	ATI 3 1/2 06/15/25	Debt Instruments	2,066,000.00	3,252,214.33	4,160,924.00
	ALNY 1 09/15/27	Debt Instruments	146,000.00	140,378.27	158,775.00
	ATEC 0 3/4 08/01/26	Debt Instruments	271,000.00	223,484.98	248,994.80
	ALTR 1 3/4 06/15/27	Debt Instruments	621,000.00	614,399.08	570,078.00
	AYX 0 1/2 08/01/24	Debt Instruments	172,000.00	162,938.34	158,562.51
	ALTERYX INC SR CONV BD 1%26	Debt Instruments	410,000.00	333,738.27	344,400.00
	AAL 6 1/2 07/01/25	Debt Instruments	530,000.00	598,562.92	561,270.00

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	AMRS 1 1/2 11/15/26	Debt Instruments	2,715,000.00	2,523,258.26	879,660.00
	AMRS 1 1/2 11/15/26	Debt Instruments	(449,000.00)	(142,060.97)	(145,476.00)
	AR 4 1/4 09/01/26	Debt Instruments	568,000.00	2,876,980.81	4,048,874.40
	APLS 3 1/2 09/15/26	Debt Instruments	1,212,000.00	1,932,493.95	1,871,782.52
	Apollo Commercial Real Estate Finance Inc 5.375 10/15/23	Debt Instruments	145,000.00	145,602.50	142,462.50
	ABR 7 1/2 08/01/25	Debt Instruments	867,000.00	863,787.24	865,699.50
	ARRY 1 12/01/28	Debt Instruments	1,757,000.00	1,556,647.82	1,794,775.50
	ASRT 6 1/2 09/01/27	Debt Instruments	256,000.00	257,732.01	334,197.00
	AVDL 4 1/2 02/01/23	Debt Instruments	988,000.00	1,084,529.38	963,300.00
	AVDL 4 1/2 10/02/23	Debt Instruments	757,000.00	757,000.00	732,397.50
	AVYA 8 12/15/27	Debt Instruments	1,928,000.00	1,935,550.00	674,800.00
	Avid SPV LLC 1.25 20260315	Debt Instruments	1,034,000.00	1,300,334.53	989,434.60
	AXON 0 1/2 12/15/27	Debt Instruments	328,000.00	328,000.00	326,688.00
	BSY 0 3/8 07/01/27	Debt Instruments	527,000.00	432,241.50	431,613.00
	BILL.COM HOLDINGS INC	Debt Instruments	2,662,000.00	3,562,207.72	2,736,536.00
	BL 0 03/15/26	Debt Instruments	732,000.00	624,984.78	627,232.52
	BLOOM ENERGY CORP	Debt Instruments	2,636,000.00	5,142,508.36	3,560,181.60
	BRAEMAR HOTELS & RESORTS 4.5 06/01/2026	Debt Instruments	700,000.00	789,579.21	663,866.69
	Bridgebio Pharma Inc 2.5 20270315	Debt Instruments	1,401,000.00	1,802,985.31	630,450.00
	BURL 2 1/4 04/15/25	Debt Instruments	2,681,000.00	3,025,139.61	3,096,555.00
	ELY 2 3/4 05/01/26	Debt Instruments	2,227,000.00	3,225,913.01	2,907,626.91
	Carnival Corp 5.75 20241001	Debt Instruments	1,649,000.00	2,013,114.10	1,823,794.00
	CCL 5 3/4 12/01/27	Debt Instruments	686,000.00	682,558.75	616,028.00
	CENX 2 3/4 05/01/28	Debt Instruments	593,000.00	603,887.41	428,146.00
	CRNC 3 06/01/25	Debt Instruments	823,000.00	1,831,669.07	758,341.55
	CDAY 0 1/4 03/15/26	Debt Instruments	137,000.00	119,361.25	120,765.50
	CERE 2 1/2 08/15/27	Debt Instruments	271,000.00	273,615.39	270,593.50
	CAKE 0 3/8 06/15/26	Debt Instruments	288,000.00	240,481.85	237,420.01
	CHEF 2 3/8 12/15/28	Debt Instruments	1,156,000.00	1,156,000.00	1,161,086.40
	CHGG 0 09/01/26	Debt Instruments	379,000.00	290,160.32	301,077.60
	CINEMARK HLDGS INC SR CONV NT 4.5% 08/15/2025	Debt Instruments	4,743,000.00	7,100,453.93	4,553,653.20
	NET 0 3/4 05/15/25	Debt Instruments	1,295,000.00	2,001,310.87	1,796,812.50
	Cloudflare Inc 0 20260815	Debt Instruments	595,000.00	508,808.00	487,900.00
	CHRS 1 1/2 04/15/26	Debt Instruments	1,739,000.00	1,663,631.65	1,143,392.50
	Collegium Pharmaceutical Inc 2.625 15/02/2026	Debt Instruments	1,050,000.00	1,028,263.88	1,068,375.00
	CFLT 0 01/15/27	Debt Instruments	162,000.00	120,998.61	124,140.60
	CFLT 0 01/15/27	Debt Instruments	1,782,000.00	1,284,044.86	1,354,320.00
	CNMD 2 1/4 06/15/27	Debt Instruments	961,000.00	875,264.22	880,276.00
	CPA 4 1/2 04/15/25	Debt Instruments	3,848,000.00	6,001,990.76	6,564,875.09
	Coupa Software Inc 0.375 20260615	Debt Instruments	488,000.00	386,189.13	471,652.00
	CUTR 2 1/4 03/15/26	Debt Instruments	657,000.00	1,063,792.76	974,659.50
	CUTR 2 1/4 06/01/28	Debt Instruments	1,190,000.00	1,204,866.95	1,270,920.00
	CUTR 4 06/01/29	Debt Instruments	218,000.00	223,861.63	223,035.80
	CYTK 3 1/2 07/01/27	Debt Instruments	1,138,000.00	1,365,470.74	1,310,407.00
	DNMR 3 1/4 12/15/26	Debt Instruments	489,000.00	493,774.45	189,976.50
	DM 6 05/15/27	Debt Instruments	711,000.00	1,127,367.79	679,360.50
	DigitalOcean Holdings Inc 0 20261201	Debt Instruments	1,383,000.00	1,043,137.84	1,040,707.50
	DISH Network Corp 3.375 15/08/2026	Debt Instruments	947,000.00	819,060.06	595,663.00
	DISH 0 12/15/25	Debt Instruments	416,000.00	392,420.12	267,488.00
	DKNG 0 03/15/28	Debt Instruments	(108,000.00)	(67,197.03)	(67,878.00)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	DVAX 2 1/2 05/15/26	Debt Instruments	1,889,000.00	2,406,592.81	2,384,862.50
	EGLE 5 08/01/24	Debt Instruments	1,740,000.00	2,880,224.26	2,882,663.23
	EGHT 4 02/01/28	Debt Instruments	861,000.00	724,690.85	713,769.00
	ENCORE CAPITAL GROUP INC	Debt Instruments	2,361,000.00	3,854,098.23	3,090,549.00
	Encore Capital Europe Finance Ltd 4.5 09/01/23	Debt Instruments	2,476,000.00	3,498,718.34	2,931,584.00
	ENPH 0 1/4 03/01/25	Debt Instruments	320,000.00	834,425.13	1,052,960.00
	ENPHASE ENERGY INC SR CONV BD 03/01/2026	Debt Instruments	2,199,000.00	2,614,425.53	2,488,168.50
	ENPH 0 03/01/28	Debt Instruments	1,167,000.00	1,462,491.47	1,370,524.80
	ENVESTNET INC 0.750000 08/15/2025	Debt Instruments	487,000.00	425,184.89	441,952.50
	NVST 2 3/8 06/01/25	Debt Instruments	2,163,000.00	4,641,981.13	3,642,492.00
	ESPR 4 11/15/25	Debt Instruments	473,000.00	289,417.73	260,150.00
	ETSY INC 0.250000 06/15/2028	Debt Instruments	404,000.00	338,450.64	347,965.20
	EB 5 12/01/25	Debt Instruments	854,000.00	1,510,956.81	786,790.20
	Evolent Health Inc 1.5 20251015	Debt Instruments	1,828,000.00	2,142,357.62	1,988,864.00
	Exact Sciences Corp 1 01/15/25	Debt Instruments	202,000.00	201,938.43	209,171.00
	Exact Sciences Corp 0.375 03/15/27	Debt Instruments	1,083,000.00	1,105,286.60	898,890.00
	EZCORP Inc 2.875 07/01/24	Debt Instruments	1,236,000.00	1,250,198.92	1,312,879.20
	EZPW 3 3/4 12/15/29	Debt Instruments	780,000.00	777,888.21	758,550.00
	FARFETCH LTD	Debt Instruments	15,000.00	24,236.58	11,325.00
	FSR 2 1/2 09/15/26	Debt Instruments	2,475,000.00	2,561,961.61	1,212,750.00
	FVRR 0 11/01/25	Debt Instruments	1,999,000.00	1,962,895.89	1,632,048.52
	F 0 03/15/26	Debt Instruments	1,147,000.00	1,161,374.89	1,087,929.50
	FUBO 3 1/4 02/15/26	Debt Instruments	418,000.00	149,365.17	196,460.00
	GOLLBZ 3 3/4 07/15/24	Debt Instruments	1,988,000.00	1,237,769.77	957,222.00
	GOSS 5 06/01/27	Debt Instruments	934,000.00	931,708.47	302,149.00
	GVA 2 3/4 11/01/24	Debt Instruments	1,919,000.00	2,503,006.91	2,332,448.55
	GPRE 2 1/4 03/15/27	Debt Instruments	893,000.00	1,251,119.76	1,070,707.00
	GBX 2 7/8 04/15/28	Debt Instruments	868,000.00	923,772.69	769,482.00
	GRPN 1 1/8 03/15/26	Debt Instruments	1,396,000.00	1,190,869.46	816,660.00
	GES 2 04/15/24	Debt Instruments	3,149,000.00	3,554,466.90	3,355,653.19
	Guidewire Software Inc 1.25 20250315	Debt Instruments	543,000.00	516,647.26	505,261.50
	HALO 0 1/4 03/01/27	Debt Instruments	53,000.00	47,143.55	51,575.63
	HALO 1 08/15/28	Debt Instruments	540,000.00	569,328.84	638,887.51
	HLIT 2 09/01/24	Debt Instruments	1,343,000.00	1,932,893.88	2,123,283.00
	HAT Holdings I LLC / HAT Holdings II LLC 0 20250501	Debt Instruments	949,000.00	902,817.18	873,649.40
	HCAT 2 1/2 04/15/25	Debt Instruments	844,000.00	1,130,941.30	739,766.00
	HLX 6 3/4 02/15/26	Debt Instruments	1,644,000.00	1,793,280.17	2,279,599.68
	Herbalife Nutrition Ltd 2.625 03/15/24	Debt Instruments	694,000.00	644,411.06	641,603.00
	HLF 4 1/4 06/15/28	Debt Instruments	612,000.00	611,844.90	672,588.00
	HOPE 2 05/15/38	Debt Instruments	1,374,000.00	1,293,109.99	1,349,268.00
	HUBSPOT INC	Debt Instruments	1,679,000.00	2,200,861.95	2,072,725.50
	IAC Financeco 2 Inc 0.875 06/15/26	Debt Instruments	1,486,000.00	1,910,811.35	1,323,468.81
	IAC Financeco 3 Inc 2 15/01/2030	Debt Instruments	2,166,000.00	3,477,196.41	1,877,922.00
	IIIV 1 02/15/25	Debt Instruments	586,000.00	565,143.64	531,795.00
	INFN 3 3/4 08/01/28	Debt Instruments	270,000.00	283,903.82	335,988.00
	INSM 0 3/4 06/01/28	Debt Instruments	1,767,000.00	1,889,286.57	1,466,610.00
	INVA 2 1/8 03/15/28	Debt Instruments	1,693,000.00	1,579,631.30	1,376,409.00
	NOTV 3 1/4 10/15/27	Debt Instruments	1,227,000.00	1,121,205.45	503,070.00
	INSULET CORP SR GLBL COCO 0.375% 09/01/2026	Debt Instruments	623,000.00	781,892.16	882,791.00
	ICPT 3 1/2 02/15/26	Debt Instruments	198,000.00	222,825.16	202,504.20

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	Ivanhoe Mines Ltd 2.5 20260415	Debt Instruments	1,070,000.00	1,395,214.53	1,315,565.00
	Jazz Investments I Ltd 2 20260615	Debt Instruments	362,000.00	416,501.55	432,137.50
	JBLU 0 1/2 04/01/26	Debt Instruments	834,000.00	635,384.40	612,220.27
	KKR Real Estate Finance Trust Inc 6.125 05/15/23	Debt Instruments	456,000.00	483,304.24	449,807.44
	Karyopharm Therapeutics Inc 3 15/10/2025	Debt Instruments	947,000.00	1,018,784.39	718,642.31
	LI 0 1/4 05/01/28	Debt Instruments	2,744,000.00	3,366,087.87	2,772,812.00
	LNTH 2 5/8 12/15/27	Debt Instruments	137,000.00	142,702.64	138,630.30
	LBRDA 2 3/4 09/30/50	Debt Instruments	1,583,000.00	1,652,238.29	1,545,723.10
	LBRDA 1 1/4 09/30/50	Debt Instruments	1,166,000.00	1,169,224.98	1,131,020.00
	Liberty Interactive LLC 1.75 09/30/46	Debt Instruments	1,253,000.00	1,254,008.96	1,217,602.75
	Liberty Media Corp 3.75 15/02/2030	Debt Instruments	515,000.00	391,982.50	177,675.00
	Liberty Media Corp 2.125 03/31/48	Debt Instruments	1,678,000.00	1,705,703.50	1,582,354.00
	Liberty Media Corp 2.75 01/12/49	Debt Instruments	2,746,000.00	2,689,489.24	2,516,709.00
	LMCA 0 1/2 12/01/50	Debt Instruments	277,000.00	388,513.47	276,932.46
	LACCN 1 3/4 01/15/27	Debt Instruments	410,000.00	392,440.13	321,440.00
	LYV 2 02/15/25	Debt Instruments	267,000.00	269,334.09	263,395.50
	LCID 1 1/4 12/15/26	Debt Instruments	2,732,000.00	2,352,151.55	1,408,346.00
	LAZR 1 1/4 12/15/26	Debt Instruments	332,000.00	325,307.06	188,011.60
	MP Materials Corp 0.25 20260401	Debt Instruments	592,000.00	660,929.36	520,220.00
	MGNI 0 1/4 03/15/26	Debt Instruments	418,000.00	348,350.30	326,834.20
	MNKD 2 1/2 03/01/26	Debt Instruments	2,823,000.00	2,895,111.29	3,372,073.50
	MARA 1 12/01/26	Debt Instruments	2,684,000.00	1,308,084.68	625,797.37
	MCS 5 09/15/25	Debt Instruments	2,077,000.00	2,915,229.49	3,044,103.17
	MARRIOTT VACATIONS WORLDWIDE C SR CONV NT 0% 01/15/2026	Debt Instruments	352,000.00	354,519.82	344,960.00
	VAC 3 1/4 12/15/27	Debt Instruments	436,000.00	438,686.41	431,640.00
	Maxon Solar Technologies Ltd 6.5 20250715	Debt Instruments	3,039,000.00	3,637,345.38	3,335,302.50
	Mesa Laboratories Inc 1.375 15/08/2025	Debt Instruments	908,000.00	1,038,782.38	819,924.00
	MICROSTRATEGY INC	Debt Instruments	302,000.00	202,566.75	142,544.00
	Microchip Technology Inc 1.625 20270215	Debt Instruments	540,000.00	1,064,457.76	1,074,600.00
	MITK 0 3/4 02/01/26	Debt Instruments	1,031,000.00	1,112,902.26	855,730.00
	MODN 2 5/8 06/01/25	Debt Instruments	230,000.00	253,165.60	311,075.00
	NCLH 5 3/8 08/01/25	Debt Instruments	855,000.00	1,127,937.53	866,542.50
	NCLH 1 1/8 02/15/27	Debt Instruments	1,229,000.00	1,195,571.40	840,390.20
	NCLH 2 1/2 02/15/27	Debt Instruments	685,000.00	525,636.24	493,200.00
	NIO 4 1/2 02/01/24	Debt Instruments	1,260,000.00	2,648,554.79	1,574,874.00
	NIO Inc 0 20260201	Debt Instruments	985,000.00	820,904.99	864,337.50
	NSTG 2 5/8 03/01/25	Debt Instruments	28,000.00	37,220.88	22,742.44
	NTRA 2 1/4 05/01/27	Debt Instruments	71,000.00	143,428.80	90,667.00
	NATIONAL VISION HLDGS INC SR NT 2.5%25	Debt Instruments	59,000.00	75,810.74	81,247.99
	NEO 1 1/4 05/01/25	Debt Instruments	69,000.00	64,934.45	58,520.63
	NVRO 2 3/4 04/01/25	Debt Instruments	71,000.00	99,127.65	65,142.50
	NXGN 3 3/4 11/15/27	Debt Instruments	812,000.00	823,551.56	848,739.51
	NUVASIVE INC	Debt Instruments	220,000.00	198,225.66	193,270.00
	NUVA 1 06/01/23	Debt Instruments	36,000.00	37,034.09	35,415.00
	Okta Inc 0.125 20250901	Debt Instruments	1,345,000.00	1,162,380.69	1,188,307.50
	OMER 5 1/4 02/15/26 Convertible	Debt Instruments	1,032,000.00	1,117,484.31	539,352.53
	OPEN 0 1/4 08/15/26	Debt Instruments	2,849,000.00	3,066,727.44	1,133,311.80
	PRAA 3 1/2 06/01/23	Debt Instruments	1,059,000.00	1,162,862.01	1,047,880.50
	PCRX 0 3/4 08/01/25	Debt Instruments	484,000.00	495,855.28	438,322.50
	PD 1 1/4 07/01/25	Debt Instruments	1,542,000.00	1,854,276.00	1,559,733.00

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	Palo Alto Networks Inc 0.75 01/07/23	Debt Instruments	1,591,000.00	3,069,362.23	2,517,757.50
	Palo Alto Networks Inc 0.375 20250601	Debt Instruments	2,574,000.00	4,460,197.09	3,813,381.00
	PAR 1 1/2 10/15/27	Debt Instruments	836,000.00	890,340.79	604,428.00
	BTU 3 1/4 03/01/28	Debt Instruments	4,000,000.00	5,289,075.93	6,294,000.00
	PEB 1 3/4 12/15/26	Debt Instruments	2,979,000.00	2,996,185.86	2,465,122.50
	PENN 2 3/4 05/15/26	Debt Instruments	3,232,000.00	8,656,347.79	4,780,128.00
	PMT 5 1/2 11/01/24	Debt Instruments	510,000.00	518,460.76	457,725.00
	PMT 5 1/2 03/15/26	Debt Instruments	1,579,000.00	1,541,875.04	1,293,793.17
	PETQ 4 06/01/26	Debt Instruments	1,365,000.00	1,648,529.89	1,139,775.00
	PLUG 3 3/4 06/01/25	Debt Instruments	1,264,000.00	7,188,699.14	3,183,510.40
	PRCH 0 3/4 09/15/26	Debt Instruments	1,614,000.00	1,530,220.14	892,041.42
	POST 2 1/2 08/15/27	Debt Instruments	187,000.00	194,849.23	197,322.40
	PRO 2 1/4 09/15/27	Debt Instruments	682,000.00	768,699.52	601,183.00
	RADI 2 1/2 09/15/26	Debt Instruments	1,309,000.00	1,308,389.45	1,154,336.62
	RPD 2 1/4 05/01/25	Debt Instruments	1,760,000.00	2,060,011.56	1,694,880.00
	RPD 0 1/4 03/15/27	Debt Instruments	948,000.00	850,136.20	745,122.05
	REALOGY GROUP/CO-ISSUER 0.25 06/15/2026	Debt Instruments	1,111,000.00	953,354.65	782,144.00
	REDFIN CORP SR CONV BD 10/15/25	Debt Instruments	98,000.00	57,737.50	58,861.74
	RDFN 0 1/2 04/01/27	Debt Instruments	744,000.00	524,536.46	343,728.00
	Redwood Trust Inc 4.75 15/08/2023	Debt Instruments	1,598,000.00	1,459,311.10	1,574,030.00
	RWT 7 3/4 06/15/27	Debt Instruments	790,000.00	725,335.92	672,527.00
	Repay Holdings Corp 0 20260201	Debt Instruments	1,509,000.00	1,164,185.41	1,109,580.32
	RVNC 1 3/4 02/15/27	Debt Instruments	1,246,000.00	1,344,580.24	1,150,058.00
	Ringcentral Inc SNR CONV PIDI NTS 03/01/2025	Debt Instruments	843,000.00	721,352.08	728,141.25
	RNG 0 03/15/26	Debt Instruments	508,000.00	395,732.00	401,320.00
	RCL 2 7/8 11/15/23	Debt Instruments	29,000.00	28,210.91	28,536.00
	RCL 6 08/15/25	Debt Instruments	3,756,000.00	4,178,643.62	4,736,316.00
	SABHLD 4 04/15/25	Debt Instruments	983,000.00	1,133,884.19	1,058,592.70
	SEALTD 2 3/8 12/01/25	Debt Instruments	2,695,000.00	3,465,624.60	2,659,695.50
	SEALTD 0 1/4 09/15/26	Debt Instruments	1,140,000.00	842,452.97	840,750.00
	SMTC 1 5/8 11/01/27	Debt Instruments	1,084,000.00	1,108,395.49	1,113,810.00
	FOUR 0 12/15/25	Debt Instruments	2,631,000.00	2,443,025.71	2,619,489.42
	FOUR 0 1/2 08/01/27	Debt Instruments	271,000.00	224,228.89	229,401.50
	SFT 4 3/4 05/15/26	Debt Instruments	1,373,000.00	1,577,975.84	208,009.50
	SHOPCN 0 1/8 11/01/25	Debt Instruments	1,010,000.00	875,971.35	867,337.50
	SDC 0 02/01/26	Debt Instruments	1,196,000.00	952,553.61	119,600.00
	SGH 2 1/4 02/15/26	Debt Instruments	1,886,000.00	2,547,031.41	1,906,038.77
	Snap Inc 0.75 20260801	Debt Instruments	1,621,000.00	1,681,873.98	1,379,065.75
	SNAP 0 1/4 05/01/25	Debt Instruments	815,000.00	789,927.36	741,242.50
	SNAP 0 1/8 03/01/28	Debt Instruments	2,605,000.00	2,149,701.75	1,751,862.50
	SOFI 0 10/15/26	Debt Instruments	732,000.00	564,300.04	504,714.00
	SEDG 0 09/15/25	Debt Instruments	423,000.00	567,131.70	527,269.50
	Splunk Inc 1.125 09/15/25	Debt Instruments	841,000.00	802,156.93	793,904.00
	SPOT 0 03/15/26	Debt Instruments	1,554,000.00	1,280,508.55	1,258,740.00
	INN 1 1/2 02/15/26	Debt Instruments	559,000.00	513,991.10	480,181.00
	NOVA 0 1/4 12/01/26	Debt Instruments	220,000.00	245,939.11	171,270.00
	NOVA 2 5/8 02/15/28	Debt Instruments	677,000.00	663,306.60	550,062.50
	TetraLogic Pharmaceuticals Corp 8 06/15/24	Debt Instruments	2,516,285.00	1,514,158.99	14,217.01
	SKIN 1 1/4 10/01/26	Debt Instruments	1,223,000.00	1,076,353.05	930,703.00
	3D Systems Corp 0 20261115	Debt Instruments	951,000.00	693,245.67	653,337.00

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	TVTX 2 1/4 03/01/29	Debt Instruments	1,370,000.00	1,386,167.61	1,253,550.00
	TWO 6 1/4 01/15/26	Debt Instruments	879,000.00	933,491.93	758,738.58
	TWOU 2 1/4 05/01/25	Debt Instruments	575,000.00	929,710.04	374,612.50
	UBER TECHNOLOGIES INC 0% 12/15/2025	Debt Instruments	216,000.00	182,678.29	183,007.38
	X 5 11/01/26	Debt Instruments	885,000.00	1,766,529.53	1,774,425.00
	Unity Software Inc 0 20261115	Debt Instruments	1,679,000.00	1,251,570.40	1,265,126.50
	UPST 0 1/4 08/15/26	Debt Instruments	1,942,000.00	1,168,640.50	1,029,260.00
	UPWK 0 1/4 08/15/26	Debt Instruments	1,567,000.00	1,208,493.44	1,180,905.76
	VREX 4 06/01/25	Debt Instruments	1,849,000.00	2,297,047.79	2,162,220.60
	VECO 3 3/4 06/01/27	Debt Instruments	1,986,000.00	2,563,554.41	3,069,363.00
	VERI 1 3/4 11/15/26	Debt Instruments	321,000.00	259,006.91	195,007.50
	SPCE 2 1/2 02/01/27	Debt Instruments	223,000.00	191,814.23	100,238.50
	Wayfair Inc 1 20260815	Debt Instruments	2,734,000.00	2,566,310.67	1,561,934.20
	W 0 5/8 10/01/25	Debt Instruments	859,000.00	702,140.38	563,933.50
	W 3 1/4 09/15/27	Debt Instruments	629,000.00	631,422.68	482,757.50
	WGO 1 1/2 04/01/25	Debt Instruments	1,812,000.00	2,161,436.02	1,909,395.00
	WOLF 0 1/4 02/15/28	Debt Instruments	623,000.00	583,915.08	540,141.00
	WOLF 1 7/8 12/01/29	Debt Instruments	67,000.00	67,000.00	60,668.50
	XERS 5 07/15/25	Debt Instruments	1,233,000.00	2,005,316.02	1,017,964.80
	XMTR 1 02/01/27	Debt Instruments	1,295,000.00	1,336,850.77	1,100,223.66
	Z 0 3/4 09/01/24	Debt Instruments	1,258,000.00	1,390,091.44	1,307,062.00
	Z 1 3/8 09/01/26	Debt Instruments	2,518,000.00	3,143,600.83	2,562,065.00
	Z 2 3/4 05/15/25	Debt Instruments	540,000.00	555,913.73	516,240.00
	ZTO 1 1/2 09/01/27	Debt Instruments	494,000.00	504,319.06	523,146.00
	ZS 0 1/8 07/01/25	Debt Instruments	1,079,000.00	1,359,815.26	1,138,345.00
	CERE 2 1/2 08/15/27	Debt Instruments	426,000.00	426,000.00	425,361.00
	SRPT 1 1/4 09/15/27	Debt Instruments	710,000.00	710,000.00	821,825.00
	Heathrow Finance PLC 3.875000 20270301	Debt Instruments	699,000.00	626,927.79	715,508.96
	Iceland Bondco PLC 4.625 15/03/2025	Debt Instruments	1,557,000.00	1,502,368.40	1,570,573.41
	Wheel Bidco Ltd 6.750000 20260715	Debt Instruments	61,000.00	60,401.78	59,597.79
	Heathrow Finance PLC 4.125 01/09/29	Debt Instruments	1,320,000.00	1,456,268.82	1,201,248.99
	Stonegate Pub Co Financing 2019 PLC 8.25 20250731	Debt Instruments	3,784,000.00	4,679,504.60	4,153,683.12
	Stonegate Pub Co Financing 2019 PLC 8.25 20250731	Debt Instruments	629,000.00	796,483.42	690,451.01
	Wheel Bidco Ltd 6.75 20260715	Debt Instruments	976,000.00	908,486.49	953,564.64
	Acrisure LLC / Acrisure Finance Inc 7.000000 20251115	Debt Instruments	518,000.00	486,392.50	476,763.44
	Acrisure LLC / Acrisure Finance Inc 10.125 08/01/26	Debt Instruments	400,000.00	389,060.00	389,676.51
	Acrisure LLC / Acrisure Finance Inc 6.000000 20290801	Debt Instruments	1,059,000.00	863,822.50	866,823.27
	Akumin Inc 7 20251101	Debt Instruments	1,182,000.00	1,098,361.25	848,022.90
	Akumin Escrow Inc 7.5 20280801	Debt Instruments	1,582,000.00	1,506,728.75	965,773.48
	Aston Martin Capital Holdings Ltd 10.5 20251130	Debt Instruments	2,660,000.00	2,791,518.75	2,474,963.20
	Azul Investments LLP 5.875 20241026	Debt Instruments	1,465,000.00	1,342,735.00	1,173,898.57
	Azul Investments LLP 7.25 20260615	Debt Instruments	1,509,000.00	1,040,987.50	922,376.25
	US Renal Care Inc 10.625 20270715	Debt Instruments	165,000.00	168,300.00	35,062.50
	Brand Industrial Services Inc 8.500000 20250715	Debt Instruments	1,384,000.00	1,354,520.00	1,107,980.69
	Mauser Packaging Solutions Holding Co 7.25 20250415	Debt Instruments	3,043,000.00	2,987,111.25	2,819,967.52
	CSI Compressco LP / CSI Compressco Finance Inc 7.5 04/01/25	Debt Instruments	994,000.00	975,210.00	930,960.44
	Cengage Learning Inc 9.500000 20240615	Debt Instruments	744,000.00	709,057.50	710,694.86
	Citgo Holding Inc 9.25 08/01/24	Debt Instruments	1,267,000.00	1,265,100.00	1,266,660.28
	CORELOGIC INC	Debt Instruments	131,000.00	101,525.00	100,672.85
	Curo Group Holdings Corp 7.5 20280801	Debt Instruments	4,253,000.00	3,893,080.00	1,989,362.03

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	Fortress Transportation and Infrastructure Investors LLC 9.75 20270801	Debt Instruments	1,350,000.00	1,321,312.50	1,355,737.54
	Fortress Transportation and Infrastructure Investors LLC 5.500000 20280501	Debt Instruments	150,000.00	114,750.00	128,164.50
	GPS Hospitality Holding Co LLC / GPS Finco Inc 7 20280815	Debt Instruments	3,195,000.00	2,520,966.25	2,026,109.25
	Highlands Holdings Bond Issuer Ltd / Highlands Holdings Bond Co-Issuer Inc 7.625 20251015	Debt Instruments	1,764,240.00	1,770,875.28	1,650,681.45
	Husky III Holding Ltd 13 20250215	Debt Instruments	1,628,000.00	1,596,547.50	1,444,850.00
	Jones Deslauriers Insurance Management Inc 10.500000 20301215	Debt Instruments	54,000.00	52,587.36	53,252.32
	Kronos Acquisition Holdings Inc / KIK Custom Products Inc 7.000000 20271231	Debt Instruments	2,232,000.00	2,045,826.25	1,838,610.00
	LABL Inc 10.500000 20270715	Debt Instruments	182,000.00	158,795.00	167,894.83
	LABL Inc 8.25 20291101	Debt Instruments	1,203,000.00	1,011,770.00	960,742.20
	Latam Airlines Group SA 13.375 20271015	Debt Instruments	904,000.00	853,583.92	918,088.84
	Latam Airlines Group SA 13.375 20291015	Debt Instruments	1,182,000.00	1,100,477.46	1,205,013.54
	MHPSA 7 3/4 05/10/24	Debt Instruments	63,000.00	24,727.50	32,099.76
	Magic MergerCo Inc 5.25 20280501	Debt Instruments	35,000.00	27,737.50	28,200.75
	Magic MergerCo Inc 7.875 20290501	Debt Instruments	1,885,000.00	1,462,506.25	1,275,014.00
	Martin Midstream Partners LP / Martin Midstream Finance Corp 10.000000 20240229	Debt Instruments	1,002,210.00	86,717.57	1,006,795.11
	Martin Midstream Partners LP / Martin Midstream Finance Corp 11.500000 20250228	Debt Instruments	4,666,662.00	511,779.73	4,674,688.66
	Martin Midstream Partners LP / Martin Midstream Finance Corp 11.500000 20250228	Debt Instruments	24,530.00	25,511.20	24,572.19
	Mclaren Finance PLC 7.5 20260801	Debt Instruments	1,383,000.00	1,326,300.00	1,044,165.00
	MHPSA 6 1/4 09/19/29	Debt Instruments	243,000.00	95,377.50	115,578.09
	AthenaHealth Group Inc 6.500000 20300215	Debt Instruments	1,171,000.00	885,740.00	865,143.21
	Mozart Debt Merger Sub Inc 5.25 20291001	Debt Instruments	752,000.00	596,067.50	598,633.37
	Neon Holdings Inc 10.125 04/01/26	Debt Instruments	105,000.00	90,037.50	89,678.40
	New Residential Investment Corp 6.25 20251015	Debt Instruments	262,000.00	238,157.50	235,506.46
	1375209 BC Ltd 9.000000 20280130	Debt Instruments	1,025,000.00	1,012,332.50	1,003,218.75
	PHH Mortgage Corp 7.875 20260315	Debt Instruments	793,000.00	755,617.58	705,440.38
	Par Petroleum LLC / Par Petroleum Finance Corp 7.75 20251215	Debt Instruments	4,237,000.00	3,721,472.60	4,087,370.38
	PETM 7 3/4 02/15/29	Debt Instruments	1,866,000.00	1,724,730.00	1,756,031.97
	TKC Holdings Inc 10.5 20290515	Debt Instruments	3,237,000.00	3,247,338.75	1,842,176.70
	TKC Holdings Inc 6.875 20280515	Debt Instruments	1,130,000.00	1,126,587.50	884,394.24
	Team Health Holdings Inc 6.375 20250201	Debt Instruments	4,744,000.00	4,298,727.50	2,741,178.08
	Titan Acquisition Ltd / Titan Co-Borrower LLC 7.75 20260415	Debt Instruments	324,000.00	272,880.00	292,302.46
	Triumph Group Inc 6.25 20240915	Debt Instruments	1,160,000.00	1,070,990.00	1,098,014.51
	Viking Cruises Ltd 6.25 05/15/25	Debt Instruments	2,888,000.00	2,285,190.00	2,617,264.48
	Viking Cruises Ltd 5.875 20270915	Debt Instruments	3,230,000.00	2,188,367.50	2,638,084.57
	Viking Cruises Ltd 7.000000 20290215	Debt Instruments	686,000.00	684,830.00	568,556.80
	VistaJet Malta Finance PLC / XO Management Holding Inc 7.875 20270501	Debt Instruments	(1,705,000.00)	(1,529,253.75)	(1,540,330.93)
	WR Grace Holdings LLC 5.625 20290815	Debt Instruments	1,828,000.00	1,436,997.50	1,480,259.56
	Werner FinCo LP / Werner FinCo Inc 8.75 20250715	Debt Instruments	1,833,000.00	1,564,620.00	1,231,006.14
	Scenery Journey Ltd 13 20221106	Debt Instruments	166,000.00	35,495.00	10,790.00
	ASTON MARTIN CAPITAL HOL	Debt Instruments	470,000.00	521,806.25	437,305.53
	Samarco Mineracao SA 01/11/2022 Defaulted	Debt Instruments	613,000.00	451,458.75	266,655.00
	Azul Investments LLP 5.875 10/26/24	Debt Instruments	1,014,000.00	926,800.00	812,514.09
	Azul Investments LLP 7.25 20260615	Debt Instruments	1,160,000.00	956,527.50	709,050.00
	MHP SA 7.75 05/10/24	Debt Instruments	2,039,000.00	886,187.05	1,038,911.28
	China Evergrande Group 8.25 03/23/22	Debt Instruments	136,000.00	43,860.00	10,030.00
	China Evergrande Group 8.75 06/28/25	Debt Instruments	607,000.00	191,205.00	45,972.75
	MHP Lux SA 6.95 04/03/26	Debt Instruments	1,103,000.00	497,505.00	545,955.23
	China Evergrande Group 9.5 04/11/22	Debt Instruments	691,000.00	215,250.00	50,961.25
	China Evergrande Group 10 04/11/23	Debt Instruments	69,000.00	16,215.00	4,954.20
	MHP Lux SA 6.25 20290919	Debt Instruments	175,000.00	65,005.00	83,235.25

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	Scenery Journey Ltd 11.5 20221024	Debt Instruments	2,457,000.00	320,873.75	165,847.50
	Scenery Journey Ltd 12 20231024	Debt Instruments	53,000.00	10,732.50	3,378.75
	SPB 4 10/01/26 144A	Debt Instruments	1,000.00	977.27	1,010.24
	Spectrum Brands Inc 4 10/01/26	Debt Instruments	2,557,000.00	2,845,328.41	2,583,176.48
	La Financiere Atalian SASU 4 20240515 REGS	Debt Instruments	891,000.00	832,409.67	823,543.05
	La Financiere Atalian SASU 4 20240515 144A	Debt Instruments	251,000.00	239,978.48	231,996.97
	La Financiere Atalian SASU 6.625 20250515	Debt Instruments	97,000.00	100,407.61	80,851.47
	Ahern Rentals Inc 7.375 05/15/23	Debt Instruments	8,589,000.00	8,553,225.55	8,589,000.00
	Fly Leasing Ltd 7.000000 20241015	Debt Instruments	561,000.00	547,351.25	439,120.54
	Consolidated Edison Inc 0.65 20231201	Debt Instruments	1,928,000.00	1,840,199.62	1,851,971.56
	Drax Finco PLC 6.625 11/01/25	Debt Instruments	310,000.00	316,378.00	296,740.06
	Granite US Holdings Corp 11 20271001	Debt Instruments	2,159,000.00	2,232,983.18	2,278,198.39
	Hillenbrand Inc 5.75 20250615	Debt Instruments	58,000.00	58,311.42	57,817.88
	Horizon Therapeutics USA Inc 5.500000 20270801	Debt Instruments	2,189,000.00	2,234,017.50	2,247,008.50
	iStar Inc 4.75 20241001	Debt Instruments	1,005,000.00	990,118.10	999,173.07
	IEA Energy Services LLC 6.625 20290815 144A	Debt Instruments	3,797,000.00	3,761,012.50	3,587,956.20
	InterGen NV 7 06/30/23 144A	Debt Instruments	2,021,000.00	1,982,873.18	1,979,326.98
	Maxar Technologies Inc 7.75 20270615	Debt Instruments	1,703,000.00	1,769,665.90	1,776,825.05
	MoneyGram International Inc 5.375 20260801	Debt Instruments	6,032,000.00	6,113,794.98	6,122,480.00
	Mylan Inc/PA 3.125 01/15/23	Debt Instruments	170,000.00	169,422.44	169,871.61
	PBF Logistics LP / PBF Logistics Finance Corp 6.875 05/15/23	Debt Instruments	5,020,000.00	5,023,778.17	5,022,886.54
	Scientific Games International Inc 8.625 20250701	Debt Instruments	2,719,000.00	2,839,639.39	2,778,605.93
	Spectrum Brands Inc 5.75 07/15/25	Debt Instruments	(608,000.00)	(603,096.44)	(602,022.89)
	TEGNA Inc 4.75 20260315 144A	Debt Instruments	987,000.00	961,549.85	962,325.00
	TEGNA Inc 5 20290915	Debt Instruments	4,854,000.00	4,726,979.95	4,616,421.03
	TEGNA Inc 4.625 20280315	Debt Instruments	6,298,000.00	6,204,197.90	5,981,210.60
	Vector Group Ltd 10.500000 20261101	Debt Instruments	251,000.00	259,534.00	249,566.79
	Viasat Inc 5.625000 20250915	Debt Instruments	1,259,000.00	1,030,230.02	1,170,073.80
	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp 4.25 20230530 144A	Debt Instruments	1,864,000.00	1,831,942.95	1,839,980.49
	InterGen NV 7 06/30/23 REGS	Debt Instruments	18,000.00	17,675.00	17,628.84
	Seaspan Corp 6.5 20260429	Debt Instruments	3,001,000.00	2,963,604.00	2,955,985.00
	TEGNA Inc 4.75 20260315	Debt Instruments	25,000.00	24,031.25	24,375.00
	Granite US Holdings Corp 11.000000 20271001	Debt Instruments	56,000.00	59,080.00	59,091.76
	VTRS 3 1/8 01/15/23	Debt Instruments	45,000.00	44,831.25	44,966.01
	AHEREN 7 3/8 05/15/23	Debt Instruments	130,000.00	129,362.40	130,000.00
	Seaspan Corp 6.5 20240205	Debt Instruments	1,976,000.00	1,968,590.00	1,966,120.00
	Horizon Therapeutics USA Inc 5.500000 20270801	Debt Instruments	47,000.00	47,982.50	48,245.50
	IEA Energy Services LLC 6.625 20290815 REGS	Debt Instruments	36,000.00	35,875.90	34,018.04
	Maxar Technologies Inc 7.750000 20270615	Debt Instruments	4,000.00	4,149.56	4,173.40
	MoneyGram International Inc 5.375 20260801 REGS	Debt Instruments	46,000.00	44,629.25	46,690.00
	Scientific Games International Inc 8.625 20250701 REGS	Debt Instruments	313,000.00	328,698.30	319,861.59
	Vector Group Ltd 10.500000 20261101 REGS	Debt Instruments	68,000.00	70,177.50	67,611.72
	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp 4.25 20230530	Debt Instruments	43,000.00	42,377.00	42,445.90
	CAPGR 0 12/31/49	Debt Instruments	1,200,000.00	1,343,473.94	1,289,212.36
	BLACKLINE INC	Debt Instruments	1,723,000.00	1,915,231.39	1,918,919.62
	BLOOMIN BRANDS INC	Debt Instruments	557,000.00	1,161,789.86	1,017,917.50
	COUPA SOFTWARE INC 0.125% 06/15/2025	Debt Instruments	1,865,000.00	1,667,044.58	1,811,474.50
	DATADOG INC SR NT 0.125%25	Debt Instruments	2,159,000.00	2,743,127.25	2,366,803.75
	ETSY INC	Debt Instruments	2,917,000.00	3,804,276.15	4,519,891.50
	LENDINGTREE INC SR CONV BD 0.5% 15/07/25	Debt Instruments	2,062,000.00	1,742,718.89	1,510,621.20

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	Liberty Media Corp 4 15/11/2029	Debt Instruments	1,224,000.00	842,922.11	422,280.00
	LIVENT CORPORATION 4.125 7/15/2025	Debt Instruments	1,723,000.00	4,700,092.28	4,142,953.50
	MERCADOLIBRE INC SR COCO 08/15/2028	Debt Instruments	678,000.00	1,300,802.27	1,377,357.00
	MONGODB INC SR NT 0.25% 01/15/26	Debt Instruments	3,621,000.00	4,884,607.65	4,259,201.25
	NCL CORP LTD SR NT 05/15/2024	Debt Instruments	1,021,000.00	1,429,593.24	1,196,902.54
	OKTA INC 0.375 16/06/2026	Debt Instruments	487,000.00	397,789.76	411,515.00
	PAR Technology Corp 2.875 04/15/26	Debt Instruments	1,383,000.00	1,592,278.53	1,303,477.50
	Powerwave Technologies Inc	Debt Instruments	230,000.00	99,027.00	310.50
	SSR MINING INC 2.5% SNR 01/04/2039 USD	Debt Instruments	1,519,000.00	1,779,298.21	1,705,077.50
	SQUARE INC SR NT 0.125%25	Debt Instruments	1,754,000.00	1,808,571.38	1,677,262.50
	WORKIVA INC SR NT 1.125% 15Aug26	Debt Instruments	486,000.00	602,651.89	601,668.00
	Banco Actinver SA / Grupo GICSA SAB de CV 9.5 20321218	Debt Instruments	44,340,000.00	2,292,291.70	1,285,613.12
	Eskom Holdings SOC Ltd 8.500000 20420425	Debt Instruments	37,000,000.00	2,001,727.82	1,542,284.58
	Digicel International Finance Ltd/Digicel international Holdings Ltd 8.75 20240525	Debt Instruments	4,091,070.00	3,965,856.97	3,524,784.09
	Digicel International Finance Ltd / Digicel Holdings Bermuda Ltd 13 20251231	Debt Instruments	810,175.00	499,373.90	422,133.58
	Digicel Group Holdings Ltd 8 20250401	Debt Instruments	1,411,189.00	1,051,671.66	381,021.03
	DIGICEL GROUP HOLDINGS 0 12/31/2049	Debt Instruments	318,496.00	46,282.27	30,655.24
	Hongkong Xiangyu Investment Co Ltd 4.5 01/30/23	Debt Instruments	(1,563,000.00)	(1,535,647.50)	(1,559,092.50)
	Logan Group Co Ltd 6.5 20230716	Debt Instruments	573,000.00	85,950.00	131,790.13
	Digicel International Finance Ltd/Digicel international Holdings Ltd 13 20251231	Debt Instruments	296,597.00	207,971.55	154,538.90
	Hubei Science & Technology Investment Group Hong Kong Co Ltd 2.9 20251028	Debt Instruments	(817,000.00)	(763,895.00)	(735,352.54)
	Guangxi Financial Investment Group Co Ltd 3.6 20231118	Debt Instruments	(938,000.00)	(904,762.50)	(839,510.11)
	Logan Group Co Ltd 4.25 20240917	Debt Instruments	1,348,000.00	202,200.00	317,421.97
	PROVINCIA DE BUENOS AIRE 3.90 09/01/2037	Debt Instruments	12,096,217.00	3,187,353.18	4,218,555.68
	Foxconn Far East Ltd 1.625 20251028	Debt Instruments	(1,791,000.00)	(1,645,336.39)	(1,605,101.98)
	Country Garden Holdings Co Ltd 3.875000 20301022	Debt Instruments	2,000,000.00	770,000.00	1,062,822.04
	Changde Economic Construction Investment Group Co Ltd 6.300000 20250628	Debt Instruments	(510,000.00)	(499,800.00)	(497,629.17)
	YPF SA 1.5 20330930	Debt Instruments	3,324,059.00	1,903,023.78	2,209,834.42
	YPFDAR 4 02/12/26	Debt Instruments	3,334,314.00	3,112,582.11	3,196,773.54
	YPFDAR 2 1/2 06/30/29	Debt Instruments	1,996,977.00	1,327,989.71	1,599,253.33
	Gaci First Investment Co 5.375000 21221013	Debt Instruments	7,332,000.00	6,543,810.00	6,887,842.10
	PROVINCIA DE BUENOS AIRE 3.90 09/01/2037	Debt Instruments	16,963,538.00	7,695,105.74	5,916,033.87
	ZHPRHK 8 03/06/23	Debt Instruments	9,023,000.00	1,545,293.42	527,845.50
	Kaisa Group Holdings Ltd 11.95 10/22/22	Debt Instruments	10,324,000.00	2,587,810.00	1,437,032.04
	Odebrecht Offshore Drilling Finance Ltd 01/12/2026 Flat Trading	Debt Instruments	10,660,345.00	2,496,909.17	2,851,642.29
	Tengizchevroil Finance Co International Ltd 4 08/15/26	Debt Instruments	3,333,698.00	2,866,980.28	2,858,812.72
	SAMMIN 5 3/8 09/26/24	Debt Instruments	5,194,000.00	3,100,700.00	2,404,822.00
	YPFDAR 8 1/2 03/23/25	Debt Instruments	6,348,750.00	5,024,796.55	5,801,614.42
	OEC Finance Ltd 7.125 20461226	Debt Instruments	8,590,160.00	670,762.62	240,524.48
	Odebrecht Holdco Finance Ltd 0 20580910	Debt Instruments	3,460,489.00	17,302.45	4,325.61
	Financiera Independencia SAB de CV SOFOM ENR 8.000000 20240719	Debt Instruments	2,657,000.00	1,940,560.00	1,796,623.55
	Petroleos de Venezuela SA 8.5 10/27/20	Debt Instruments	6,868,000.00	6,063,809.50	1,356,430.00
	Petroleos del Peru SA 4.75 06/19/32	Debt Instruments	(5,479,000.00)	(4,674,273.75)	(4,244,581.30)
	Petroleos del Peru SA 5.625 06/19/47	Debt Instruments	5,479,000.00	4,273,620.00	3,593,265.18
	PDCAR 5 12/10/25	Debt Instruments	7,757,219.00	5,470,742.59	6,293,043.92
	Samarco Mineracao SA 01/11/2022 Defaulted	Debt Instruments	6,795,000.00	4,204,087.50	2,955,825.00
	Turkiye Is Bankasi 6.125 04/25/24	Debt Instruments	(2,137,000.00)	(2,083,575.00)	(2,124,045.51)
	China Evergrande Group 8.75 06/28/25	Debt Instruments	11,268,000.00	2,178,627.50	853,411.84
	Chengdu Communications Investment Group Co Ltd 4.75 20271213	Debt Instruments	(1,280,000.00)	(1,264,000.00)	(1,164,972.43)
	GUANGZHOU RURAL BANK 0 12/31/2049	Debt Instruments	(9,413,000.00)	(8,976,242.50)	(8,845,490.23)

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	Logan Group Co Ltd 5.75 20250114	Debt Instruments	775,000.00	124,000.00	176,312.50
	Scenery Journey Ltd 11.5 20221024	Debt Instruments	2,634,000.00	542,216.25	177,795.00
	Country Garden Holdings Co Ltd 3.3 20310112	Debt Instruments	4,057,000.00	1,204,876.50	2,146,318.20
	Logan Group Co Ltd 4.5 20280113	Debt Instruments	674,000.00	94,360.00	157,166.78
	ZHPRHK 6.7 08/04/26	Debt Instruments	3,978,000.00	646,875.00	222,768.00
	Fujian Zhanglong Group Co Ltd 4.800000 20250620	Debt Instruments	(1,021,000.00)	(1,009,258.00)	(989,349.00)
	Norske Skog Holding AS 8 02/24/21	Debt Instruments	2,325,000.00	961,382.26	62,468.77
	Forno d'Asolo SpA 5.5 20270430	Debt Instruments	1,747,000.00	1,909,008.05	1,662,030.18
	Rivian Holdings LLC/Rivian LLC/Rivian Automotive LLC 7.17657 20261015	Debt Instruments	1,077,000.00	1,039,091.25	1,044,690.00
	Southern Co/The 8.399000 20570315	Debt Instruments	763,000.00	763,308.10	763,000.00
	Argentine Republic Government International Bond 15/12/2035 Flat Trading	Debt Instruments	69,900,140.00	850,033.99	1,195,323.07
	Bank of China Hong Kong Ltd 5.900000 20230914	Debt Instruments	(3,355,000.00)	(3,334,031.25)	(3,367,581.25)
	Yapi ve Kredi Bankasi AS 13.875000 20240115	Debt Instruments	(2,537,000.00)	(2,861,910.00)	(2,673,756.99)
	Akbank Turk AS 6.797 04/27/28	Debt Instruments	6,706,000.00	6,121,730.00	6,411,740.72
	Itau Unibanco Holding SA/Cayman Island 6.125 12/12/22	Debt Instruments	(8,056,000.00)	(7,571,186.00)	(7,884,487.76)
	Turkiye Garanti Bankasi AS 6.125 05/24/27	Debt Instruments	(4,268,000.00)	(4,131,740.00)	(3,961,237.50)
	ODEABK 7 5/8 08/01/27	Debt Instruments	(2,230,000.00)	(1,682,225.00)	(1,674,730.00)
	MF 9 06/20/38	Debt Instruments	248,000.00	21,143.86	71,300.00
	Dye & Durham Ltd 3.75 20260301	Debt Instruments	2,157,000.00	1,552,535.01	1,218,689.08
	CORPORACION GEO S A DE C V SR SEC NT 8%21	Debt Instruments	364,835.51	109,594.80	0.00
	ERP IRON ORE LLC CORP	Debt Instruments	30,517.57	194,843.18	30,517.57
	MF 6 1/4 08/08/16	Debt Instruments	99,000.00	14,502.57	28,462.50
	Magnetation LLC / Mag Finance Corp 11 05/15/18	Debt Instruments	1,227,000.00	411,312.31	0.00
	Walter Energy Inc 15/10/2019	Debt Instruments	3,369,000.00	37,030.93	0.00
	CORPORATION GEO SAB DE CV 8.00% 04/13/2021 REGS	Debt Instruments	120,825.00	6,010.68	0.00
	TOMA 8 06/15/22 144A CORP Trade Claim	Debt Instruments	8,936,000.00	0.00	0.00
	TOMA 8.75 06/15/18 CORP Trade Claim	Debt Instruments	488,000.00	0.00	0.00
	US 10YR FUT OPTN Feb23C 115.5	Option	1,200.00	1,112,965.93	131,250.00
	February 23 Puts on ABMD US PUT 360.000000 02/17/2023	Option	(1.00)	(34.47)	(32.50)
	February 23 Puts on ABMD US PUT 370.000000 02/17/2023	Option	(3.00)	(133.44)	(90.00)
	February 23 Puts on ABMD US PUT 380.000000 02/17/2023	Option	(3.00)	(133.44)	(105.00)
	March 23 Calls on ABMD US CALL 380.000000 03/17/2023	Option	(1.00)	(519.45)	(100.00)
	February 23 Puts on ATCO US PUT 12.500000 02/17/2023	Option	5.00	27.59	25.00
	May 23 Puts on ATCO US PUT 15.000000 05/19/2023	Option	167.00	5,308.00	5,427.50
	January 23 Calls on HZNP US CALL 115.000000 01/20/2023	Option	(136.00)	(3,839.21)	(2,380.00)
	January 23 Puts on AAL US PUT 10.000000 01/20/2023	Option	236.00	27,928.39	1,416.00
	January 23 Puts on AAL US PUT 12.000000 01/20/2023	Option	44.00	2,526.04	1,408.00
	January 23 Puts on AAL US PUT 13.000000 01/20/2023	Option	67.00	4,255.84	5,025.00
	January 23 Puts on AMRS US PUT 2.000000 01/20/2023	Option	135.00	5,536.35	8,437.50
	January 23 Calls on ARVL US CALL 2.500000 01/20/2023	Option	53.00	2,598.06	265.00
	January 23 Calls on BILL US CALL 120.000000 01/20/2023	Option	8.00	2,491.36	2,380.00
	January 23 Puts on CCL US PUT 7.500000 01/20/2023	Option	137.00	3,838.74	3,767.50
	January 23 Calls on CNK US CALL 10.000000 01/20/2023	Option	44.00	2,347.84	770.00
	January 23 Calls on CNK US CALL 15.000000 01/20/2023	Option	77.00	4,845.61	385.00
	February 23 Calls on CNK US CALL 12.500000 02/17/2023	Option	110.00	3,784.88	1,375.00
	January 23 Puts on DNMR US PUT 2.500000 01/20/2023	Option	81.00	3,565.62	6,480.00
	January 23 Puts on DNMR US PUT 5.000000 01/20/2023	Option	134.00	20,685.36	50,250.00
	January 23 Puts on EGHT US PUT 2.500000 01/20/2023	Option	90.00	1,441.80	450.00
	January 23 Calls on ESPR US CALL 7.500000 01/20/2023	Option	53.00	8,373.47	1,192.50
	January 23 Puts on GES US PUT 18.000000 01/20/2023	Option	44.00	1,804.88	880.00

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	January 23 Calls on GOL US CALL 5.000000 01/20/2023	Option	81.00	4,124.59	810.00
	January 23 Puts on GOL US PUT 3.000000 01/20/2023	Option	90.00	6,588.00	4,050.00
	April 23 Calls on GOL US CALL 4.000000 04/21/2023	Option	39.00	1,014.78	585.00
	January 23 Calls on HCAT US CALL 12.500000 01/20/2023	Option	22.00	744.26	330.00
	February 23 Calls on IWM US CALL 184.000000 02/17/2023	Option	123.00	33,273.96	36,162.00
	February 23 Puts on IWM US PUT 164.000000 02/17/2023	Option	(123.00)	(30,872.29)	(29,889.00)
	January 23 Puts on LI US PUT 17.500000 01/20/2023	Option	44.00	2,590.28	1,980.00
	January 23 Calls on MAXN US CALL 12.500000 01/20/2023	Option	(314.00)	(96,506.75)	(119,320.00)
	January 23 Puts on MAXN US PUT 12.500000 01/20/2023	Option	314.00	90,754.50	7,850.00
	January 23 Puts on NCLH US PUT 12.500000 01/20/2023	Option	66.00	2,707.32	5,511.00
	February 23 Puts on NCLH US PUT 12.000000 02/03/2023	Option	66.00	4,786.32	5,313.00
	January 23 Puts on NOVA US PUT 15.000000 01/20/2023	Option	52.00	3,890.64	1,560.00
	January 23 Calls on PANW US CALL 141.000000 01/06/2023	Option	14.00	2,261.28	3,010.00
	January 23 Calls on QQQ US CALL 302.000000 01/20/2023	Option	49.00	37,755.48	588.00
	January 23 Puts on QQQ US PUT 268.000000 01/20/2023	Option	24.00	17,536.08	17,112.00
	February 23 Calls on QQQ US CALL 274.000000 02/17/2023	Option	123.00	85,178.73	99,507.00
	February 23 Puts on QQQ US PUT 254.000000 02/17/2023	Option	(123.00)	(77,547.26)	(69,064.50)
	January 23 Puts on RCL US PUT 47.000000 01/20/2023	Option	17.00	3,680.84	2,618.00
	February 23 Puts on SABR US PUT 5.000000 02/17/2023	Option	137.00	3,699.00	2,534.50
	January 23 Puts on SFT US PUT 2.500000 01/20/2023	Option	20.00	3,060.40	4,800.00
	February 23 Puts on SFT US PUT 2.500000 02/17/2023	Option	101.00	15,474.60	22,220.00
	January 23 Calls on SIRI US CALL 6.750000 01/20/2023	Option	30.00	1,230.60	90.00
	January 23 Puts on SIRI US PUT 6.750000 01/20/2023	Option	(406.00)	(30,579.21)	(40,600.00)
	January 23 Calls on SPLK US CALL 100.000000 01/20/2023	Option	27.00	2,727.27	1,539.00
	January 23 Puts on TWOU US PUT 5.000000 01/20/2023	Option	104.00	5,358.08	1,560.00
	January 23 Puts on UPST US PUT 25.000000 01/20/2023	Option	63.00	49,344.75	75,442.50
	January 23 Puts on Z US PUT 30.000000 01/20/2023	Option	27.00	1,715.04	2,133.00
	February 23 Puts on MEG CN Put 14.000000 17/02/2023	Option	(1,719.00)	(21,695.69)	(13,965.29)
	February 23 Puts on MEG CN PUT 16.000000 02/17/2023	Option	1,719.00	149,252.20	43,800.21
	January 23 Puts on XIU CN PUT 29.000000 01/20/2023	Option	1,570.00	54,186.35	27,828.66
	January 23 Puts on XIU CN PUT 29.250000 01/20/2023	Option	2,348.00	82,662.25	52,023.63
	January 23 Puts on XIU CN PUT 30.000000 01/20/2023	Option	3,324.00	108,070.45	152,206.80
	April 23 Puts on XIU CN Put 30.000000 21/04/2023	Option	4,593.00	317,963.27	461,335.31
	February 23 Puts on AAPL US PUT 110.000000 02/17/2023	Option	(290.00)	(31,707.26)	(49,010.00)
	February 23 Puts on AAPL US PUT 125.000000 02/17/2023	Option	290.00	141,230.00	148,625.00
	January 23 Puts on DIA US PUT 320.000000 01/20/2023	Option	84.00	19,656.84	16,800.00
	February 23 Puts on DIA US PUT 295.000000 02/17/2023	Option	1,349.00	259,384.89	146,366.50
	January 23 Calls on GDV US CALL 27.000000 01/20/2023	Option	550.00	25,294.50	116,600.00
	March 23 Calls on GLD US CALL 170.000000 03/17/2023	Option	682.00	320,935.56	369,985.00
	March 23 Calls on GLD US CALL 180.000000 03/17/2023	Option	(682.00)	(160,948.30)	(132,308.00)
	March 23 Puts on HYG US PUT 72.000000 03/17/2023	Option	807.00	105,714.00	101,682.00
	January 23 Puts on IWM US PUT 155.000000 01/13/2023	Option	(1,486.00)	(35,804.42)	(16,346.00)
	January 23 Puts on IWM US PUT 165.000000 01/13/2023	Option	1,486.00	211,736.27	92,875.00
	January 23 Puts on IYR US PUT 82.000000 01/06/2023	Option	802.00	40,869.92	21,654.00
	March 23 Puts on IYR US PUT 75.000000 03/17/2023	Option	2,372.00	251,971.84	226,526.00
	June 24 Calls on OIH US CALL 320.000000 06/21/2024	Option	336.00	929,795.01	2,224,320.00
	June 24 Calls on OIH US CALL 450.000000 06/21/2024	Option	(153.00)	(450,961.67)	(425,340.00)
	January 23 Calls on QQQ US CALL 267.000000 01/06/2023	Option	105.00	19,005.00	39,742.50
	January 23 Calls on QQQ US CALL 272.000000 01/06/2023	Option	248.00	19,096.00	41,168.00
	January 23 Calls on QQQ US CALL 290.000000 01/20/2023	Option	777.00	86,174.40	40,015.50

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	January 23 Calls on QQQ US CALL 295.000000 01/20/2023	Option	306.00	37,515.60	7,956.00
	January 23 Calls on QQQ US CALL 299.000000 01/20/2023	Option	(583.00)	(24,485.43)	(9,328.00)
	January 23 Calls on QQQ US CALL 300.000000 01/20/2023	Option	909.00	211,187.37	12,726.00
	January 23 Calls on QQQ US CALL 305.000000 01/20/2023	Option	3,746.00	1,168,784.48	33,714.00
	January 23 Puts on SPY US PUT 365.000000 01/06/2023	Option	538.00	39,274.00	13,181.00
	January 23 Puts on SPY US PUT 375.000000 01/06/2023	Option	106.00	19,461.60	14,734.00
	January 23 Puts on SPY US PUT 365.000000 01/13/2023	Option	70.00	19,082.70	9,205.00
	January 23 Puts on SPY US PUT 370.000000 01/13/2023	Option	113.00	38,788.38	24,238.50
	March 23 Calls on TLT US CALL 107.000000 03/17/2023	Option	1,206.00	384,179.72	184,518.00
	March 23 Calls on TLT US CALL 115.000000 03/17/2023	Option	(1,206.00)	(149,532.54)	(59,094.00)
	January 23 Calls on TSLA US CALL 155.000000 01/20/2023	Option	32.00	15,315.20	5,152.00
	January 23 Calls on USO US CALL 70.000000 01/20/2023	Option	1,121.00	240,351.51	299,867.50
	January 23 Calls on USO US CALL 75.000000 01/20/2023	Option	(1,121.00)	(87,549.72)	(95,845.50)
	January 23 Calls on XLE US CALL 90.000000 01/20/2023	Option	1,966.00	271,623.49	291,951.00
	January 23 Calls on XLE US CALL 95.000000 01/20/2023	Option	(1,966.00)	(69,643.95)	(66,844.00)
	January 23 Puts on XLI US PUT 90.000000 01/13/2023	Option	(322.00)	(6,117.85)	(3,542.00)
	January 23 Puts on XLI US PUT 95.000000 01/13/2023	Option	322.00	28,014.00	13,524.00
	February 23 Puts on XLI US PUT 85.000000 02/17/2023	Option	(291.00)	(18,914.56)	(12,367.50)
	February 23 Puts on XLI US PUT 95.000000 02/17/2023	Option	291.00	67,221.00	63,001.50
	January 23 Puts on A US PUT 165.000000 01/20/2023	Option	88.00	79,465.60	130,240.00
	January 23 Calls on ADPT US CALL 10.000000 01/20/2023	Option	2,324.00	248,710.18	23,240.00
	January 23 Puts on ALGN US PUT 180.000000 01/20/2023	Option	(22.00)	(7,731.76)	(3,630.00)
	January 23 Puts on ALGN US PUT 190.000000 01/20/2023	Option	(22.00)	(12,615.65)	(6,600.00)
	April 23 Calls on ALGN US CALL 220.000000 04/21/2023	Option	37.00	90,029.07	85,655.00
	March 22 Calls on APLS US Call 060 01/20/2023	Option	504.00	515,126.48	57,960.00
	January 23 Calls on APYX US CALL 2.500000 01/20/2023	Option	2,467.00	14,846.78	37,005.00
	January 23 Puts on APYX US PUT 2.500000 01/20/2023	Option	(2,467.00)	(130,703.16)	(67,842.50)
	January 23 Puts on ARKG US PUT 28.000000 01/06/2023	Option	662.00	51,306.01	41,375.00
	January 23 Puts on ARKG US PUT 28.000000 01/20/2023	Option	662.00	89,833.01	82,750.00
	January 23 Puts on ARKK US PUT 31.000000 01/06/2023	Option	1,401.00	142,927.43	103,674.00
	January 23 Puts on ARKK US PUT 31.000000 01/20/2023	Option	484.00	85,676.78	74,052.00
	January 23 Calls on AUPH US CALL 40.000000 01/20/2023	Option	(2.00)	(535.95)	(2.00)
	January 22 Calls on AVXL US Call 2220230120	Option	510.00	162,586.87	7,650.00
	January 23 Calls on BAX US CALL 52.500000 01/20/2023	Option	600.00	163,761.39	49,500.00
	January 23 Calls on BAX US CALL 55.000000 01/20/2023	Option	2,101.00	536,966.79	52,525.00
	January 23 Calls on BIIB US CALL 275.000000 01/20/2023	Option	127.00	322,843.70	157,480.00
	March 22 Calls on BIIB US Call 290 01/20/2023	Option	10.00	17,058.36	5,750.00
	January 23 Calls on BIIB US CALL 375.000000 01/20/2023	Option	(252.00)	(153,195.97)	(20,160.00)
	January 23 Calls on BIIB US CALL 430.000000 01/20/2023	Option	116.00	148,691.80	4,060.00
	January 23 Calls on BIIB US CALL 500.000000 01/20/2023	Option	(126.00)	(84,087.04)	(6,615.00)
	January 23 Calls on BIIB US CALL 690.000000 01/20/2023	Option	(116.00)	(29,336.73)	(24,940.00)
	January 23 Puts on BIIB US Put 115 20/01/2023	Option	(131.00)	(30,863.55)	(655.00)
	January 23 Calls on CLDX US CALL 50.000000 01/20/2023	Option	500.00	758,538.45	32,500.00
	January 23 Calls on CLDX US CALL 85.000000 01/20/2023	Option	(500.00)	(338,959.81)	(2,000.00)
	January 23 Calls on CUTR US CALL 50.000000 01/20/2023	Option	725.00	173,226.12	58,000.00
	January 23 Puts on CUTR US PUT 45.000000 01/20/2023	Option	(725.00)	(245,989.24)	(213,875.00)
*	January 23 Puts on CVS US PUT 94.000000 01/20/2023	Option	293.00	73,073.66	77,205.50
	January 23 Puts on DHR US PUT 270.000000 01/20/2023	Option	191.00	155,177.60	178,585.00
	January 23 Puts on ELV US PUT 515.000000 01/20/2023	Option	59.00	71,848.91	71,390.00
	January 23 Calls on EXAS US CALL 47.500000 01/20/2023	Option	808.00	437,950.67	351,480.00

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	January 23 Calls on EXAS US CALL 62.500000 01/20/2023	Option	(404.00)	(43,623.65)	(21,210.00)
	January 23 Calls on EXAS US CALL 65.000000 01/20/2023	Option	(441.00)	(14,990.05)	(2,205.00)
	January 23 Puts on FXH US PUT 107.000000 01/20/2023	Option	1,175.00	319,621.33	155,687.50
	January 23 Puts on FXH US PUT 110.000000 01/20/2023	Option	581.00	198,712.55	155,417.50
	January 23 Calls on GERN US CALL 2.000000 01/20/2023	Option	4,629.00	117,851.05	393,465.00
	January 23 Calls on GERN US CALL 4.000000 01/20/2023	Option	(2,841.00)	(17,010.71)	(49,717.50)
	January 23 Puts on GERN US PUT 1.000000 01/20/2023	Option	1,771.00	25,058.14	22,137.50
	January 22 Calls on GERN US Call 520230120	Option	(1,788.00)	(11,137.05)	(8,940.00)
	January 23 Calls on GH US CALL 50.000000 01/20/2023	Option	917.00	901,599.58	4,585.00
	January 23 Calls on GH US CALL 55.000000 01/20/2023	Option	300.00	253,567.94	3,000.00
	January 23 Calls on GKOS US CALL 45.000000 01/20/2023	Option	302.00	32,319.48	33,975.00
	January 23 Calls on GKOS US CALL 60.000000 01/20/2023	Option	479.00	192,571.96	21,555.00
	January 23 Puts on GKOS US PUT 40.000000 01/20/2023	Option	(302.00)	(29,589.82)	(37,750.00)
	January 23 Puts on HOLX US PUT 75.000000 01/20/2023	Option	310.00	75,025.63	61,225.00
	January 23 Puts on HSIC US PUT 85.000000 01/20/2023	Option	411.00	168,928.46	223,995.00
	January 23 Puts on HUM US PUT 515.000000 01/20/2023	Option	59.00	73,220.07	77,880.00
	January 23 Calls on IART US CALL 60.000000 01/20/2023	Option	(591.00)	(72,680.58)	(161,047.50)
	January 23 Puts on IART US PUT 60.000000 01/20/2023	Option	591.00	134,167.73	282,202.50
	January 23 Calls on ICUI US CALL 165.000000 01/20/2023	Option	353.00	185,082.45	117,372.50
	January 23 Puts on ICUI US PUT 155.000000 01/20/2023	Option	(279.00)	(102,433.92)	(118,575.00)
	January 23 Puts on IDXX US PUT 430.000000 01/20/2023	Option	59.00	147,693.41	158,415.00
	January 23 Puts on IHI US PUT 51.000000 01/20/2023	Option	1,762.00	232,615.98	92,505.00
	January 23 Puts on IHI US PUT 53.000000 01/20/2023	Option	5,793.00	1,032,991.94	767,572.50
	January 23 Calls on ILMN US CALL 220.000000 01/20/2023	Option	178.00	419,200.53	72,980.00
	January 23 Puts on INMD US PUT 30.000000 01/20/2023	Option	(367.00)	(19,998.04)	(11,927.50)
	January 23 Puts on INMD US PUT 37.500000 01/20/2023	Option	587.00	180,207.91	165,827.50
	January 23 Calls on IRTC US CALL 100.000000 01/20/2023	Option	206.00	91,043.38	56,135.00
	January 23 Calls on ISEE US Call 015 01/20/2023	Option	47.00	25,948.00	30,080.00
	January 23 Calls on ISEE US CALL 20.000000 01/20/2023	Option	502.00	287,901.41	111,695.00
	January 23 Calls on ISEE US CALL 35.000000 01/20/2023	Option	(744.00)	(288,613.72)	(3,720.00)
	January 23 Puts on ISEE US PUT 12.500000 01/20/2023	Option	47.00	19,734.21	235.00
	January 23 Calls on ISRG US CALL 250.000000 01/20/2023	Option	323.00	645,547.20	636,310.00
	January 23 Puts on IWM US PUT 173.000000 01/06/2023	Option	808.00	306,246.67	111,504.00
	January 23 Puts on IWM US PUT 174.000000 01/06/2023	Option	200.00	55,115.63	35,100.00
	January 23 Puts on IWM US PUT 175.000000 01/06/2023	Option	220.00	50,163.99	48,290.00
	January 23 Puts on IWM US PUT 175.000000 01/20/2023	Option	225.00	112,200.33	88,425.00
	January 23 Calls on LIVN US CALL 55.000000 01/20/2023	Option	884.00	417,264.04	232,050.00
	January 23 Puts on LIVN US PUT 55.000000 01/20/2023	Option	(884.00)	(272,249.68)	(194,480.00)
	January 23 Calls on LQDA US CALL 5.000000 01/20/2023	Option	(568.00)	(84,045.48)	(80,940.00)
	January 23 Puts on LQDA US PUT 5.000000 01/20/2023	Option	(568.00)	(55,657.49)	(5,680.00)
	January 23 Calls on LUNG US CALL 7.500000 01/20/2023	Option	294.00	18,674.34	30,135.00
	January 23 Puts on LUNG US PUT 5.000000 01/20/2023	Option	(294.00)	(1,170.62)	(1,470.00)
	January 23 Puts on MDT US PUT 78.000000 01/20/2023	Option	382.00	69,611.15	72,771.00
	January 23 Puts on NARI US PUT 70.000000 01/20/2023	Option	88.00	60,017.60	64,680.00
	January 23 Calls on NSTG US CALL 7.500000 01/20/2023	Option	1,249.00	149,140.12	137,390.00
	January 23 Calls on NSTG US CALL 20.000000 01/20/2023	Option	1,395.00	463,180.66	6,975.00
	January 23 Puts on NSTG US PUT 10.000000 01/20/2023	Option	(1,363.00)	(133,531.14)	(306,675.00)
	January 23 Puts on NVCR US PUT 50.000000 01/20/2023	Option	68.00	36,360.15	53,720.00
	January 23 Puts on NVCR US PUT 55.000000 01/20/2023	Option	289.00	244,854.15	286,110.00
	February 23 Puts on NVCR US PUT 100.000000 02/17/2023	Option	426.00	1,790,336.63	1,808,370.00

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	January 23 Calls on NVTA US CALL 2.500000 01/20/2023	Option	1,240.00	59,556.15	9,300.00
	February 23 Calls on ORMP US CALL 15.000000 02/17/2023	Option	527.00	168,418.21	163,370.00
	January 23 Calls on PEN US CALL 180.000000 01/20/2023	Option	48.00	71,434.47	211,680.00
	January 23 Calls on PEN US CALL 210.000000 01/20/2023	Option	77.00	128,435.09	139,370.00
	January 23 Puts on PFE US Put 30 20/01/2023	Option	(157.00)	(13,255.57)	(157.00)
	January 23 Puts on PHG US PUT 15.000000 01/20/2023	Option	881.00	125,117.99	48,455.00
	January 23 Puts on PPH US PUT 78.000000 01/20/2023	Option	1,175.00	237,371.33	155,687.50
	January 23 Calls on PRVA US CALL 27.500000 01/20/2023	Option	1,028.00	57,586.66	12,850.00
	January 23 Puts on PRVA US PUT 25.000000 01/20/2023	Option	(1,028.00)	(188,100.98)	(257,000.00)
	January 23 Puts on QNCX US PUT 5.000000 01/20/2023	Option	(98.00)	(13,258.15)	(45,570.00)
	January 23 Puts on QQQ US PUT 261.000000 01/06/2023	Option	185.00	87,835.81	30,432.50
	January 23 Puts on QQQ US PUT 266.000000 01/06/2023	Option	112.00	49,780.43	37,632.00
	January 23 Puts on QQQ US PUT 267.000000 01/06/2023	Option	421.00	185,028.24	159,138.00
	January 23 Puts on QQQ US PUT 264.000000 01/20/2023	Option	100.00	69,601.82	54,200.00
	January 23 Puts on QQQ US PUT 265.000000 01/20/2023	Option	201.00	138,130.85	116,881.50
	January 23 Calls on QTRX US CALL 12.500000 01/20/2023	Option	3,250.00	743,488.17	658,125.00
	January 23 Puts on QTRX US PUT 10.000000 01/20/2023	Option	(598.00)	(11,050.25)	(14,950.00)
	January 23 Puts on QTRX US PUT 12.500000 01/20/2023	Option	(294.00)	(28,805.98)	(18,375.00)
	January 23 Calls on RCM US CALL 10.000000 01/20/2023	Option	587.00	71,618.78	79,245.00
	January 23 Puts on RGEN US PUT 170.000000 01/20/2023	Option	58.00	81,120.43	47,270.00
	January 23 Puts on RDX US PUT 20.000000 01/20/2023	Option	35.00	11,930.49	175.00
	January 23 Calls on SAVA US CALL 100.000000 01/20/2023	Option	(25.00)	(74,948.09)	(475.00)
	January 23 Puts on SEER US PUT 7.500000 01/20/2023	Option	734.00	162,961.32	132,120.00
	January 23 Calls on SKIN US CALL 10.000000 01/20/2023	Option	(294.00)	(13,503.64)	(6,615.00)
	January 23 Puts on SKIN US PUT 10.000000 01/20/2023	Option	587.00	55,300.18	60,167.50
	January 23 Puts on SPY US PUT 383.000000 01/06/2023	Option	499.00	223,512.14	204,839.50
	January 23 Puts on SPY US PUT 382.000000 01/20/2023	Option	352.00	258,726.39	239,888.00
	March 22 Calls on SRPT US Call 080 01/20/2023	Option	(248.00)	(415,185.50)	(1,233,800.00)
	January 24 Calls on SRPT US CALL 100.000000 01/19/2024	Option	248.00	507,977.49	1,184,200.00
	January 24 Calls on SRPT US Call 125 01/19/2024	Option	248.00	533,714.93	859,320.00
	January 23 Calls on STAA US CALL 55.000000 01/20/2023	Option	(514.00)	(70,921.02)	(48,830.00)
	January 23 Puts on STAA US PUT 60.000000 01/20/2023	Option	1,248.00	751,318.65	1,447,680.00
	January 23 Puts on SYK US PUT 250.000000 01/20/2023	Option	117.00	183,062.66	102,960.00
	January 23 Puts on SYK US PUT 260.000000 01/20/2023	Option	147.00	168,914.49	238,875.00
	January 23 Calls on SYNH US CALL 35.000000 01/20/2023	Option	441.00	105,799.49	103,635.00
	January 23 Calls on TCDA US CALL 5.000000 01/20/2023	Option	558.00	362,080.15	2,232.00
	January 23 Calls on TCDA US CALL 10.000000 01/20/2023	Option	279.00	112,166.13	1,116.00
	January 23 Calls on TCDA US CALL 22.500000 01/20/2023	Option	(558.00)	(173,104.81)	(1,674.00)
	January 23 Calls on TGTX US CALL 9.000000 01/20/2023	Option	(587.00)	(130,893.19)	(180,502.50)
	January 23 Calls on TGTX US CALL 27.000000 01/20/2023	Option	(93.00)	(6,881.92)	(697.50)
	January 23 Calls on TGTX US CALL 32.000000 01/20/2023	Option	147.00	1,546.17	735.00
	January 23 Puts on TGTX US PUT 3.000000 01/20/2023	Option	1.00	117.03	4.00
	January 23 Puts on TGTX US PUT 4.000000 01/20/2023	Option	1,382.00	188,962.14	6,910.00
	January 23 Puts on TMDX US PUT 55.000000 01/20/2023	Option	264.00	53,332.79	42,900.00
	January 23 Puts on TMO US PUT 560.000000 01/20/2023	Option	117.00	181,017.50	215,280.00
	January 23 Calls on TRUP US CALL 65.000000 01/20/2023	Option	(110.00)	(22,877.47)	(2,200.00)
	January 23 Puts on TRUP US PUT 45.000000 01/20/2023	Option	(220.00)	(35,855.17)	(46,200.00)
	January 23 Puts on TRUP US PUT 60.000000 01/20/2023	Option	220.00	198,443.99	282,700.00
	January 23 Puts on TWST US PUT 30.000000 01/20/2023	Option	294.00	145,829.34	192,570.00
	January 23 Puts on UNH US PUT 530.000000 01/20/2023	Option	176.00	209,073.59	215,600.00

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	January 23 Calls on VRAY US CALL 4.000000 01/20/2023	Option	10,867.00	826,089.24	597,685.00
	January 23 Puts on XBI US PUT 79.000000 01/06/2023	Option	734.00	142,981.84	25,690.00
	January 23 Puts on XBI US PUT 83.000000 01/06/2023	Option	470.00	80,848.53	70,735.00
	March 22 Puts on XBI US PUT 120 01/20/2023	Option	126.00	131,624.25	126.00
	January 23 Calls on XBI US Call 150 01/20/2023	Option	(126.00)	(40,419.72)	(126.00)
	January 23 Puts on XBI US PUT 83.000000 01/20/2023	Option	470.00	141,948.53	133,245.00
	January 23 Puts on XLV US PUT 135.500000 01/06/2023	Option	323.00	51,194.90	28,747.00
	January 23 Puts on XLV US PUT 135.500000 01/13/2023	Option	358.00	79,539.78	70,168.00
	HSI Future Option Jan23C 18500	Option	(52.00)	(146,886.83)	(519,303.82)
	HSI Future Option Jan23P 18500	Option	52.00	157,068.36	46,300.98
	HSI Future Option Mar23C 19000	Option	(27.00)	(79,625.73)	(280,707.71)
	HSI Future Option Mar23P 17000	Option	0.00	177,327.12	0.00
	HSI Future Option Mar23P 18000	Option	18.00	119,739.95	42,547.19
	HSI Future Option Mar23P 18500	Option	18.00	73,492.99	55,807.16
	HSI Future Option Mar23P 19000	Option	27.00	178,956.65	108,962.33
	HSI Future Option Jun23P 17000	Option	35.00	239,354.60	106,944.51
	January 23 Puts on NKY Put 26500.000000 13/01/2023	Option	39.00	144,781.02	211,730.42
	March 23 Puts on NKY PUT 26000.000000 03/10/2023	Option	29.00	187,603.04	219,864.37
	January 23 Puts on TPX Put 1925.000000 13/01/2023	Option	(43.00)	(65,902.76)	(138,429.60)
	February 23 Puts on TPX Put 1850.000000 10/02/2023	Option	(26.00)	(62,536.38)	(53,985.07)
	March 23 Puts on TPX Put 1850.000000 10/03/2023	Option	(35.00)	(58,049.09)	(109,341.66)
	March 23 Puts on SPX Put 3700.000000 17/03/2023	Option	9.00	72,369.16	83,070.00
	STORE Capital Corp	Equity Instruments	124,508.00	3,971,595.62	3,991,726.48
	Arbor Realty Trust Inc	Equity Instruments	(21,217.00)	(294,774.06)	(279,852.23)
	Braemar Hotels & Resorts Inc	Equity Instruments	(69,638.00)	(374,638.67)	(286,212.18)
	Hannon Armstrong Sustainable Infrastructure Capital Inc	Equity Instruments	(3,611.00)	(113,250.46)	(104,646.78)
	Pebblebrook Hotel Trust	Equity Instruments	(63,917.00)	(1,083,666.85)	(855,848.63)
	PennyMac Mortgage Investment Trust	Equity Instruments	(21,159.00)	(295,946.37)	(262,160.01)
	Redwood Trust Inc	Equity Instruments	(34,101.00)	(238,924.69)	(230,522.76)
	Summit Hotel Properties Inc	Equity Instruments	(25,818.00)	(210,140.37)	(186,405.96)
	Nippon Prologis REIT Inc	Equity Instruments	10.00	23,519.13	23,506.55
	RioCan Real Estate Investment Trust	Equity Instruments	(50,255.00)	(761,064.79)	(784,260.09)
	Boardwalk Real Estate Investment Trust	Equity Instruments	265.00	9,409.00	9,674.26
	NorthWest Healthcare Properties Real Estate Investment Trust	Equity Instruments	(12,954.00)	(95,662.91)	(90,888.48)
	Smart Real Estate Investment Trust	Equity Instruments	(9,304.00)	(192,598.11)	(184,018.54)
	Agree Realty Corp	Equity Instruments	(5,862.00)	(382,181.94)	(415,791.66)
	American Tower Corp	Equity Instruments	5.00	1,120.12	1,059.30
	Boston Properties Inc	Equity Instruments	(68.00)	(5,084.73)	(4,595.44)
	CubeSmart	Equity Instruments	(7,246.00)	(297,776.51)	(291,651.50)
	Douglas Emmett Inc	Equity Instruments	(281.00)	(4,597.58)	(4,406.08)
	EPR Properties	Equity Instruments	(118,536.00)	(5,283,693.03)	(4,471,177.92)
	Equinix Inc	Equity Instruments	(28.00)	(18,671.85)	(18,340.84)
	Equity Lifestyle Properties Inc	Equity Instruments	293.00	18,958.56	18,927.80
	Extra Space Storage Inc	Equity Instruments	(6,475.00)	(992,651.74)	(952,990.50)
	Lamar Advertising Co	Equity Instruments	225.00	18,824.51	21,240.00
	National Retail Properties Inc	Equity Instruments	(419.00)	(17,713.87)	(19,173.44)
	Outfront Media Inc	Equity Instruments	(1,879.00)	(34,029.85)	(31,153.82)
	Pebblebrook Hotel Trust	Equity Instruments	(15,675.00)	(253,667.69)	(209,888.25)
	Prologis Inc	Equity Instruments	26,959.00	2,850,853.16	3,039,088.07
	Public Storage	Equity Instruments	(66.00)	(19,380.94)	(18,492.54)

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	Realty Income Corp	Equity Instruments	(7,817.00)	(491,759.95)	(495,832.31)
	Spirit Realty Capital Inc	Equity Instruments	(4,623.00)	(188,148.40)	(184,596.39)
	Sun Communities Inc	Equity Instruments	20,526.00	2,546,244.02	2,935,218.00
	MOUNTAIN CREST ACQ CORP -RTS	Equity Instruments	6,719.00	0.00	389.03
	OCEANTECH ACQUISITIONS- CW A	Equity Instruments	8,343.00	4,446.18	325.38
	BLUE SAFARI GROUP ACQUIS-RTS	Equity Instruments	5,413.00	2,056.94	514.24
	Goldenbridge Acquisition RTS	Equity Instruments	4,675.00	1,770.89	888.25
	Spring Valley Acquisition Corp II WRT Strike 1.00	Equity Instruments	6.00	0.96	0.90
	ALPINE ACQUISITION COR -CW23	Equity Instruments	1,731.00	796.16	173.10
	ATLANTIC COASTAL ACQ A -CW27	Equity Instruments	1,558.00	373.92	77.90
	LANDCADIA HOLDINGS IV -CW28	Equity Instruments	961.00	807.24	129.35
	M3-BRIGADE ACQ II -CW27	Equity Instruments	779.00	584.48	42.38
	MINORITY EQUALITY OPPO -CW23	Equity Instruments	4,329.00	1,709.58	194.81
	NORTHERN STAR INV CL A -CW27	Equity Instruments	389.00	369.55	9.06
	PINE TECHNOLOGY ACQ A -CW28	Equity Instruments	6,389.00	3,887.83	10.86
	KISMET ACQ THREE A -CW27	Equity Instruments	1,874.00	966.13	0.01
	GOLDENBRIDGE ACQUISITION LTD	Equity Instruments	4,675.00	890.59	399.25
	PEGASUS ACQUISITION CO CW27	Equity Instruments	12,674.00	16,727.79	2,713.38
	ACCOR ACQUISITION CO SA-CW	Equity Instruments	15,800.00	0.00	169.13
	OBOTECH ACQUISITION SE -CW	Equity Instruments	5,181.00	188.53	554.60
	ACRI CAPITAL ACQ -CW27	Equity Instruments	(25,579.00)	(1,546.47)	(959.22)
	B RILEY PRINCIPAL 250 -CW27	Equity Instruments	29.00	1.19	0.87
	CARNEY TECHNOLOGY ACQ -CW27	Equity Instruments	(224.00)	(10.27)	(13.44)
	FIGURE ACQ I CL A -CW27	Equity Instruments	3.00	0.09	0.00
	FORTISTAR SUSTAINABLE SOLU-A	Equity Instruments	44.00	0.44	0.03
	INTERPRIVATE II ACQU -CW28	Equity Instruments	47.00	41.60	2.16
	GOLDEN FALCON ACQ CL A -CW26	Equity Instruments	(8.00)	(0.97)	(1.20)
	OMNILIT ACQUISITION CL A -23	Equity Instruments	(105.00)	(2.04)	(5.25)
	ORION ACQUISITION CL A -CW26	Equity Instruments	384.00	7.70	0.12
	REVOLUTION HEALTHCARE -CW28	Equity Instruments	85.00	8.48	0.05
	SANDBRIDGE X2 CL A -CW27	Equity Instruments	199.00	11.98	0.04
	SCIENCE STRATEGIC A -CW27	Equity Instruments	1,813.00	27.20	1.09
	SENIOR CONNECT ACQ A -CW27	Equity Instruments	(8.00)	(0.32)	(0.48)
	TISHMAN SPEYER IN CL A -CW27	Equity Instruments	399.00	10.00	0.32
	CORNER GROWTH ACQ CL A -CW27	Equity Instruments	(804.00)	(33.36)	(24.20)
	ITIQUIRA ACQ CL A -CW27	Equity Instruments	258.00	2.90	1.99
	BYTE ACQUISITION COR A -CW28	Equity Instruments	16.00	0.50	1.28
	CRYSTAL PEAK ACQUISITION-A	Equity Instruments	4,299.00	2,581.08	2,149.50
	ECARX HOLDINGS INC	Equity Instruments	(1,399.00)	(90.22)	(137.24)
	GAMES & ESPORTS EXPERIEN -23	Equity Instruments	94.00	3.80	4.73
	HAINAN MANASLU ACQUISITI -29	Equity Instruments	5,408.00	107.62	270.40
	HCM ACQUISITION CORP-A -CW27	Equity Instruments	9.00	0.47	0.15
	KAIROS ACQ CL A -CW27	Equity Instruments	2,179.00	1.09	0.22
	LANVIN GROUP HOLDINGS LTD	Equity Instruments	(49.00)	(10.75)	(14.70)
	LEVERE HOLDINGS CORP-A	Equity Instruments	1,346.00	605.29	20.20
	NOVA VISION ACQUISIT -CW28	Equity Instruments	39.00	387.32	0.93
	PRIMAVERA CAPITAL ACQUISIT-A -CW26	Equity Instruments	49.00	13.11	13.23
	SPRING VALLEY ACQUISITION-AW	Equity Instruments	28.00	7.27	7.00
	EQRX INC -CW28	Equity Instruments	(2,320.00)	(8,120.00)	(621.53)
	GeneDx Holdings Corp	Equity Instruments	49,214.00	164,866.90	935.07

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	HUDSON EXECUTIVE INV -CW25	Equity Instruments	139,500.00	343,576.10	10,169.55
	ROIVANT SCIENCES LTD	Equity Instruments	47,653.00	71,324.96	92,446.82
	MF GLOBAL FINANCE USA INC.	Debt Instruments	1,019,325.66	273,622.30	127,415.71
	MF GLOBAL FINANCE USA INC. (BAML)	Debt Instruments	61,570.93	6,772.80	7,696.37
	MF GLOBAL FINANCE USA INC.	Debt Instruments	4,723,545.63	1,460,612.09	590,443.20
	TMH TL B 1L USD - CREDITFACILITY	Debt Instruments	1,617,891.50	1,468,758.74	1,391,386.69
	Learfield Communications Term Loan B - CREDITFACILITY	Debt Instruments	2,252,488.77	2,089,936.12	1,694,592.35
	EQUINOX HOLDINGS INC 200000000 USD 03-MA - CREDITFACILITY	Debt Instruments	959,009.61	610,928.87	656,921.58
	SAMARCO MINERACAO SA 1L (EPP CLUB D EAL) - CREDITFACILITY	Debt Instruments	2,346,936.96	1,425,764.20	895,743.69
	Samarco Mineracao 1L TL 1.37 BofA 8/11	Debt Instruments	295,423.23	159,528.54	112,752.71
	Samarco Mineracao 1L TL 1.37 HSBC (8/11)	Debt Instruments	417,233.24	250,339.94	159,243.32
	Samarco Mineracao 1L TL 1.37 Mizuh 8/11	Debt Instruments	1,937,135.92	862,025.48	739,336.98
	Brand Energy & Infrastructure Services, Inc. (fka FR Brand A	Debt Instruments	2,730,705.00	2,416,867.03	2,447,016.08
	ACCURIDE CORPORATION TLB	Debt Instruments	3,053,372.54	2,572,117.54	2,602,053.54
	Equinox Fitness Clubs 11/17 LIEN1 TL 03/08/24	Debt Instruments	4,121,922.49	3,521,954.00	3,125,859.91
	GOPHER RESOURCE 1L TL CL Contract	Debt Instruments	2,828,439.25	2,167,609.31	1,906,368.04
	Asurion 6/18 B7 LIEN1 11/29/2024	Debt Instruments	243,615.80	229,303.37	237,220.88
	QualTek 7/18 Cov-Lite LIEN1 07/18/2025	Debt Instruments	5,975,791.42	5,594,589.44	3,958,961.81
	8TH AVENUE FOOD & PROVISIONS INC - CREDITFACILITY	Debt Instruments	872,535.87	749,754.99	733,340.23
	BRAZOS ELECTRIC POWER COOPERATIVE, INC.	Debt Instruments	1,235,885.99	1,025,302.70	772,428.74
	Par Petroleum LLC PARR TL B 1L USD - CREDITFACILITY	Debt Instruments	612,419.52	603,402.63	604,510.12
	US Renal USD TLB 6/13/2026 - CREDITFACILITY	Debt Instruments	3,148,039.46	2,390,441.63	1,776,674.75
	CREDITACTIVITY_REGULAR:MyEyeDr - TL 1L 07/19 - CREDITFACILIT	Debt Instruments	856,725.66	740,136.42	734,976.38
	Hornblower 11/20 Cov-Lite LIEN1 11/10/2025	Debt Instruments	57,283.62	60,505.82	57,808.62
	Hornblower Sub LLC - PIK Term Loan	Debt Instruments	3,127,880.20	2,738,637.26	2,202,934.75
	Pitney Bowes/DMT Solutions/BlueCrest 12/20 Incremental LIEN1 07/02/2024	Debt Instruments	772,645.48	726,286.75	732,564.50
	Asurion LLC - Term B-8 Loan	Debt Instruments	729,802.37	642,226.08	652,414.13
	Thrasio 12/20 LIEN1 12/18/2026	Debt Instruments	1,613,658.56	1,606,371.06	1,430,104.91
	Womens Care 12/20 2nd Lien Cov-Lite LIEN2 01/12/2029	Debt Instruments	525,456.23	514,947.11	476,851.53
	Kik Custom Products 1/21 Cov-Lite LIEN1 12/22/2026	Debt Instruments	0.01	0.01	0.01
	Asurion LLC aka Asurion Corporation/Lonestar 2nd Lien Term L	Debt Instruments	91,595.07	65,032.50	71,978.16
	Constant Contact 2/21 2nd Lien Cov-Lite LIEN2 02/12/2029	Debt Instruments	2,029,149.42	1,920,023.53	1,565,823.60
	AMERICAN MEDICAL TECHNOL 1STLN TL - CREDITFACILITY	Debt Instruments	608,261.33	596,290.49	440,989.46
	CLGX TL B 1L USD (04/2028) - CREDITFACILITY	Debt Instruments	192,171.10	155,485.08	161,003.83
	Michaels Stores 4/21 Cov-Lite LIEN1 04/08/2028	Debt Instruments	566,842.12	443,751.79	491,420.94
	Hornblower 3/21 Incremental LIEN1 11/10/2025	Debt Instruments	226,635.76	231,168.47	228,712.88
	US Renal Care Inc 04-2021 First Lien B2 TL USD 06-2026 - CRE	Debt Instruments	133,830.89	96,657.91	75,530.81
	TKC HOLDINGS, INC.	Debt Instruments	341,263.74	23,888.46	24,231.43
	Duravant 5/21 Incremental 2nd Lien Cov-Lite LIEN2 05/21/2029	Debt Instruments	1,278,538.04	1,274,032.16	1,167,727.15
	Playboy 5/21 LIEN1 05/25/2027	Debt Instruments	319,058.96	312,677.77	264,818.94
	Fairbanks Morse 6/21 2nd Lien Cov-Lite LIEN2 06/25/2029	Debt Instruments	1,190,220.19	1,178,632.44	1,059,295.97
	Mad Engine 6/21 Cov-Lite LIEN1 30JUN27	Debt Instruments	558,943.90	544,970.30	462,526.08
	SVP Worldwide 7/21 Cov-Lite LIEN1 07/28/2028	Debt Instruments	651,741.88	606,119.95	563,756.73
	ASUCOR TL B4 2L USD (01/2029) - CREDITFACILITY	Debt Instruments	587,124.44	416,811.03	459,844.67
	CREDITACTIVITY_REGULAR:Engineered Machinery Holdings Inc - T	Debt Instruments	2,934,295.23	2,934,295.23	2,699,551.61
	THRASIO, LLC	Debt Instruments	1,642,162.89	(13,160.70)	(186,796.03)
	Gulf Finance 11/21 Extended LIEN1 08/25/2026	Debt Instruments	1,348,159.20	1,159,885.84	1,276,255.12
	BYJU 1STLN TL B - CREDITFACILITY	Debt Instruments	60,387.81	41,667.78	48,698.23
	United Site Services Inc - TL 1L B 10/21	Debt Instruments	1,706,758.85	1,346,638.00	1,429,530.02
	TKC Holdings 2/22 PIK Toggle HoldCo Cov-Lite LIEN1 02/15/2027	Debt Instruments	2,635,116.97	2,582,414.63	1,554,719.01

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	Team Health Holdings Inc. Extended Term Loan B	Debt Instruments	1,088,906.31	944,609.39	823,828.41
	Mallinckrodt International Finance S.A. - 2017 Replacement Term Loan	Debt Instruments	3,364,989.79	2,529,698.45	2,561,362.93
	Mallinckrodt International Finance S.A LIEN1 09/30/27	Debt Instruments	562,425.66	427,027.31	428,146.54
	Covetrus Loan USD TL 09/19/2029 - CREDITFACILITY	Debt Instruments	1,345,184.56	1,277,632.91	1,263,800.90
	Hornblower Incremental Term Loan November 2022 - CREDITFACIL	Debt Instruments	247,058.08	239,646.33	249,322.37
	MAGENTA BUYER LLC TERM CREDIT TRANCHE: - CREDITFACILITY	Debt Instruments	210,550.77	189,495.69	196,864.97
	MCROLN TL B1 1L EUR Corp - CREDITFACILITY	Debt Instruments	77,000.00	75,057.46	76,896.76
	EUROCA TL B 1L EUR - CREDITFACILITY	Debt Instruments	3,541,000.00	3,647,988.58	3,780,987.29
	MCROLN TL B2 1L EUR Corp - CREDITFACILITY	Debt Instruments	242,000.00	253,660.01	257,106.03
	MCROLN TL B 1L USD Corp - CREDITFACILITY	Debt Instruments	1,094,000.00	1,081,061.25	1,091,265.00
	WELLSE TL B 1L USD - CREDITFACILITY	Debt Instruments	912,000.00	908,830.00	876,660.00
	LIQB TL B 1L USD - CREDITFACILITY	Debt Instruments	2,311,000.00	2,280,875.00	2,286,445.63
	Genesis Care 3/20 (USD) Cov-Lite LIEN1 05/14/2027	Debt Instruments	30,960.49	30,496.07	11,029.67
	Drive Chassis Holdco - CREDITFACILITY	Debt Instruments	6,375,000.00	6,334,826.88	6,378,984.41
	MGI TL B 1L USD Corp - CREDITFACILITY	Debt Instruments	41,000.00	40,897.50	40,974.38
	MCROLN TL B1 1L USD Corp - CREDITFACILITY	Debt Instruments	2,628,000.00	2,594,657.50	2,624,715.00
	ARGENTINA (500) DEC-26	Swap	8,764,000.00	4,748,443.50	5,534,720.23
	ARGENTINA (500) DEC-27	Swap	14,000,000.00	9,514,750.00	9,097,681.53
	TURKEY (100) JUN-24	Swap	10,532,000.00	1,303,412.60	448,150.43
	EGYPT (100) JUN-24	Swap	15,061,000.00	2,396,491.38	1,391,861.48
	EGYPT (500) DEC-25	Swap	3,355,000.00	603,900.00	284,773.35
	EGYPT (100) DEC-27	Swap	9,980,000.00	2,786,062.50	2,687,819.19
	CDXNAHY_S38 500BPS 06/20/27 CDS	Swap	1,445,000.00	4,996.24	(29,863.09)
	Buy Protection on Series 39 V1	Swap	12,500,000.00	9,896.18	(72,800.43)
	CDX HY S39 DEC-27	Swap	(49,670,000.00)	1,142,410.00	289,279.78
	MediaTek Incorporation Swap	Synthetic Equity	0.00	21,998.68	(654,889.50)
	SUMMIT INDUSTRIAL INCOME REI CFD	Synthetic Equity	197,793.00	3,292,719.92	17,881.61
	SIMENS GAMESA RENEWABLE ENERGY CFD	Synthetic Equity	393,789.00	7,217,926.35	40,767.88
	PUSHPAY HOLDINGS LTD CFD	Synthetic Equity	774,478.00	605,876.57	42.27
	EMIS GROUP PLC CFD	Synthetic Equity	84,055.00	1,834,849.89	(9,859.72)
	Mediclinic International PLC CFD	Synthetic Equity	264,090.00	1,569,994.41	9,153.28
	MICRO FOCUS INTERNATIONAL PLC CFD	Synthetic Equity	(165,217.00)	(1,023,444.98)	(16,036.53)
	HOMESERVE PLC CFD	Synthetic Equity	643,589.00	9,054,434.16	138,382.81
	POINTSBET HOLDINGS LTD CFD	Synthetic Equity	42,205.00	0.00	0.00
	TASE IT EQUITY MS ILS (CFD)	Synthetic Equity	30,668.00	201,424.51	(13,086.97)
	GLANBIA PLC CFD	Synthetic Equity	(31,887.00)	(362,268.06)	(31,970.29)
	Iberdrola SA CFD	Synthetic Equity	(4,270.00)	(49,066.73)	(70.82)
	NACON SA CFD	Synthetic Equity	(21,709.00)	(55,298.14)	(3,446.18)
	VOLTALIA SA- REGR CFD	Synthetic Equity	(4,435.00)	(86,421.34)	8,391.28
	Ocado Group PLC CFD	Synthetic Equity	(17,977.00)	(141,515.34)	8,666.32
	INTL CONSOLIDATED AIRLINE-DI CFD	Synthetic Equity	(122,359.00)	(202,922.18)	27,077.22
	Shaftesbury PLC CFD	Synthetic Equity	(30,283.00)	(133,265.90)	(182.86)
	GOL LINHAS AEREAS INTEL-ADR	Synthetic Equity	(36,509.00)	(113,908.08)	16,429.05
	AMERICAN AIRLINES GROUP INC CFD	Synthetic Equity	(149,628.00)	(2,114,018.05)	210,749.89
	CUTERA INC CFD	Synthetic Equity	(4,436.00)	(220,291.76)	24,131.84
	ESPERION THERAPEUTICS INC CFD	Synthetic Equity	(21,583.00)	(422,282.35)	287,820.26
	MARRIOTT VACATIONS WORLD CFD	Synthetic Equity	(5,173.00)	(740,411.49)	44,177.42
	MERCADOLIBRE INC CFD	Synthetic Equity	(4,716.00)	(5,844,854.00)	1,853,986.16
	NATIONAL VISION HOLDINGS INC CFD	Synthetic Equity	(78,892.00)	(3,523,775.05)	465,921.13
	SABRE CORP CFD	Synthetic Equity	(226,302.00)	(2,416,905.36)	1,018,359.00

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	UNITED STATES STEEL CORP CFD	Synthetic Equity	(116,868.00)	(4,037,789.40)	1,110,246.00
	NORWEGIAN CRUISE LINE HOLDIN CFD	Synthetic Equity	(140,000.00)	(2,489,977.68)	776,377.68
	Royal Caribbean Cruises Ltd CFD USD	Synthetic Equity	(2,047.00)	(171,497.66)	70,314.45
	MAXEON SOLAR TECHNOLOGIE CFD	Synthetic Equity	(107,746.00)	(2,321,926.30)	591,525.54
	HANG SENG BANK LTD CFD	Synthetic Equity	(39,800.00)	(639,078.72)	(25,768.31)
	SUNGWOO HITECH CO LTD CFD	Synthetic Equity	(132,663.00)	(521,567.30)	31,097.13
	NCSOFT CORPORATION CFD	Synthetic Equity	(1,930.00)	(672,626.72)	(11,153.42)
	HYUNDAI MERCHANT MARINE CFD	Synthetic Equity	(53,354.00)	(739,637.11)	(85,250.76)
	KOREAN AIR LINES CO LTD CFD	Synthetic Equity	(9,400.00)	(143,387.25)	(27,217.73)
	AMOREPACIFIC GROUP CFD	Synthetic Equity	(3,486.00)	(67,888.42)	(28,324.63)
	POSCO Holdings Inc CFD	Synthetic Equity	(1,505.00)	(319,930.09)	(9,158.48)
	SSANGYONG CEMENT IND CFD	Synthetic Equity	(95,634.00)	(405,423.97)	(30,204.21)
	SK INNOVATION CO LTD CFD	Synthetic Equity	(6,802.00)	(754,494.20)	(73,902.80)
	LG Innotek SWAP	Synthetic Equity	(3,883.00)	(812,818.14)	37,446.45
	LX Semicon Co Ltd	Synthetic Equity	(5,200.00)	(295,011.42)	159.70
	HANKOOK TIRE & TECHNOLOGY CO LTD SWAP	Synthetic Equity	(16,252.00)	(406,572.55)	6,216.84
	SEOJIN SYSTEM CO LTD CFD	Synthetic Equity	(30,000.00)	(337,567.76)	(77,616.10)
	DOOSAN FUEL CELL CO LTD CFD	Synthetic Equity	(18,557.00)	(468,513.71)	37,791.73
	SK BIOSCIENCE CO LTD CFD	Synthetic Equity	(9,198.00)	(632,307.07)	97,666.51
	MANDO CORP	Synthetic Equity	(12,000.00)	(415,695.25)	33,251.60
	DUK SAN NEOLUX CO LTD CFD	Synthetic Equity	(14,868.00)	(397,661.07)	(62,077.00)
	Acer Inc. Swap	Synthetic Equity	(444,000.00)	(304,178.05)	(36,021.39)
	HUA NAN FINANCIAL HOLDINGS C CFD	Synthetic Equity	(231,000.00)	(148,887.77)	(19,840.57)
	HOTAI MOTOR COMPANY LTD CFD	Synthetic Equity	(25,000.00)	(433,386.44)	(44,887.87)
	FORMOSA PETROCHEMICAL CORP	Synthetic Equity	(235,000.00)	(632,958.73)	18,994.42
	Kunlun Energy Co Ltd CFD	Synthetic Equity	168,000.00	129,820.64	(9,470.31)
	SINOPEC ENGINEERING GROUP CO CFD	Synthetic Equity	190,000.00	80,372.87	3,407.87
	ALIBABA GROUP HOLDING LTD CFD	Synthetic Equity	17,800.00	196,595.31	798.16
	CLOUDR GROUP LTD CFD	Synthetic Equity	(6,600.00)	(11,099.71)	(287.49)
	FANCL CORP CFD	Synthetic Equity	16,400.00	300,650.79	20,493.75
	CHUGOKU MARINE PAINTS LTD CFD	Synthetic Equity	(5,100.00)	(36,820.16)	1,554.41
	DAICEL CORP CFD	Synthetic Equity	(22,900.00)	(165,734.15)	492.12
	Eisai Co Ltd CFD	Synthetic Equity	(16,500.00)	(1,138,749.27)	100,327.65
	SBI HOLDINGS INC CFD	Synthetic Equity	(25,300.00)	(480,163.42)	18,506.54
	MITSUBISHI UFJ FINANCIAL GRO CFD	Synthetic Equity	(164,500.00)	(1,012,524.10)	(84,942.46)
	Fujitsu General Ltd CFD	Synthetic Equity	5,600.00	129,333.55	(70.86)
	RESONA HOLDINGS INC CFD	Synthetic Equity	50,600.00	251,226.01	19,986.93
	HOUSE FOODS GROUP INC CFD	Synthetic Equity	300.00	6,022.66	32.01
	INABA DENKI SANGYO CO LTD CFD	Synthetic Equity	(900.00)	(18,129.19)	350.36
	KAWASAKI KISEN KAISHA LTD CFD	Synthetic Equity	(100.00)	(1,911.68)	(118.10)
	KEISEI ELECTRIC RAILWAY CO CFD	Synthetic Equity	100.00	2,821.76	(99.05)
	KIRIN HOLDINGS CO LTD CFD	Synthetic Equity	(19,800.00)	(305,312.32)	16,897.28
	KOMATSU LTD CFD	Synthetic Equity	(16,400.00)	(371,763.50)	30,615.66
	KOHANAN SHOJI CO LTD CFD	Synthetic Equity	(300.00)	(7,212.38)	(251.45)
	TOKIO MARINE HOLDINGS INC CFD	Synthetic Equity	(8,800.00)	(186,886.66)	(205.80)
	MIZUHO FINANCIAL GROUP INC CFD	Synthetic Equity	(36,100.00)	(467,357.29)	(29,476.04)
	mitsui & CO LTD CFD	Synthetic Equity	(6,200.00)	(183,415.17)	10,393.17
	mitsui FUDOSAN CO LTD CFD	Synthetic Equity	31,000.00	572,770.02	(17,355.77)
	Morinaga & Co Ltd/Japan CFD	Synthetic Equity	(300.00)	(8,367.23)	(194.30)
	Nintendo Co Ltd CFD	Synthetic Equity	(13,400.00)	(556,516.56)	18,991.16

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	NSD CO LTD CFD	Synthetic Equity	(2,000.00)	(34,616.50)	1,508.69
	NIPPON DENKO CO LTD CFD	Synthetic Equity	(49,900.00)	(141,349.51)	14,448.34
	DENSO CORP CFD	Synthetic Equity	500.00	26,554.33	(2,956.42)
	NIPPON CERAMIC CO LTD CFD	Synthetic Equity	(2,000.00)	(36,933.60)	1,279.93
	KAKAKU.COM INC CFD	Synthetic Equity	(10,500.00)	(163,738.38)	2,800.21
	SBI Shinsei Bank Ltd CFD	Synthetic Equity	8,700.00	142,998.99	(7,623.44)
	SAN-AI OIL CO LTD CFD	Synthetic Equity	(2,100.00)	(18,962.39)	(320.35)
	Sekisui Chemical Co Ltd CFD	Synthetic Equity	(13,500.00)	(184,830.77)	4,114.60
	SEKISUI HOUSE LTD CFD	Synthetic Equity	300.00	5,306.87	(233.16)
	SHIN-ETSU CHEMICAL CO LTD CFD	Synthetic Equity	(2,400.00)	(309,064.50)	27,522.09
	Shiseido Co Ltd CFD	Synthetic Equity	8,300.00	390,185.79	5,517.91
	Sony Group Corp CFD	Synthetic Equity	(800.00)	(64,177.80)	6,156.66
	SUZUKEN CO LTD CFD	Synthetic Equity	(7,000.00)	(188,371.59)	7,200.55
	TOKYOTOKEIBA CO LTD CFD	Synthetic Equity	4,300.00	119,945.57	(391.34)
	TOYO CONSTRUCTION CO LTD CFD	Synthetic Equity	8,300.00	50,759.73	1,075.13
	Toyota Motor Corp CFD	Synthetic Equity	(2,600.00)	(35,495.01)	29.72
	DAIICHI SANKYO CO LTD CFD	Synthetic Equity	(500.00)	(16,364.03)	975.31
	MATSUMOTOKIYOSHI HOLDINGS CO CFD	Synthetic Equity	3,700.00	184,516.59	(1,678.96)
	DAI-ICHI LIFE HOLDINGS INC CFD	Synthetic Equity	(88,500.00)	(1,883,336.05)	(111,643.27)
	Sompo Holdings Inc CFD	Synthetic Equity	(100.00)	(4,116.79)	(146.29)
	MIKABU THE INFONOID INC CFD	Synthetic Equity	1,800.00	32,160.15	3,281.80
	TOKAIDO REIT INC CFD	Synthetic Equity	(1.00)	(882.48)	0.77
	MACNICA FUJI ELECTRONICS HOL CFD	Synthetic Equity	(1,000.00)	(26,393.09)	2,531.92
	JAPAN POST INSURANCE CO LTD CFD	Synthetic Equity	31,300.00	506,345.43	25,133.19
	NIPPON BUILDING FUND INC CFD	Synthetic Equity	(17.00)	(76,484.73)	2,645.64
	JAPAN REAL ESTATE INVESTMENT CFD	Synthetic Equity	(14.00)	(60,658.19)	1,029.37
	JAPAN RETAIL FUND INVESTMENT CFD	Synthetic Equity	(75.00)	(58,595.96)	547.64
	ORIX JREIT INC CFD	Synthetic Equity	(29.00)	(40,121.62)	137.16
	JAPAN PRIME REALTY INVESTMEN CFD	Synthetic Equity	(9.00)	(25,290.71)	644.16
	Premier Investment Corp CFD	Synthetic Equity	(14.00)	(14,467.19)	278.77
	TOKYU REIT INC CFD	Synthetic Equity	(9.00)	(13,986.91)	217.01
	Global One REIT Corp Ltd CFD	Synthetic Equity	(10.00)	(7,957.16)	(29.73)
	UNITED URBAN INVESTMENT CORP CFD	Synthetic Equity	(29.00)	(32,444.36)	74.76
	MORI TRUST SOGO REIT INC CFD	Synthetic Equity	(10.00)	(10,919.22)	73.07
	INVINCIBLE INVESTMENT CORP CFD	Synthetic Equity	(30.00)	(11,357.34)	127.88
	FRONTIER REAL ESTATE INVEST CFD	Synthetic Equity	(5.00)	(19,353.61)	510.40
	HEIWA REAL ESTATE REIT INC CFD	Synthetic Equity	(10.00)	(11,268.03)	70.21
	Japan Logistics Fund CFD	Synthetic Equity	(10.00)	(23,542.40)	408.48
	Fukuoka REIT CFD	Synthetic Equity	(7.00)	(8,931.43)	108.68
	KENEDIX OFFICE INVESTMENT CO CFD	Synthetic Equity	(8.00)	(19,088.63)	228.43
	Hankyu REIT INC CFD	Synthetic Equity	(6.00)	(6,788.52)	38.76
	ICHIGO REAL ESTATE INVESTMEN CFD	Synthetic Equity	(12.00)	(7,600.41)	61.97
	Starts Proceed investment Co. Ltd CFD	Synthetic Equity	(2.00)	(3,422.88)	(62.02)
	DAIWA HOUSE RESIDENTIAL INV CFD	Synthetic Equity	(22.00)	(48,472.49)	803.16
	JAPAN HOTEL REIT INVESTMENT CFD	Synthetic Equity	(48.00)	(27,778.47)	274.31
	JAPAN EXCELLENT INC CFD	Synthetic Equity	(13.00)	(12,929.74)	345.23
	DAIWA SECURITIES LIVING INVESTMENT CFD	Synthetic Equity	(16.00)	(13,594.37)	(57.16)
	Nippon Accomodations CFD	Synthetic Equity	(5.00)	(22,423.45)	222.39
	MORI HILLS REIT INVESTMENT C CFD	Synthetic Equity	(83.00)	(97,341.89)	(1,202.07)
	Industrial & Infrastructure Fund Investment Corp CFD	Synthetic Equity	(22.00)	(24,923.52)	260.21

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	ADVANCE RESIDENCE INVESTMENT CFD	Synthetic Equity	(13.00)	(32,555.90)	(37.57)
	KENEDIX RESIDENTIAL INVESTME CFD	Synthetic Equity	(10.00)	(15,280.22)	103.82
	ACTIVIA PROPERTIES INC CFD	Synthetic Equity	(7.00)	(21,388.81)	37.45
	COMFORIA RESIDENTIAL REIT IN CFD	Synthetic Equity	(6.00)	(13,364.89)	245.10
	GLP J-REIT CFD	Synthetic Equity	(48.00)	(54,236.74)	544.37
	NIPPON PROLOGIS REIT INC CFD	Synthetic Equity	(5.00)	(12,056.94)	895.31
	XYMAX REIT INVESTMENT CORP CFD	Synthetic Equity	(2.00)	(1,770.59)	1.06
	LASALLE LOGIPORT REIT CFD	Synthetic Equity	(18.00)	(21,473.46)	190.83
	MORI TRUST HOTEL REIT INC CFD	Synthetic Equity	(1.00)	(1,018.86)	13.83
	SIA REIT JPY CFD	Synthetic Equity	(2.00)	(3,670.27)	(25.49)
	MITSUBISHI ESTATE LOGISTICS CFD	Synthetic Equity	(5.00)	(15,743.05)	209.43
	AEON REIT INV JPY CFD	Synthetic Equity	(16.00)	(18,362.71)	90.54
	CRE LOGISTICS REIT INC CFD	Synthetic Equity	(5.00)	(7,263.45)	515.58
	SOSILA LOGISTICS REIT INC CFD	Synthetic Equity	(2.00)	(2,028.57)	(12.17)
	ESCON JAPAN REIT INVESTMENT CFD	Synthetic Equity	(2.00)	(1,733.69)	(6.67)
	SANKEI REAL ESTATE INC CFD	Synthetic Equity	(4.00)	(2,649.92)	16.02
	HULIC REIT INC CFD	Synthetic Equity	(12.00)	(14,785.72)	225.33
	Nippon REIT Investment Corp CFD	Synthetic Equity	(4.00)	(10,642.67)	444.65
	TOSEI REIT INVESTMENT CORP CFD	Synthetic Equity	(2.00)	(1,951.54)	(8.04)
	SEKISUI HOUSE REIT INC CFD	Synthetic Equity	(41.00)	(22,900.00)	256.15
	KENEDIX RETAIL REIT CORP CFD	Synthetic Equity	(6.00)	(11,372.35)	114.38
	HEALTHCARE & MEDICAL INVESTM CFD	Synthetic Equity	(3.00)	(3,954.55)	(30.58)
	ICHIGO HOTEL REIT INVESTMENT CFD	Synthetic Equity	(2.00)	(1,595.46)	8.21
	SAMTY RESIDENTIAL INVESTMENT CFD	Synthetic Equity	(3.00)	(2,602.41)	42.99
	NOMURA REAL ESTATE MASTER FUN	Synthetic Equity	(44.00)	(53,740.51)	656.86
	OOEDO ONSEN REIT INVESTMENT CFD	Synthetic Equity	(1.00)	(471.38)	19.81
	STAR ASIA INVESTMENT CORPORA CFD	Synthetic Equity	(18.00)	(7,332.22)	(9.00)
	MARIMO REGIONAL REVITALIZATI CFD	Synthetic Equity	(1.00)	1,065.17	(2,041.30)
	MITSUMI FUDOSAN LOGISTICS PAR CFD	Synthetic Equity	(5.00)	(18,104.91)	406.25
	TAKARA LEBEN REAL ESTATE INV CFD	Synthetic Equity	(6.00)	(4,387.56)	(12.74)
	MIRAI CORP CFD	Synthetic Equity	(18.00)	(6,074.58)	67.13
	ITOCHU ADVANCE LOGISTICS INV CFD	Synthetic Equity	(6.00)	(6,466.08)	58.23
	LG ENERGY SOLUTION CFD	Synthetic Equity	(558.00)	(191,725.96)	(451.98)
	KOSPI2 INX FUT Mar23 CFD	Futures	15.00	884,680.27	(19,374.11)
	BSHW SP EQUITY MS USD (CFD)	Synthetic Equity	(682,591.00)	0.00	0.00
	050320 KS EQUITY MS USD (CFD)	Synthetic Equity	(283.00)	(845.95)	845.95
	AUD 3M -0.5 10/18/24 HMSMA0013 154818	Swap	100,000,000.00	64,999,999.94	(23,028.44)
	AUD 3M +3 10/18/24 HMSMA0013 155479	Swap	56,000,000.00	36,399,999.96	(248.32)
	AUD 3M +0.55 10/18/24 HMSMA0013 155691	Swap	70,000,000.00	43,609,999.91	(11,377.03)
	AUD 3M -2.25 10/18/24 HMSMA0013 155731	Swap	56,000,000.00	34,887,999.93	(19,219.90)
	AUD 3M -1.4 10/18/24 HMSMA0013 155749	Swap	195,000,000.00	121,484,999.74	(56,230.82)
	AUD 3M -9.6 05/24/24 HMSMA0013 156510	Swap	180,000,000.00	115,559,999.91	(65,252.82)
	AUD 3M -10.1 05/24/24 HMSMA0013 156516	Swap	70,000,000.00	44,939,999.96	(41,824.19)
	AUD 3M -5.15 09/27/24 HMSMA0013 156683	Swap	230,000,000.00	149,499,999.85	(117,441.92)
	AUD 3M +1.9 09/20/24 HMSMA0013 159222	Swap	330,000,000.00	221,100,000.51	(14,859.40)
	AUD 3M +1.02 12/20/24 HMSMA0013 160276	Swap	70,000,000.00	46,900,000.11	(10,269.61)
	AUD 3M +6.1 12/20/24 HMSMA0013 160356	Swap	10,000,000.00	6,700,000.02	1,787.60
	AUD/USD XCCY 4.1 20230215-20240215 DB	Swap	285,000,000.00	203,490,000.00	135,466.28
	AUD/USD XCCY .02 20230315-20240315 SG	Swap	130,000,000.00	93,210,000.00	37,704.06
	AUD/USD XCCY .01 20230315-20240315 SG	Swap	190,000,000.00	136,800,000.00	30,088.96

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	AUD/USD XCCY R.023 20230322-20240322 DB	Swap	130,000,000.00	93,600,000.00	19,225.97
	AUD/USD XCCY .205 20230322-20240324 DB	Swap	100,000,000.00	74,000,000.00	34,330.41
	AUD 3M +1.5 06/23/24 HMSMA0013 146598	Swap	150,000,000.00	103,500,000.17	18,557.04
	CAD 3M -43.2 06/28/24 HMSMA0013 156595	Swap	29,000,000.00	21,254,764.00	6,592.11
	CAD 3M -42.2 06/28/24 HMSMA0013 156601	Swap	153,000,000.00	112,137,203.17	45,568.78
	USD/CAD XCCY R-.4025 P3m 20230222-20240222 DB	Swap	83,000,000.00	65,354,330.71	51,349.49
	USD/CAD XCCY R-.395 P3m 20230315-20240315 MS	Swap	68,000,000.00	53,543,307.09	42,621.89
	USD/CAD XCCY R-.405 P3m 20230322-20240322 BNP	Swap	100,000,000.00	78,740,157.48	54,191.13
	USD/CAD XCCY R-.3975 P3m 20230322-20240322 DB	Swap	15,000,000.00	11,811,023.62	8,932.33
	USD/CAD XCCY -.4 P3m 20230322-20240322 DB	Swap	56,000,000.00	44,444,444.44	32,347.28
	USD/CAD XCCY -.38 P3m 20230419-20240419 BNP	Swap	62,900,000.00	49,920,634.00	42,703.16
	USD/CAD XCCY R-0.3725 P3m 20230419-20240419 BNP	Swap	52,000,000.00	41,269,841.27	38,079.81
	USD/CAD XCCY R-0.405 P3m 20230524-20240524 BNP	Swap	56,000,000.00	43,076,923.08	27,201.77
	CNH/USD XCCY R2.82 20230302-20240302 DB	Swap	301,881,000.00	47,000,000.00	119,090.23
	CNH/USD XCCY R2.84 20230303-20240303 DB	Swap	127,264,500.00	19,800,000.00	53,320.67
	CNH/USD XCCY R3.291 20230324-20240324 JPM	Swap	140,849,800.00	21,800,000.00	138,637.37
	CNH/USD XCCY R3.31 20230327-20240327 HSBC	Swap	254,200,000.00	39,331,579.76	259,548.75
	CNH/USD XCCY R3.455 20230412-20240412 HSBC	Swap	122,369,500.00	19,000,000.00	142,266.58
	CNH/USD XCCY R3.552 20230413-20240413 JPM	Swap	117,934,350.00	18,300,000.00	152,501.97
	HKD 3M -87 10/28/25 HMSMA0013 156258	Swap	156,694,000.00	20,000,000.00	58,439.04
	HKD 3M -91 10/27/26 HMSMA0013 156311	Swap	163,816,000.00	20,924,255.97	94,795.97
	USD/JPY XCCY -.4875 20230222-20240222 BNP	Swap	(18,200,000,000.00)	(157,568,936.40)	6,001.88
	JPY/USD P-0.495 P3m 02222023-02222024 XCCY	Swap	(8,800,000,000.00)	(76,190,476.19)	7,951.11
	JPY/USD P-0.503 R3m 03152023-03152024 XCCY BNP	Swap	(3,000,000,000.00)	(26,086,956.52)	2,976.02
	JPY/USD XCCY -0.5352 20230315-20240315 MS	Swap	(6,500,000,000.00)	(56,374,674.76)	22,505.62
	JPY/USD XCCY -0.626 20240321-20250321 BNP	Swap	(3,500,000,000.00)	(30,355,594.10)	1,745.60
	JPY/USD P-0.54 P3m 03152023-03152024 XCCY BNP	Swap	(4,200,000,000.00)	(36,426,712.92)	16,088.65
	JPY/USD XCCY -0.515 20230419-20240419 SG	Swap	(2,600,000,000.00)	(21,311,475.41)	3,402.79
	JPY/USD XCCY -0.5475 20230419-20240419 BNP	Swap	(5,000,000,000.00)	(40,322,580.65)	19,012.20
	JPY/USD XCCY -0.565 20230517-20240517 BNP	Swap	(10,000,000,000.00)	(80,000,000.00)	47,231.33
	JPY/USD XCCY -0.561 20230517-20240517 DB	Swap	(12,000,000,000.00)	(96,000,000.00)	59,009.57
	JPY/USD XCCY -0.605 20230517-20240517 BNP	Swap	(6,800,000,000.00)	(53,543,307.09)	52,988.46
	JPY/USD XCCY -0.6276 20230517-20240517 BNP	Swap	(5,000,000,000.00)	(39,370,078.74)	47,632.88
	JPY/USD P-0.601 P3m 05242023-05242024 XCCY BNP	Swap	(6,000,000,000.00)	(47,244,094.49)	44,393.76
	JPY/USD XCCY -0.6 20230524-20240524 DB	Swap	(8,300,000,000.00)	(65,354,330.71)	60,774.44
	JPY/USD XCCY -0.596 20230524-20240524 MS	Swap	(16,600,000,000.00)	(130,708,661.42)	116,453.60
	JPY/USD XCCY -0.604 20230524-20240524 BNP	Swap	(2,500,000,000.00)	(19,685,039.37)	19,072.77
	JPY/USD XCCY P-0.6301 20230621-20240621 BNP	Swap	(4,000,000,000.00)	(31,496,062.99)	35,993.21
	JPY P-0.656 3m R0 3m 062123-062124 XCCY	Swap	(2,200,000,000.00)	(17,322,834.65)	24,499.06
	JPY 1D -81 07/12/24 HMSMA0013 147534	Swap	(5,400,000,000.00)	(39,779,005.52)	117,568.43
	JPY 1D -82.5 08/01/24 HMSMA0013 149662	Swap	(6,400,000,000.00)	(47,307,535.94)	140,084.24
	JPY 1D -80.3 08/01/24 HMSMA0013 149670	Swap	(3,400,000,000.00)	(25,132,128.47)	68,682.49
	NZD 3M -30.24 09/27/24 HMSMA0013 159232	Swap	380,000,000.00	235,599,999.39	(164,287.43)
	USD/NZD XCCY R.0175 05172023-05172024 SC	Swap	55,000,000.00	37,015,000.00	100,322.02
	USD/NZD XCCY R.01 05172023-05172024 SC	Swap	75,000,000.00	50,475,000.00	133,413.38
	USD/NZD XCCY R.01 05242023-05242024 MS	Swap	110,000,000.00	74,030,000.00	231,285.48
	NZD 3M -10.3 06/21/24 HMSMA0013 146604	Swap	140,000,000.00	88,199,999.85	179,856.95
	NZD 3M -10 08/17/24 HMSMA0013 149540	Swap	101,000,000.00	62,720,999.93	78,831.36
	NZD 3M -10.5 08/03/24 HMSMA0013 149915	Swap	86,000,000.00	53,319,999.86	89,399.78
	USD/SGD XCCY -.148 R6m 20230322-20240322 BOA	Swap	(100,000,000.00)	(74,626,865.67)	73,381.05

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	USD/SGD XCCY -.155 R6m 20230222-20240222 BOA	Swap	(350,000,000.00)	(255,847,953.20)	195,366.29
	SGD 1D -81.5 10/15/25 HMSMA0013 155392	Swap	(17,000,000.00)	(11,821,974.97)	41,940.29
	SGD 1D -51.9 10/19/24 HMSMA0013 155675	Swap	(75,000,000.00)	(52,600,203.39)	150,088.09
	SGD 1D -55 10/19/24 HMSMA0013 155683	Swap	(65,500,000.00)	(45,964,912.28)	145,552.00
	SGD 6M -20 11/14/23 HMSMA0013 155747	Swap	(113,000,000.00)	(79,250,973.10)	77,779.44
	SGD 1D -80 10/28/25 HMSMA0013 156186	Swap	(4,900,000.00)	(3,502,501.79)	11,356.48
	SGD 1D -73.5 11/04/25 HMSMA0013 156587	Swap	(103,000,000.00)	(73,571,428.57)	190,031.70
	SGD 1D -44 11/10/24 HMSMA0013 157190	Swap	(27,000,000.00)	(19,285,714.29)	35,130.27
	SGD 1D -63 11/11/25 HMSMA0013 157385	Swap	(24,000,000.00)	(17,142,857.14)	26,245.95
	SGD 1D -35 11/21/24 HMSMA0013 158322	Swap	(31,000,000.00)	(22,589,812.72)	17,402.29
	SGD 1D -38.5 11/24/24 HMSMA0013 158637	Swap	(35,000,000.00)	(25,504,627.27)	29,065.26
	SGD 1D -54 11/25/25 HMSMA0013 158949	Swap	(25,000,000.00)	(18,217,590.91)	10,317.00
	SGD 1D -35 11/28/24 HMSMA0013 158986	Swap	(12,000,000.00)	(8,744,443.63)	6,281.78
	SGD 1D -28 12/20/24 HMSMA0013 160198	Swap	(14,000,000.00)	(10,316,875.46)	(1,148.54)
	KRW 3.21 06/11/24 HMSMA0013 146140	Swap	(50,000,000,000.00)	(38,840,985.01)	(468,673.50)
	KRW 3.83 06/25/24 HMSMA0013 147247	Swap	(29,000,000,000.00)	(22,480,097.36)	(208,980.40)
	CNH/USD XCCY R2.82 20230302-20240302 DB	Swap	(47,000,000.00)	(47,000,000.00)	0.00
	CNH/USD XCCY R2.84 20230303-20240303 DB	Swap	(19,800,000.00)	(19,800,000.00)	0.00
	CNH/USD XCCY R3.291 20230324-20240324 JPM	Swap	(21,800,000.00)	(21,800,000.00)	0.00
	CNH/USD XCCY R3.31 20230327-20240327 HSBC	Swap	(39,331,579.76)	(39,331,579.76)	0.00
	CNH/USD XCCY R3.455 20230412-20240412 HSBC	Swap	(19,000,000.00)	(19,000,000.00)	0.00
	CNH/USD XCCY R3.552 20230413-20240413 JPM	Swap	(18,300,000.00)	(18,300,000.00)	0.00
	KRW 3.21 06/11/24 HMSMA0013 146140	Swap	38,840,985.01	38,840,985.01	0.00
	KRW 3.83 06/25/24 HMSMA0013 147247	Swap	22,480,097.36	22,480,097.36	0.00
	USD/SGD XCCY -.148 R6m 20230322-20240322 BOA	Swap	74,626,865.67	74,626,865.67	0.00
	USD/SGD XCCY -.155 R6m 20230222-20240222 BOA	Swap	255,847,953.20	255,847,953.20	0.00
	AUD 3M -0.5 10/18/24 HMSMA0013 154818	Swap	(64,999,999.94)	(64,999,999.94)	0.00
	SGD 1D -81.5 10/15/25 HMSMA0013 155392	Swap	11,821,974.97	11,821,974.97	0.00
	AUD 3M +3 10/18/24 HMSMA0013 155479	Swap	(36,399,999.96)	(36,399,999.96)	0.00
	SGD 1D -51.9 10/19/24 HMSMA0013 155675	Swap	52,600,203.39	52,600,203.39	0.00
	SGD 1D -55 10/19/24 HMSMA0013 155683	Swap	45,964,912.28	45,964,912.28	0.00
	AUD 3M +0.55 10/18/24 HMSMA0013 155691	Swap	(43,609,999.91)	(43,609,999.91)	0.00
	AUD 3M -2.25 10/18/24 HMSMA0013 155731	Swap	(34,887,999.93)	(34,887,999.93)	0.00
	SGD 6M -20 11/14/23 HMSMA0013 155747	Swap	79,250,973.10	79,250,973.10	0.00
	AUD 3M -1.4 10/18/24 HMSMA0013 155749	Swap	(121,484,999.74)	(121,484,999.74)	0.00
	SGD 1D -80 10/28/25 HMSMA0013 156186	Swap	3,502,501.79	3,502,501.79	0.00
	HKD 3M -87 10/28/25 HMSMA0013 156258	Swap	20,000,000.00	20,000,000.00	0.00
	HKD 3M -91 10/27/26 HMSMA0013 156311	Swap	20,924,255.97	20,924,255.97	0.00
	AUD 3M -9.6 05/24/24 HMSMA0013 156510	Swap	(115,559,999.91)	(115,559,999.91)	0.00
	AUD 3M -10.1 05/24/24 HMSMA0013 156516	Swap	(44,939,999.96)	(44,939,999.96)	0.00
	SGD 1D -73.5 11/04/25 HMSMA0013 156587	Swap	73,571,428.57	73,571,428.57	0.00
	CAD 3M -43.2 06/28/24 HMSMA0013 156595	Swap	(21,254,764.00)	(21,254,764.00)	0.00
	CAD 3M -42.2 06/28/24 HMSMA0013 156601	Swap	(112,137,203.17)	(112,137,203.17)	0.00
	AUD 3M -5.15 09/27/24 HMSMA0013 156683	Swap	(149,499,999.85)	(149,499,999.85)	0.00
	SGD 1D -44 11/10/24 HMSMA0013 157190	Swap	19,285,714.29	19,285,714.29	0.00
	SGD 1D -63 11/11/25 HMSMA0013 157385	Swap	17,142,857.14	17,142,857.14	0.00
	SGD 1D -35 11/21/24 HMSMA0013 158322	Swap	22,589,812.72	22,589,812.72	0.00
	SGD 1D -38.5 11/24/24 HMSMA0013 158637	Swap	25,504,627.27	25,504,627.27	0.00
	SGD 1D -54 11/25/25 HMSMA0013 158949	Swap	18,217,590.91	18,217,590.91	0.00
	SGD 1D -35 11/28/24 HMSMA0013 158986	Swap	8,744,443.63	8,744,443.63	0.00

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	AUD 3M +1.9 09/20/24 HMSMA0013 159222	Swap	(221,100,000.51)	(221,100,000.51)	0.00
	NZD 3M -30.24 09/27/24 HMSMA0013 159232	Swap	(235,599,999.39)	(235,599,999.39)	0.00
	SGD 1D -28 12/20/24 HMSMA0013 160198	Swap	10,316,875.46	10,316,875.46	0.00
	AUD 3M +1.02 12/20/24 HMSMA0013 160276	Swap	(46,900,000.11)	(46,900,000.11)	0.00
	AUD 3M +6.1 12/20/24 HMSMA0013 160356	Swap	(6,700,000.02)	(6,700,000.02)	0.00
	AUD/USD XCCY 4.1 20230215-20240215 DB	Swap	(203,490,000.00)	(203,490,000.00)	0.00
	USD/JPY XCCY -.4875 20230222-20240222 BNP	Swap	157,568,936.40	157,568,936.40	0.00
	JPY/USD P-0.495 P3m 02222023-02222024 XCCY	Swap	76,190,476.19	76,190,476.19	0.00
	USD/CAD XCCY R-.4025 P3m 20230222-20240222 DB	Swap	(65,354,330.71)	(65,354,330.71)	0.00
	USD/CAD XCCY R-.395 P3m 20230315-20240315 MS	Swap	(53,543,307.09)	(53,543,307.09)	0.00
	JPY/USD P-0.503 R3m 03152023-03152024 XCCY BNP	Swap	26,086,956.52	26,086,956.52	0.00
	AUD/USD XCCY .02 20230315-20240315 SG	Swap	(93,210,000.00)	(93,210,000.00)	0.00
	AUD/USD XCCY .01 20230315-20240315 SG	Swap	(136,800,000.00)	(136,800,000.00)	0.00
	JPY/USD XCCY -.5352 20230315-20240315 MS	Swap	56,374,674.76	56,374,674.76	0.00
	USD/CAD XCCY R-.405 P3m 20230322-20240322 BNP	Swap	(78,740,157.48)	(78,740,157.48)	0.00
	JPY/USD XCCY -.626 20240321-20250321 BNP	Swap	30,355,594.10	30,355,594.10	0.00
	USD/CAD XCCY R-.3975 P3m 20230322-20240322 DB	Swap	(11,811,023.62)	(11,811,023.62)	0.00
	JPY/USD P-0.54 P3m 03152023-03152024 XCCY BNP	Swap	36,426,712.92	36,426,712.92	0.00
	AUD/USD XCCY R.023 20230322-20240322 DB	Swap	(93,600,000.00)	(93,600,000.00)	0.00
	AUD/USD XCCY .205 20230322-20240324 DB	Swap	(74,000,000.00)	(74,000,000.00)	0.00
	USD/CAD XCCY -.4 P3m 20230322-20240322 DB	Swap	(44,444,444.44)	(44,444,444.44)	0.00
	JPY/USD XCCY -.515 20230419-20240419 SG	Swap	21,311,475.41	21,311,475.41	0.00
	USD/CAD XCCY -.38 P3m 20230419-20240419 BNP	Swap	(49,920,634.00)	(49,920,634.00)	0.00
	USD/CAD XCCY R-0.3725 P3m 20230419-20240419 BNP	Swap	(41,269,841.27)	(41,269,841.27)	0.00
	JPY/USD XCCY -.5475 20230419-20240419 BNP	Swap	40,322,580.65	40,322,580.65	0.00
	JPY/USD XCCY -.565 20230517-20240517 BNP	Swap	80,000,000.00	80,000,000.00	0.00
	JPY/USD XCCY -.561 20230517-20240517 DB	Swap	96,000,000.00	96,000,000.00	0.00
	JPY/USD XCCY -.605 20230517-20240517 BNP	Swap	53,543,307.09	53,543,307.09	0.00
	USD/NZD XCCY R.0175 05172023-05172024 SC	Swap	(37,015,000.00)	(37,015,000.00)	0.00
	JPY/USD XCCY -.6276 20230517-20240517 BNP	Swap	39,370,078.74	39,370,078.74	0.00
	USD/NZD XCCY R.01 05172023-05172024 SC	Swap	(50,475,000.00)	(50,475,000.00)	0.00
	JPY/USD P-0.601 P3m 05242023-05242024 XCCY BNP	Swap	47,244,094.49	47,244,094.49	0.00
	JPY/USD XCCY -.6 20230524-20240524 DB	Swap	65,354,330.71	65,354,330.71	0.00
	JPY/USD XCCY -.596 20230524-20240524 MS	Swap	130,708,661.42	130,708,661.42	0.00
	JPY/USD XCCY -.604 20230524-20240524 BNP	Swap	19,685,039.37	19,685,039.37	0.00
	USD/NZD XCCY R.01 05242023-05242024 MS	Swap	(74,030,000.00)	(74,030,000.00)	0.00
	JPY/USD XCCY P-0.6301 20230621-20240621 BNP	Swap	31,496,062.99	31,496,062.99	0.00
	JPY P-0.656 3m R0 3m 062123-062124 XCCY	Swap	17,322,834.65	17,322,834.65	0.00
	USD/CAD XCCY R-0.405 P3m 20230524-20240524 BNP	Swap	(43,076,923.08)	(43,076,923.08)	0.00
	AUD 3M +1.5 06/23/24 HMSMA0013 146598	Swap	(103,500,000.17)	(103,500,000.17)	0.00
	NZD 3M -10.3 06/21/24 HMSMA0013 146604	Swap	(88,199,999.85)	(88,199,999.85)	0.00
	JPY 1D -81 07/12/24 HMSMA0013 147534	Swap	39,779,005.52	39,779,005.52	0.00
	NZD 3M -10 08/17/24 HMSMA0013 149540	Swap	(62,720,999.93)	(62,720,999.93)	0.00
	JPY 1D -82.5 08/01/24 HMSMA0013 149662	Swap	47,307,535.94	47,307,535.94	0.00
	JPY 1D -80.3 08/01/24 HMSMA0013 149670	Swap	25,132,128.47	25,132,128.47	0.00
	NZD 3M -10.5 08/03/24 HMSMA0013 149915	Swap	(53,319,999.86)	(53,319,999.86)	0.00
	BRL per USD @ 5.37	ForwardFX	(138,814.00)	(25,842.69)	(25,921.32)
	USD per BRL @ 0.18	ForwardFX	138,814.00	25,648.35	25,921.32
	CNY per USD @ 6.95	ForwardFX	(69,565.00)	(10,015.62)	(10,112.31)
	USD per CNY @ 0.14	ForwardFX	69,565.00	10,034.03	10,112.31

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	COP per USD @ 4874.15	ForwardFX	(38,514,851.00)	(7,901.86)	(7,831.13)
	USD per COP @ 0.00	ForwardFX	38,514,851.00	7,895.06	7,831.13
	IDR per USD @ 15678.31	ForwardFX	(680,140,332.00)	(43,380.98)	(43,895.28)
	USD per IDR @ 0.00	ForwardFX	680,140,332.00	43,541.77	43,895.28
	TRY per USD @ 20.86	ForwardFX	(27,460,023.00)	(1,316,536.86)	(1,387,623.62)
	USD per TRY @ 0.05	ForwardFX	27,460,023.00	1,403,491.15	1,387,623.62
	QAR per USD @ 3.66	ForwardFX	(140.00)	(38.23)	(38.46)
	USD per QAR @ 0.27	ForwardFX	140.00	38.25	38.46
	SAR per USD @ 3.78	ForwardFX	(22,259.00)	(5,892.17)	(5,914.44)
	USD per SAR @ 0.27	ForwardFX	22,259.00	5,903.98	5,914.44
	KRW per USD @ 1306.39	ForwardFX	(909,222.00)	(695.98)	(723.30)
	USD per KRW @ 0.00	ForwardFX	909,222.00	691.37	723.30
	THB per USD @ 34.69	ForwardFX	(221,464.00)	(6,384.40)	(6,441.33)
	USD per THB @ 0.03	ForwardFX	221,464.00	6,387.38	6,441.33
	BRL per USD @ 5.37	ForwardFX	25,842.69	25,842.69	25,842.69
	CNY per USD @ 6.95	ForwardFX	10,015.62	10,015.62	10,015.62
	COP per USD @ 4874.15	ForwardFX	7,901.86	7,901.86	7,901.86
	IDR per USD @ 15678.31	ForwardFX	43,380.98	43,380.98	43,380.98
	KRW per USD @ 1306.39	ForwardFX	695.98	695.98	695.98
	QAR per USD @ 3.66	ForwardFX	38.23	38.23	38.23
	SAR per USD @ 3.78	ForwardFX	5,892.17	5,892.17	5,892.17
	THB per USD @ 34.69	ForwardFX	6,384.40	6,384.40	6,384.40
	TRY per USD @ 20.86	ForwardFX	1,316,536.86	1,316,536.86	1,316,536.86
	USD per BRL @ 0.18	ForwardFX	(25,648.35)	(25,648.35)	(25,648.35)
	USD per CNY @ 0.14	ForwardFX	(10,034.03)	(10,034.03)	(10,034.03)
	USD per COP @ 0.00	ForwardFX	(7,895.06)	(7,895.06)	(7,895.06)
	USD per IDR @ 0.00	ForwardFX	(43,541.77)	(43,541.77)	(43,541.77)
	USD per KRW @ 0.00	ForwardFX	(691.37)	(691.37)	(691.37)
	USD per QAR @ 0.27	ForwardFX	(38.25)	(38.25)	(38.25)
	USD per SAR @ 0.27	ForwardFX	(5,903.98)	(5,903.98)	(5,903.98)
	USD per THB @ 0.03	ForwardFX	(6,387.38)	(6,387.38)	(6,387.38)
	USD per TRY @ 0.05	ForwardFX	(1,403,491.15)	(1,403,491.15)	(1,403,491.15)
	AUD per USD @ 1.48	ForwardFX	(421,000.00)	(283,956.08)	(287,199.54)
	AUD per USD @ 1.49	ForwardFX	(5,304,000.00)	(3,566,892.26)	(3,618,304.90)
	EUR per USD @ 0.95	ForwardFX	(1,573,000.00)	(1,658,160.65)	(1,685,685.52)
	GBP per USD @ 0.82	ForwardFX	(9,296,000.00)	(11,394,748.62)	(11,243,253.22)
	GBP per USD @ 0.83	ForwardFX	(193,000.00)	(232,132.68)	(233,428.13)
	AUD per USD @ 1.48	ForwardFX	283,956.08	283,956.08	283,956.08
	AUD per USD @ 1.49	ForwardFX	3,566,892.26	3,566,892.26	3,566,892.26
	EUR per USD @ 0.95	ForwardFX	1,658,160.65	1,658,160.65	1,658,160.65
	GBP per USD @ 0.82	ForwardFX	11,394,748.62	11,394,748.62	11,394,748.62
	GBP per USD @ 0.83	ForwardFX	232,132.68	232,132.68	232,132.68
	CAD per USD @ 1.36	ForwardFX	(1,599,000.00)	(1,172,029.61)	(1,181,813.93)
	EUR per USD @ 0.94	ForwardFX	(307,000.00)	(328,041.78)	(330,639.51)
	CAD per USD @ 1.36	ForwardFX	1,172,029.61	1,172,029.61	1,172,029.61
	EUR per USD @ 0.94	ForwardFX	328,041.78	328,041.78	328,041.78
	AUD per USD @ 1.36	ForwardFX	(35,800,000.00)	(26,368,867.95)	(24,481,307.93)
	AUD per USD @ 1.37	ForwardFX	(121,000,000.00)	(88,335,013.70)	(82,959,699.31)
	AUD per USD @ 1.39	ForwardFX	(23,000,000.00)	(16,513,149.00)	(15,776,223.22)
	AUD per USD @ 1.40	ForwardFX	(25,000,000.00)	(17,880,400.00)	(17,072,388.12)

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	AUD per USD @ 1.41	ForwardFX	(75,200,000.00)	(53,356,778.50)	(51,366,102.93)
	AUD per USD @ 1.46	ForwardFX	(29,900,000.00)	(20,430,969.00)	(20,548,737.45)
	AUD per USD @ 1.47	ForwardFX	(2,800,000.00)	(1,904,574.00)	(1,912,179.24)
	AUD per USD @ 1.49	ForwardFX	(73,727,000.00)	(49,572,053.30)	(50,309,342.24)
	AUD per USD @ 1.52	ForwardFX	(8,300,000.00)	(5,449,448.00)	(5,700,947.28)
	AUD per USD @ 1.53	ForwardFX	(88,600,000.00)	(57,883,189.00)	(60,554,520.69)
	USD per AUD @ 0.67	ForwardFX	53,400,000.00	35,889,373.90	36,500,162.97
	USD per AUD @ 0.68	ForwardFX	58,527,000.00	39,632,352.59	40,065,940.73
	USD per AUD @ 0.69	ForwardFX	29,100,000.00	19,986,432.90	19,972,483.61
	USD per AUD @ 0.70	ForwardFX	33,500,000.00	23,370,973.50	22,992,378.04
	USD per AUD @ 0.71	ForwardFX	26,000,000.00	18,403,287.50	17,868,467.35
	USD per AUD @ 0.72	ForwardFX	900,000.00	643,985.10	617,705.68
	USD per AUD @ 0.73	ForwardFX	76,200,000.00	55,844,388.00	52,289,492.22
	USD per AUD @ 0.74	ForwardFX	47,000,000.00	34,678,540.00	32,244,081.08
	USD per AUD @ 0.77	ForwardFX	8,000,000.00	6,174,888.00	5,476,293.07
	USD per AUD @ 0.78	ForwardFX	132,800,000.00	103,669,485.30	90,727,578.18
	USD per AUD @ 0.80	ForwardFX	15,100,000.00	12,010,540.00	10,300,571.27
	CNH per USD @ 6.43	ForwardFX	(52,710,000.00)	(8,196,029.58)	(7,656,842.16)
	CNH per USD @ 6.44	ForwardFX	(52,800,000.00)	(8,198,994.44)	(7,677,436.71)
	CNH per USD @ 6.45	ForwardFX	(53,000,000.00)	(8,220,522.79)	(7,701,624.69)
	CNH per USD @ 6.46	ForwardFX	(440,200,000.00)	(68,149,432.93)	(63,817,660.33)
	CNH per USD @ 6.47	ForwardFX	(446,500,000.00)	(68,994,359.36)	(64,725,810.24)
	CNH per USD @ 6.49	ForwardFX	(833,700,000.00)	(128,419,081.31)	(120,645,962.02)
	CNH per USD @ 6.50	ForwardFX	(10,400,000.00)	(1,600,100.93)	(1,504,193.21)
	CNH per USD @ 6.51	ForwardFX	(10,800,000.00)	(1,657,967.45)	(1,561,521.56)
	CNH per USD @ 6.52	ForwardFX	(11,000,000.00)	(1,688,048.62)	(1,590,706.09)
	CNH per USD @ 6.57	ForwardFX	(10,600,000.00)	(1,613,602.98)	(1,545,341.64)
	CNH per USD @ 6.58	ForwardFX	(150,400,000.00)	(22,857,837.62)	(22,018,549.00)
	CNH per USD @ 6.59	ForwardFX	(76,200,000.00)	(11,557,186.84)	(11,155,674.43)
	CNH per USD @ 6.60	ForwardFX	(76,200,000.00)	(11,549,129.27)	(11,155,674.43)
	CNH per USD @ 6.61	ForwardFX	(2,000,000.00)	(302,400.31)	(292,799.86)
	CNH per USD @ 6.64	ForwardFX	(316,400,000.00)	(47,653,574.21)	(46,607,212.56)
	CNH per USD @ 6.66	ForwardFX	(11,000,000.00)	(1,651,775.66)	(1,603,896.75)
	CNH per USD @ 6.68	ForwardFX	(17,900,000.00)	(2,679,465.65)	(2,626,175.50)
	CNH per USD @ 6.69	ForwardFX	(291,000,000.00)	(43,488,672.69)	(42,647,846.39)
	CNH per USD @ 6.70	ForwardFX	(308,300,000.00)	(46,030,725.96)	(45,173,725.81)
	CNH per USD @ 6.71	ForwardFX	(71,000,000.00)	(10,587,059.93)	(10,544,024.28)
	CNH per USD @ 6.72	ForwardFX	(96,300,000.00)	(14,335,855.71)	(14,219,998.71)
	CNH per USD @ 6.73	ForwardFX	(118,800,000.00)	(17,639,460.13)	(17,580,274.97)
	CNH per USD @ 6.74	ForwardFX	(70,300,000.00)	(10,426,708.99)	(10,172,042.74)
	CNH per USD @ 6.75	ForwardFX	(70,300,000.00)	(10,420,526.81)	(10,172,042.74)
	CNH per USD @ 6.76	ForwardFX	(50,500,000.00)	(7,469,515.15)	(7,503,188.07)
	CNH per USD @ 6.78	ForwardFX	(529,100,000.00)	(78,011,107.69)	(77,646,252.36)
	CNH per USD @ 6.79	ForwardFX	(11,000,000.00)	(1,620,454.26)	(1,606,783.48)
	CNH per USD @ 6.81	ForwardFX	(11,000,000.00)	(1,616,149.74)	(1,606,061.31)
	CNH per USD @ 6.82	ForwardFX	(298,000,000.00)	(43,690,133.17)	(44,015,289.68)
	CNH per USD @ 6.83	ForwardFX	(709,228,000.00)	(103,839,533.70)	(104,856,707.64)
	CNH per USD @ 6.85	ForwardFX	(340,706,000.00)	(49,722,604.33)	(50,073,459.37)
	CNH per USD @ 6.89	ForwardFX	(263,000,000.00)	(38,159,632.05)	(38,637,586.84)
	CNH per USD @ 6.90	ForwardFX	(300,000,000.00)	(43,458,735.93)	(44,308,427.88)

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	CNH per USD @ 6.91	ForwardFX	(285,000,000.00)	(41,273,841.07)	(41,415,083.82)
	CNH per USD @ 6.92	ForwardFX	(285,000,000.00)	(41,189,732.92)	(41,415,083.82)
	CNH per USD @ 6.94	ForwardFX	(68,204,000.00)	(9,834,042.25)	(9,916,808.87)
	CNH per USD @ 6.96	ForwardFX	(239,100,000.00)	(34,362,264.32)	(34,580,348.74)
	CNH per USD @ 6.97	ForwardFX	(94,400,000.00)	(13,543,311.69)	(13,651,082.62)
	CNH per USD @ 6.98	ForwardFX	(152,400,000.00)	(21,820,836.20)	(22,027,848.09)
	CNH per USD @ 6.99	ForwardFX	(59,300,000.00)	(8,482,334.43)	(8,775,339.28)
	CNH per USD @ 7.01	ForwardFX	(258,300,000.00)	(36,845,494.98)	(37,775,301.22)
	CNH per USD @ 7.02	ForwardFX	(141,000,000.00)	(20,093,455.95)	(20,802,604.02)
	CNH per USD @ 7.03	ForwardFX	(131,300,000.00)	(18,681,908.14)	(19,295,865.93)
	CNH per USD @ 7.04	ForwardFX	(117,300,000.00)	(16,651,406.43)	(17,278,843.34)
	CNH per USD @ 7.06	ForwardFX	(60,170,000.00)	(8,525,971.84)	(8,826,630.21)
	CNH per USD @ 7.10	ForwardFX	(282,000,000.00)	(39,736,779.07)	(41,603,079.99)
	CNH per USD @ 7.11	ForwardFX	(645,191,000.00)	(90,724,159.37)	(93,628,298.62)
	CNH per USD @ 7.14	ForwardFX	(342,890,000.00)	(48,000,192.68)	(49,741,118.41)
	CNH per USD @ 7.15	ForwardFX	(141,000,000.00)	(19,728,833.48)	(20,400,248.16)
	CNH per USD @ 7.16	ForwardFX	(141,000,000.00)	(19,678,995.12)	(20,400,248.16)
	CNH per USD @ 7.23	ForwardFX	(66,310,000.00)	(9,165,929.45)	(9,604,395.59)
	CNH per USD @ 7.24	ForwardFX	(135,630,000.00)	(18,729,027.71)	(19,655,940.12)
	CNH per USD @ 7.26	ForwardFX	(298,000,000.00)	(41,024,229.08)	(43,194,107.08)
	CNH per USD @ 7.28	ForwardFX	(300,000,000.00)	(41,214,452.54)	(43,480,487.26)
	USD per CNH @ 0.14	ForwardFX	4,695,859,000.00	667,180,873.70	686,435,759.02
	USD per CNH @ 0.15	ForwardFX	4,918,780,000.00	736,991,642.99	720,972,929.60
	USD per CNH @ 0.16	ForwardFX	833,200,000.00	129,585,674.73	120,757,188.16
	EUR per USD @ 0.81	ForwardFX	(26,700,000.00)	(32,948,035.60)	(28,791,616.75)
	EUR per USD @ 0.82	ForwardFX	(18,300,000.00)	(22,414,930.68)	(19,733,580.02)
	EUR per USD @ 0.83	ForwardFX	(51,000,000.00)	(61,284,988.50)	(55,344,256.86)
	EUR per USD @ 0.85	ForwardFX	(300,000.00)	(351,157.50)	(325,554.45)
	EUR per USD @ 0.94	ForwardFX	(3,000,000.00)	(3,183,615.90)	(3,227,933.57)
	USD per EUR @ 1.04	ForwardFX	55,200,000.00	57,449,839.21	59,426,706.90
	USD per EUR @ 1.09	ForwardFX	41,100,000.00	44,690,596.92	44,600,959.95
	HKD per USD @ 7.77	ForwardFX	(413,300,000.00)	(53,170,821.42)	(52,973,039.34)
	HKD per USD @ 7.78	ForwardFX	(231,091,120.00)	(29,690,106.82)	(29,647,936.21)
	HKD per USD @ 7.79	ForwardFX	(184,800,000.00)	(23,726,063.75)	(23,708,868.13)
	HKD per USD @ 7.81	ForwardFX	(301,200,000.00)	(38,543,648.96)	(38,683,030.82)
	HKD per USD @ 7.82	ForwardFX	(707,400,000.00)	(90,483,746.17)	(90,809,112.27)
	HKD per USD @ 7.83	ForwardFX	(597,600,000.00)	(76,296,396.87)	(76,712,186.02)
	HKD per USD @ 7.84	ForwardFX	(192,200,000.00)	(24,514,596.32)	(24,672,158.89)
	USD per HKD @ 0.13	ForwardFX	2,396,500,000.00	306,539,092.95	307,558,395.48
	INR per USD @ 77.54	ForwardFX	(310,000,000.00)	(3,998,091.23)	(3,735,197.74)
	INR per USD @ 77.72	ForwardFX	(730,000,000.00)	(9,392,570.86)	(8,816,263.03)
	INR per USD @ 77.73	ForwardFX	(311,000,000.00)	(4,000,823.32)	(3,746,317.55)
	INR per USD @ 77.77	ForwardFX	(290,000,000.00)	(3,728,896.38)	(3,502,351.07)
	INR per USD @ 77.84	ForwardFX	(490,000,000.00)	(6,295,125.77)	(5,917,765.60)
	INR per USD @ 77.85	ForwardFX	(490,000,000.00)	(6,294,284.79)	(5,917,765.60)
	INR per USD @ 78.09	ForwardFX	(311,000,000.00)	(3,982,431.20)	(3,747,479.11)
	INR per USD @ 78.14	ForwardFX	(311,000,000.00)	(3,980,086.77)	(3,750,733.38)
	INR per USD @ 78.15	ForwardFX	(309,000,000.00)	(3,953,793.08)	(3,727,075.05)
	INR per USD @ 78.29	ForwardFX	(310,000,000.00)	(3,959,637.25)	(3,737,050.89)
	INR per USD @ 78.31	ForwardFX	(307,000,000.00)	(3,920,366.75)	(3,703,870.04)

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	INR per USD @ 78.41	ForwardFX	(310,000,000.00)	(3,953,824.43)	(3,733,185.58)
	INR per USD @ 78.51	ForwardFX	(310,000,000.00)	(3,948,793.07)	(3,736,587.52)
	INR per USD @ 78.59	ForwardFX	(307,000,000.00)	(3,906,498.53)	(3,704,329.36)
	INR per USD @ 78.79	ForwardFX	(317,000,000.00)	(4,023,577.91)	(3,803,661.22)
	INR per USD @ 78.90	ForwardFX	(315,000,000.00)	(3,992,238.58)	(3,791,662.46)
	INR per USD @ 78.94	ForwardFX	(318,000,000.00)	(4,028,631.15)	(3,816,839.70)
	INR per USD @ 79.03	ForwardFX	(319,100,000.00)	(4,037,758.29)	(3,833,550.12)
	INR per USD @ 79.07	ForwardFX	(318,000,000.00)	(4,021,549.44)	(3,818,587.02)
	INR per USD @ 79.23	ForwardFX	(1,000,000,000.00)	(12,621,641.07)	(12,032,892.53)
	INR per USD @ 79.27	ForwardFX	(900,000,000.00)	(11,353,873.75)	(10,829,603.28)
	INR per USD @ 79.30	ForwardFX	(634,000,000.00)	(7,994,873.90)	(7,595,803.29)
	INR per USD @ 79.31	ForwardFX	(900,000,000.00)	(11,347,875.43)	(10,830,842.48)
	INR per USD @ 79.33	ForwardFX	(1,000,000,000.00)	(12,605,571.66)	(12,032,892.53)
	INR per USD @ 79.35	ForwardFX	(316,000,000.00)	(3,982,356.65)	(3,793,702.49)
	INR per USD @ 79.37	ForwardFX	(321,000,000.00)	(4,044,226.96)	(3,857,258.63)
	INR per USD @ 79.38	ForwardFX	(317,000,000.00)	(3,993,348.62)	(3,814,426.93)
	INR per USD @ 79.44	ForwardFX	(317,000,000.00)	(3,990,433.03)	(3,795,909.75)
	INR per USD @ 79.46	ForwardFX	(316,000,000.00)	(3,976,818.67)	(3,788,148.05)
	INR per USD @ 79.51	ForwardFX	(318,000,000.00)	(3,999,396.32)	(3,824,271.31)
	INR per USD @ 79.67	ForwardFX	(317,000,000.00)	(3,979,062.85)	(3,798,257.01)
	INR per USD @ 79.69	ForwardFX	(316,000,000.00)	(3,965,117.01)	(3,786,509.19)
	INR per USD @ 79.77	ForwardFX	(320,000,000.00)	(4,011,583.45)	(3,847,442.77)
	INR per USD @ 79.83	ForwardFX	(1,000,000.00)	(12,526.62)	(12,049.02)
	INR per USD @ 80.29	ForwardFX	(316,000,000.00)	(3,935,718.26)	(3,800,654.14)
	INR per USD @ 80.30	ForwardFX	(1,030,000,000.00)	(12,826,899.13)	(12,439,384.83)
	INR per USD @ 80.36	ForwardFX	(600,000,000.00)	(7,466,168.92)	(7,246,243.59)
	INR per USD @ 80.39	ForwardFX	(316,000,000.00)	(3,930,837.17)	(3,786,977.37)
	INR per USD @ 80.44	ForwardFX	(393,982,800.00)	(4,897,846.84)	(4,722,898.27)
	INR per USD @ 80.52	ForwardFX	(1,000,000,000.00)	(12,419,752.87)	(11,967,818.47)
	INR per USD @ 80.53	ForwardFX	(323,000,000.00)	(4,010,728.39)	(3,862,500.11)
	INR per USD @ 80.64	ForwardFX	(324,000,000.00)	(4,017,981.71)	(3,876,135.24)
	INR per USD @ 80.65	ForwardFX	(322,000,000.00)	(3,992,362.44)	(3,851,732.24)
	INR per USD @ 80.66	ForwardFX	(322,000,000.00)	(3,992,065.46)	(3,850,303.88)
	INR per USD @ 80.69	ForwardFX	(628,000,000.00)	(7,782,608.07)	(7,548,011.04)
	INR per USD @ 80.76	ForwardFX	(303,000,000.00)	(3,751,857.36)	(3,619,977.79)
	INR per USD @ 80.78	ForwardFX	(303,000,000.00)	(3,750,928.45)	(3,619,530.26)
	INR per USD @ 80.79	ForwardFX	(302,700,000.00)	(3,746,982.73)	(3,616,840.80)
	INR per USD @ 80.80	ForwardFX	(80,000,000.00)	(990,099.01)	(966,165.81)
	INR per USD @ 81.60	ForwardFX	(650,000,000.00)	(7,965,266.54)	(7,761,789.46)
	INR per USD @ 81.68	ForwardFX	(942,000,000.00)	(11,532,698.01)	(11,383,685.80)
	INR per USD @ 81.83	ForwardFX	(690,000,000.00)	(8,432,115.36)	(8,339,040.46)
	INR per USD @ 81.93	ForwardFX	(640,000,000.00)	(7,811,546.44)	(7,695,766.04)
	INR per USD @ 81.96	ForwardFX	(640,000,000.00)	(7,808,687.16)	(7,695,766.04)
	INR per USD @ 81.98	ForwardFX	(77,056,500.00)	(940,000.00)	(927,530.92)
	INR per USD @ 82.06	ForwardFX	(630,000,000.00)	(7,677,465.22)	(7,577,092.85)
	INR per USD @ 82.07	ForwardFX	(641,000,000.00)	(7,810,405.75)	(7,660,945.79)
	INR per USD @ 82.10	ForwardFX	(520,000,000.00)	(6,333,739.34)	(6,252,809.91)
	INR per USD @ 82.13	ForwardFX	(1,280,000,000.00)	(15,585,237.86)	(15,391,532.09)
	INR per USD @ 82.19	ForwardFX	(1,376,000,000.00)	(16,741,696.07)	(16,545,897.00)
	INR per USD @ 82.22	ForwardFX	(1,166,000,000.00)	(14,181,275.02)	(14,020,723.76)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	INR per USD @ 82.23	ForwardFX	(71,540,100.00)	(870,000.00)	(864,413.36)
	INR per USD @ 82.30	ForwardFX	(770,000,000.00)	(9,356,014.58)	(9,258,968.52)
	INR per USD @ 82.32	ForwardFX	(684,000,000.00)	(8,309,542.61)	(8,224,849.96)
	INR per USD @ 82.35	ForwardFX	(1,562,000,000.00)	(18,967,820.28)	(18,814,743.44)
	INR per USD @ 82.40	ForwardFX	(82,400,000.00)	(1,000,000.00)	(990,829.88)
	INR per USD @ 82.45	ForwardFX	(610,000,000.00)	(7,398,423.29)	(7,335,027.01)
	INR per USD @ 82.48	ForwardFX	(600,000,000.00)	(7,274,085.10)	(7,214,780.67)
	INR per USD @ 82.51	ForwardFX	(2,710,000,000.00)	(32,844,641.93)	(32,586,759.34)
	INR per USD @ 82.55	ForwardFX	(610,000,000.00)	(7,389,460.93)	(7,367,014.32)
	INR per USD @ 82.57	ForwardFX	(600,000,000.00)	(7,266,517.70)	(7,214,780.67)
	INR per USD @ 82.60	ForwardFX	(600,000,000.00)	(7,263,940.11)	(7,214,780.67)
	INR per USD @ 82.61	ForwardFX	(610,000,000.00)	(7,383,647.04)	(7,367,014.32)
	INR per USD @ 82.67	ForwardFX	(610,000,000.00)	(7,378,957.87)	(7,367,014.32)
	INR per USD @ 82.89	ForwardFX	(730,000,000.00)	(8,807,383.72)	(8,675,957.78)
	INR per USD @ 82.98	ForwardFX	(769,000,000.00)	(9,267,293.32)	(9,273,171.49)
	INR per USD @ 83.05	ForwardFX	(1,140,000,000.00)	(13,726,366.22)	(13,666,948.56)
	INR per USD @ 83.07	ForwardFX	(540,000,000.00)	(6,500,933.00)	(6,473,817.74)
	INR per USD @ 83.30	ForwardFX	(809,000,000.00)	(9,711,884.75)	(9,721,253.06)
	INR per USD @ 83.31	ForwardFX	(1,590,000,000.00)	(19,084,313.05)	(19,108,233.69)
	INR per USD @ 83.34	ForwardFX	(550,000,000.00)	(6,599,472.04)	(6,593,703.26)
	INR per USD @ 83.35	ForwardFX	(698,000,000.00)	(8,374,325.13)	(8,328,062.05)
	INR per USD @ 83.44	ForwardFX	(70,087,920.00)	(840,000.00)	(846,398.36)
	INR per USD @ 83.58	ForwardFX	(1,534,000,000.00)	(18,353,673.13)	(18,502,696.18)
	INR per USD @ 83.67	ForwardFX	(721,190,000.00)	(8,619,869.48)	(8,577,463.10)
	INR per USD @ 83.72	ForwardFX	(73,673,600.00)	(880,000.00)	(888,521.00)
	INR per USD @ 85.01	ForwardFX	(710,000,000.00)	(8,352,056.84)	(8,464,632.09)
	INR per USD @ 85.39	ForwardFX	(758,000,000.00)	(8,876,553.84)	(8,985,612.70)
	INR per USD @ 85.58	ForwardFX	(754,100,000.00)	(8,811,741.20)	(8,948,389.69)
	USD per INR @ 0.01	ForwardFX	51,637,106,400.00	633,168,156.60	617,642,351.32
	IDR per USD @ 14579.40	ForwardFX	(47,000,000,000.00)	(3,223,726.62)	(3,035,464.97)
	IDR per USD @ 14589.00	ForwardFX	(47,300,000,000.00)	(3,242,168.76)	(3,051,132.29)
	IDR per USD @ 14591.00	ForwardFX	(47,000,000,000.00)	(3,221,163.75)	(3,035,021.68)
	IDR per USD @ 14597.00	ForwardFX	(48,000,000,000.00)	(3,288,346.94)	(3,099,924.22)
	IDR per USD @ 14600.50	ForwardFX	(47,000,000,000.00)	(3,219,067.84)	(3,035,709.99)
	IDR per USD @ 14618.00	ForwardFX	(47,600,000,000.00)	(3,256,259.40)	(3,073,719.34)
	IDR per USD @ 14625.00	ForwardFX	(47,000,000,000.00)	(3,213,675.20)	(3,020,463.60)
	IDR per USD @ 14626.00	ForwardFX	(47,300,000,000.00)	(3,233,966.89)	(3,046,246.01)
	IDR per USD @ 14628.00	ForwardFX	(47,000,000,000.00)	(3,213,016.12)	(3,024,500.49)
	IDR per USD @ 14633.00	ForwardFX	(47,300,000,000.00)	(3,232,419.85)	(3,049,502.66)
	IDR per USD @ 14646.90	ForwardFX	(47,600,000,000.00)	(3,249,834.45)	(3,073,967.45)
	IDR per USD @ 14693.00	ForwardFX	(48,500,000,000.00)	(3,300,891.57)	(3,130,175.65)
	IDR per USD @ 14694.90	ForwardFX	(48,900,000,000.00)	(3,327,685.10)	(3,155,879.84)
	IDR per USD @ 14711.00	ForwardFX	(48,000,000,000.00)	(3,262,864.51)	(3,097,357.65)
	IDR per USD @ 14726.70	ForwardFX	(47,000,000,000.00)	(3,191,482.13)	(3,018,399.43)
	IDR per USD @ 14731.30	ForwardFX	(47,000,000,000.00)	(3,190,485.58)	(3,018,850.35)
	IDR per USD @ 14787.00	ForwardFX	(84,800,000,000.00)	(5,734,767.06)	(5,473,741.76)
	IDR per USD @ 14791.00	ForwardFX	(84,480,000,000.00)	(5,711,581.37)	(5,452,989.64)
	IDR per USD @ 14910.00	ForwardFX	(28,900,000,000.00)	(1,938,296.45)	(1,858,492.07)
	IDR per USD @ 14951.90	ForwardFX	(48,000,000,000.00)	(3,210,294.34)	(3,094,840.61)
	IDR per USD @ 14969.00	ForwardFX	(165,680,000,000.00)	(11,068,207.62)	(10,675,262.24)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	IDR per USD @ 15064.00	ForwardFX	(119,220,000,000.00)	(7,914,232.60)	(7,679,058.00)
	IDR per USD @ 15070.70	ForwardFX	(78,818,000,000.00)	(5,229,883.15)	(5,074,858.26)
	IDR per USD @ 15075.20	ForwardFX	(78,818,000,000.00)	(5,228,322.01)	(5,074,858.26)
	IDR per USD @ 15087.90	ForwardFX	(48,000,000,000.00)	(3,181,357.25)	(3,093,926.75)
	IDR per USD @ 15094.00	ForwardFX	(35,000,000,000.00)	(2,318,802.17)	(2,252,141.32)
	IDR per USD @ 15103.80	ForwardFX	(78,848,000,000.00)	(5,220,408.11)	(5,076,415.06)
	IDR per USD @ 15109.50	ForwardFX	(36,500,000,000.00)	(2,415,698.73)	(2,348,661.67)
	IDR per USD @ 15142.00	ForwardFX	(78,848,000,000.00)	(5,207,238.15)	(5,076,415.06)
	IDR per USD @ 15205.00	ForwardFX	(34,000,000,000.00)	(2,236,106.54)	(2,189,267.35)
	IDR per USD @ 15206.00	ForwardFX	(35,800,000,000.00)	(2,354,333.82)	(2,305,169.74)
	IDR per USD @ 15209.00	ForwardFX	(13,231,830,000.00)	(870,000.00)	(850,118.86)
	IDR per USD @ 15231.00	ForwardFX	(33,000,000,000.00)	(2,166,633.84)	(2,124,877.13)
	IDR per USD @ 15240.00	ForwardFX	(50,000,000,000.00)	(3,280,839.90)	(3,219,510.81)
	IDR per USD @ 15241.30	ForwardFX	(34,000,000,000.00)	(2,230,780.84)	(2,189,267.35)
	IDR per USD @ 15295.50	ForwardFX	(50,000,000,000.00)	(3,268,935.31)	(3,219,510.81)
	IDR per USD @ 15318.80	ForwardFX	(33,000,000,000.00)	(2,154,215.74)	(2,124,877.13)
	IDR per USD @ 15327.50	ForwardFX	(25,000,000,000.00)	(1,631,055.29)	(1,609,755.40)
	IDR per USD @ 15352.00	ForwardFX	(130,130,000,000.00)	(8,476,420.01)	(8,373,461.44)
	IDR per USD @ 15361.40	ForwardFX	(130,130,000,000.00)	(8,471,233.09)	(8,373,461.44)
	IDR per USD @ 15372.00	ForwardFX	(133,275,000,000.00)	(8,669,984.39)	(8,575,832.43)
	IDR per USD @ 15372.40	ForwardFX	(73,916,000,000.00)	(4,808,357.84)	(4,771,107.74)
	IDR per USD @ 15381.00	ForwardFX	(132,049,000,000.00)	(8,585,202.52)	(8,499,629.15)
	IDR per USD @ 15394.00	ForwardFX	(130,500,000,000.00)	(8,477,328.83)	(8,397,269.80)
	IDR per USD @ 15415.00	ForwardFX	(52,400,000,000.00)	(3,399,286.41)	(3,381,820.66)
	IDR per USD @ 15419.00	ForwardFX	(51,100,000,000.00)	(3,314,093.00)	(3,297,920.53)
	IDR per USD @ 15425.00	ForwardFX	(138,873,000,000.00)	(9,003,111.83)	(8,924,698.75)
	IDR per USD @ 15442.65	ForwardFX	(79,430,000,000.00)	(5,143,547.25)	(5,127,114.49)
	IDR per USD @ 15443.00	ForwardFX	(136,010,000,000.00)	(8,807,226.58)	(8,740,566.26)
	IDR per USD @ 15447.00	ForwardFX	(52,400,000,000.00)	(3,392,244.45)	(3,381,820.66)
	IDR per USD @ 15520.00	ForwardFX	(55,500,000,000.00)	(3,576,030.93)	(3,572,438.78)
	IDR per USD @ 15522.00	ForwardFX	(130,500,000,000.00)	(8,407,421.72)	(8,397,269.80)
	IDR per USD @ 15531.60	ForwardFX	(37,000,000,000.00)	(2,382,240.08)	(2,381,625.85)
	IDR per USD @ 15540.84	ForwardFX	(78,517,000,000.00)	(5,052,300.91)	(5,041,867.33)
	IDR per USD @ 15550.00	ForwardFX	(55,500,000,000.00)	(3,569,131.83)	(3,572,438.78)
	IDR per USD @ 15572.70	ForwardFX	(51,900,000,000.00)	(3,332,755.40)	(3,349,551.37)
	IDR per USD @ 15582.00	ForwardFX	(13,774,488,000.00)	(884,000.00)	(889,127.24)
	IDR per USD @ 15585.00	ForwardFX	(51,900,000,000.00)	(3,330,125.12)	(3,349,551.37)
	IDR per USD @ 15592.37	ForwardFX	(179,567,000,000.00)	(11,516,337.80)	(11,555,329.35)
	IDR per USD @ 15600.00	ForwardFX	(55,000,000,000.00)	(3,525,641.03)	(3,540,254.65)
	IDR per USD @ 15610.00	ForwardFX	(52,200,000,000.00)	(3,344,010.25)	(3,368,912.94)
	IDR per USD @ 15610.50	ForwardFX	(55,000,000,000.00)	(3,523,269.59)	(3,540,254.65)
	IDR per USD @ 15620.00	ForwardFX	(15,307,600,000.00)	(980,000.00)	(987,383.48)
	IDR per USD @ 15630.00	ForwardFX	(55,800,000,000.00)	(3,570,057.58)	(3,591,749.26)
	IDR per USD @ 15638.90	ForwardFX	(55,800,000,000.00)	(3,568,025.88)	(3,591,749.26)
	IDR per USD @ 15640.75	ForwardFX	(51,900,000,000.00)	(3,318,255.20)	(3,349,551.37)
	IDR per USD @ 15641.10	ForwardFX	(52,000,000,000.00)	(3,324,574.36)	(3,356,005.23)
	IDR per USD @ 15663.50	ForwardFX	(105,000,000,000.00)	(6,703,482.62)	(6,776,549.02)
	IDR per USD @ 15674.50	ForwardFX	(39,000,000,000.00)	(2,488,117.64)	(2,517,003.92)
	IDR per USD @ 15676.00	ForwardFX	(14,798,144,000.00)	(944,000.00)	(955,555.12)
	IDR per USD @ 15700.00	ForwardFX	(105,500,000,000.00)	(6,719,745.22)	(6,808,818.30)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	IDR per USD @ 15719.00	ForwardFX	(51,900,000,000.00)	(3,301,736.75)	(3,349,551.37)
	IDR per USD @ 15720.00	ForwardFX	(55,700,000,000.00)	(3,543,257.00)	(3,585,312.43)
	IDR per USD @ 15722.00	ForwardFX	(47,800,000,000.00)	(3,040,325.66)	(3,084,943.27)
	IDR per USD @ 15724.90	ForwardFX	(47,800,000,000.00)	(3,039,764.96)	(3,084,943.27)
	IDR per USD @ 15739.30	ForwardFX	(53,700,000,000.00)	(3,411,841.70)	(3,465,720.79)
	IDR per USD @ 15750.00	ForwardFX	(53,700,000,000.00)	(3,409,523.81)	(3,465,720.79)
	IDR per USD @ 15752.00	ForwardFX	(145,893,000,000.00)	(9,261,871.51)	(9,419,174.39)
	IDR per USD @ 15763.00	ForwardFX	(52,300,000,000.00)	(3,317,896.34)	(3,375,366.80)
	IDR per USD @ 15765.00	ForwardFX	(14,338,000,000.00)	(909,483.03)	(925,353.90)
	IDR per USD @ 15766.00	ForwardFX	(48,100,000,000.00)	(3,050,868.96)	(3,104,304.84)
	IDR per USD @ 15770.00	ForwardFX	(52,300,000,000.00)	(3,316,423.59)	(3,375,366.80)
	IDR per USD @ 15773.00	ForwardFX	(53,600,000,000.00)	(3,398,212.13)	(3,459,266.93)
	IDR per USD @ 15780.00	ForwardFX	(53,000,000,000.00)	(3,358,681.88)	(3,420,543.79)
	IDR per USD @ 15781.00	ForwardFX	(53,000,000,000.00)	(3,358,469.05)	(3,420,543.79)
	IDR per USD @ 15783.00	ForwardFX	(38,000,000,000.00)	(2,407,653.80)	(2,450,624.90)
	IDR per USD @ 15790.00	ForwardFX	(53,600,000,000.00)	(3,394,553.51)	(3,459,266.93)
	IDR per USD @ 15790.50	ForwardFX	(28,900,000,000.00)	(1,830,214.37)	(1,865,164.45)
	IDR per USD @ 15792.90	ForwardFX	(55,000,000,000.00)	(3,482,577.61)	(3,546,957.09)
	IDR per USD @ 15793.00	ForwardFX	(62,600,000,000.00)	(3,963,781.42)	(4,040,113.99)
	IDR per USD @ 15797.00	ForwardFX	(41,000,000,000.00)	(2,595,429.51)	(2,631,786.35)
	IDR per USD @ 15800.00	ForwardFX	(55,000,000,000.00)	(3,481,012.66)	(3,546,957.09)
	IDR per USD @ 15805.00	ForwardFX	(55,000,000,000.00)	(3,479,911.42)	(3,546,957.09)
	IDR per USD @ 15810.00	ForwardFX	(35,300,000,000.00)	(2,232,764.07)	(2,265,903.86)
	IDR per USD @ 15815.00	ForwardFX	(133,860,700,000.00)	(8,464,160.61)	(8,605,356.97)
	IDR per USD @ 15820.90	ForwardFX	(55,000,000,000.00)	(3,476,414.11)	(3,546,957.09)
	IDR per USD @ 15836.80	ForwardFX	(44,000,000,000.00)	(2,778,339.06)	(2,824,356.09)
	IDR per USD @ 15837.00	ForwardFX	(134,043,000,000.00)	(8,463,913.62)	(8,622,525.13)
	IDR per USD @ 15860.00	ForwardFX	(132,750,000,000.00)	(8,370,113.49)	(8,535,881.46)
	IDR per USD @ 15861.00	ForwardFX	(44,000,000,000.00)	(2,774,099.99)	(2,824,356.09)
	IDR per USD @ 15867.00	ForwardFX	(40,000,000,000.00)	(2,520,955.44)	(2,567,596.44)
	IDR per USD @ 15877.00	ForwardFX	(41,000,000,000.00)	(2,582,351.83)	(2,631,786.35)
	IDR per USD @ 15877.20	ForwardFX	(37,000,000,000.00)	(2,330,385.71)	(2,375,026.71)
	IDR per USD @ 15897.30	ForwardFX	(32,800,000,000.00)	(2,063,243.44)	(2,105,429.08)
	IDR per USD @ 15902.40	ForwardFX	(37,000,000,000.00)	(2,326,692.83)	(2,375,026.71)
	IDR per USD @ 15903.00	ForwardFX	(60,300,000,000.00)	(3,791,737.41)	(3,870,651.64)
	IDR per USD @ 15909.00	ForwardFX	(37,000,000,000.00)	(2,325,727.58)	(2,375,026.71)
	IDR per USD @ 15914.50	ForwardFX	(48,700,000,000.00)	(3,060,102.42)	(3,126,048.67)
	USD per IDR @ 0.00	ForwardFX	6,849,661,974,000.00	444,116,280.76	440,655,342.54
	JPY per USD @ 112.71	ForwardFX	(950,000,000.00)	(8,428,508.94)	(7,264,692.01)
	JPY per USD @ 112.75	ForwardFX	(950,000,000.00)	(8,425,426.95)	(7,262,561.76)
	JPY per USD @ 113.29	ForwardFX	(950,000,000.00)	(8,385,870.07)	(7,268,954.37)
	JPY per USD @ 113.36	ForwardFX	(970,000,000.00)	(8,556,810.16)	(7,446,640.57)
	JPY per USD @ 113.38	ForwardFX	(970,000,000.00)	(8,555,256.24)	(7,450,757.79)
	JPY per USD @ 113.47	ForwardFX	(960,000,000.00)	(8,460,489.65)	(7,351,562.45)
	JPY per USD @ 113.51	ForwardFX	(970,000,000.00)	(8,545,822.57)	(7,456,943.43)
	JPY per USD @ 113.54	ForwardFX	(950,000,000.00)	(8,366,748.95)	(7,260,432.14)
	JPY per USD @ 113.55	ForwardFX	(950,000,000.00)	(8,366,284.75)	(7,256,174.78)
	JPY per USD @ 113.59	ForwardFX	(940,000,000.00)	(8,275,052.17)	(7,178,741.24)
	JPY per USD @ 113.61	ForwardFX	(960,000,000.00)	(8,449,811.64)	(7,353,594.49)
	JPY per USD @ 113.63	ForwardFX	(980,000,000.00)	(8,624,809.35)	(7,537,988.29)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	JPY per USD @ 113.70	ForwardFX	(960,000,000.00)	(8,443,539.11)	(7,362,745.64)
	JPY per USD @ 113.72	ForwardFX	(980,000,000.00)	(8,617,657.40)	(7,535,903.43)
	JPY per USD @ 113.81	ForwardFX	(960,000,000.00)	(8,435,046.67)	(7,367,834.54)
	JPY per USD @ 113.84	ForwardFX	(970,000,000.00)	(8,520,730.85)	(7,452,819.10)
	JPY per USD @ 113.93	ForwardFX	(960,000,000.00)	(8,425,967.04)	(7,355,627.10)
	JPY per USD @ 113.98	ForwardFX	(8,160,000,000.00)	(71,590,134.12)	(62,317,583.50)
	JPY per USD @ 114.05	ForwardFX	(960,000,000.00)	(8,417,013.94)	(7,360,711.07)
	JPY per USD @ 114.22	ForwardFX	(980,000,000.00)	(8,579,925.95)	(7,542,159.76)
	JPY per USD @ 114.23	ForwardFX	(950,000,000.00)	(8,316,284.95)	(7,270,963.58)
	JPY per USD @ 114.36	ForwardFX	(940,000,000.00)	(8,219,376.92)	(7,173,479.79)
	JPY per USD @ 115.07	ForwardFX	(960,000,000.00)	(8,342,530.39)	(7,323,958.77)
	JPY per USD @ 115.80	ForwardFX	(1,000,000,000.00)	(8,635,425.71)	(7,698,210.57)
	JPY per USD @ 116.18	ForwardFX	(990,000,000.00)	(8,521,443.48)	(7,625,445.99)
	JPY per USD @ 116.66	ForwardFX	(1,000,000,000.00)	(8,571,718.54)	(7,705,667.34)
	JPY per USD @ 118.70	ForwardFX	(980,000,000.00)	(8,256,455.62)	(7,555,732.97)
	JPY per USD @ 119.36	ForwardFX	(490,000,000.00)	(4,105,154.97)	(3,778,911.66)
	JPY per USD @ 119.51	ForwardFX	(490,000,000.00)	(4,100,212.54)	(3,782,146.96)
	JPY per USD @ 120.12	ForwardFX	(508,000,000.00)	(4,229,104.23)	(3,922,218.60)
	JPY per USD @ 120.82	ForwardFX	(500,000,000.00)	(4,138,216.43)	(3,857,099.11)
	JPY per USD @ 121.07	ForwardFX	(508,000,000.00)	(4,195,867.73)	(3,924,490.84)
	JPY per USD @ 121.11	ForwardFX	(505,000,000.00)	(4,169,763.03)	(3,902,444.62)
	JPY per USD @ 122.50	ForwardFX	(506,000,000.00)	(4,130,713.41)	(3,911,304.70)
	JPY per USD @ 122.52	ForwardFX	(510,000,000.00)	(4,162,606.09)	(3,944,507.95)
	JPY per USD @ 123.61	ForwardFX	(510,000,000.00)	(4,125,963.23)	(3,945,650.36)
	JPY per USD @ 125.12	ForwardFX	(510,000,000.00)	(4,076,143.64)	(3,947,936.18)
	JPY per USD @ 125.24	ForwardFX	(513,000,000.00)	(4,096,109.26)	(3,972,309.47)
	JPY per USD @ 125.27	ForwardFX	(510,000,000.00)	(4,071,089.20)	(3,955,946.99)
	JPY per USD @ 126.20	ForwardFX	(549,000,000.00)	(4,350,341.13)	(4,263,396.10)
	JPY per USD @ 126.90	ForwardFX	(547,000,000.00)	(4,310,375.40)	(4,245,405.12)
	JPY per USD @ 127.02	ForwardFX	(540,000,000.00)	(4,251,131.67)	(4,189,862.88)
	JPY per USD @ 127.15	ForwardFX	(2,600,000,000.00)	(20,448,771.89)	(20,112,168.02)
	JPY per USD @ 127.23	ForwardFX	(6,000,000,000.00)	(47,157,539.98)	(46,412,695.44)
	JPY per USD @ 127.43	ForwardFX	(5,400,000,000.00)	(42,375,375.20)	(41,771,425.90)
	JPY per USD @ 128.06	ForwardFX	(3,600,000,000.00)	(28,111,339.65)	(28,324,439.17)
	JPY per USD @ 128.18	ForwardFX	(3,000,000,000.00)	(23,404,769.89)	(23,603,699.31)
	JPY per USD @ 129.72	ForwardFX	(2,500,000,000.00)	(19,272,947.33)	(19,593,113.20)
	JPY per USD @ 131.76	ForwardFX	(229,789,440.00)	(1,744,000.00)	(1,756,179.62)
	JPY per USD @ 134.80	ForwardFX	(539,400,000.00)	(4,001,548.99)	(4,118,771.54)
	JPY per USD @ 139.72	ForwardFX	(2,752,000,000.00)	(19,696,394.96)	(21,910,710.27)
	USD per JPY @ 0.01	ForwardFX	67,028,120,800.00	512,418,350.66	516,935,162.50
	NZD per USD @ 1.55	ForwardFX	(42,000,000.00)	(27,026,160.00)	(26,687,192.89)
	NZD per USD @ 1.56	ForwardFX	(21,420,000.00)	(13,717,646.46)	(13,610,468.37)
	NZD per USD @ 1.57	ForwardFX	(216,500,000.00)	(137,823,309.60)	(137,556,035.89)
	NZD per USD @ 1.58	ForwardFX	(94,000,000.00)	(59,540,381.00)	(59,728,479.32)
	NZD per USD @ 1.60	ForwardFX	(30,660,000.00)	(19,194,355.74)	(19,481,057.40)
	NZD per USD @ 1.62	ForwardFX	(68,000,000.00)	(41,850,185.00)	(43,200,520.95)
	NZD per USD @ 1.63	ForwardFX	(101,000,000.00)	(62,052,179.54)	(64,165,479.64)
	NZD per USD @ 1.64	ForwardFX	(29,000,000.00)	(17,712,823.00)	(18,423,751.58)
	NZD per USD @ 1.66	ForwardFX	(25,020,000.00)	(15,049,354.86)	(15,895,250.50)
	NZD per USD @ 1.76	ForwardFX	(206,200,000.00)	(117,041,077.40)	(130,948,994.83)

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	NZD per USD @ 1.77	ForwardFX	(43,300,000.00)	(24,499,140.00)	(27,498,018.80)
	USD per NZD @ 0.57	ForwardFX	95,700,000.00	54,275,261.00	60,708,866.31
	USD per NZD @ 0.60	ForwardFX	49,320,000.00	29,698,004.16	31,286,562.56
	USD per NZD @ 0.61	ForwardFX	12,400,000.00	7,625,752.00	7,861,813.92
	USD per NZD @ 0.62	ForwardFX	127,500,000.00	78,612,738.00	80,867,481.85
	USD per NZD @ 0.63	ForwardFX	166,660,000.00	105,331,150.24	105,784,858.86
	USD per NZD @ 0.64	ForwardFX	184,300,000.00	117,711,259.40	117,002,607.20
	USD per NZD @ 0.66	ForwardFX	70,000,000.00	46,152,347.60	44,425,457.99
	USD per NZD @ 0.68	ForwardFX	24,520,000.00	16,652,194.04	15,580,237.37
	USD per NZD @ 0.69	ForwardFX	42,900,000.00	29,512,362.90	27,259,061.31
	USD per NZD @ 0.71	ForwardFX	30,000,000.00	21,357,280.00	19,056,856.24
	USD per NZD @ 0.72	ForwardFX	73,800,000.00	53,232,703.35	46,879,866.37
	PHP per USD @ 52.42	ForwardFX	(190,000,000.00)	(3,624,570.78)	(3,409,753.74)
	PHP per USD @ 52.60	ForwardFX	(180,000,000.00)	(3,422,189.86)	(3,230,293.02)
	PHP per USD @ 52.61	ForwardFX	(86,000,000.00)	(1,634,701.29)	(1,538,570.41)
	PHP per USD @ 52.64	ForwardFX	(170,000,000.00)	(3,229,176.56)	(3,050,832.29)
	PHP per USD @ 52.65	ForwardFX	(441,600,000.00)	(8,387,947.62)	(7,923,545.96)
	PHP per USD @ 52.66	ForwardFX	(84,800,000.00)	(1,610,452.75)	(1,521,202.29)
	PHP per USD @ 52.78	ForwardFX	(170,400,000.00)	(3,228,281.68)	(3,058,645.40)
	PHP per USD @ 52.90	ForwardFX	(85,000,000.00)	(1,606,744.55)	(1,525,863.53)
	PHP per USD @ 52.93	ForwardFX	(85,100,000.00)	(1,607,753.49)	(1,529,320.06)
	PHP per USD @ 53.01	ForwardFX	(86,500,000.00)	(1,631,675.25)	(1,548,014.88)
	PHP per USD @ 53.14	ForwardFX	(85,100,000.00)	(1,601,279.52)	(1,529,757.48)
	PHP per USD @ 53.24	ForwardFX	(86,100,000.00)	(1,617,205.11)	(1,543,348.45)
	PHP per USD @ 53.28	ForwardFX	(86,000,000.00)	(1,614,114.11)	(1,537,908.79)
	PHP per USD @ 53.31	ForwardFX	(86,000,000.00)	(1,613,084.74)	(1,539,397.84)
	PHP per USD @ 53.44	ForwardFX	(87,000,000.00)	(1,627,841.71)	(1,556,293.41)
	PHP per USD @ 53.60	ForwardFX	(170,000,000.00)	(3,171,345.96)	(3,039,888.81)
	PHP per USD @ 53.76	ForwardFX	(87,000,000.00)	(1,618,363.78)	(1,557,479.64)
	PHP per USD @ 53.90	ForwardFX	(226,000,000.00)	(4,192,949.91)	(4,050,829.16)
	PHP per USD @ 53.92	ForwardFX	(226,000,000.00)	(4,191,083.75)	(4,050,829.16)
	PHP per USD @ 53.93	ForwardFX	(87,000,000.00)	(1,613,202.30)	(1,554,537.25)
	PHP per USD @ 53.99	ForwardFX	(87,000,000.00)	(1,611,349.83)	(1,555,122.41)
	PHP per USD @ 54.70	ForwardFX	(436,000,000.00)	(7,970,166.72)	(7,775,908.23)
	PHP per USD @ 55.00	ForwardFX	(82,000,000.00)	(1,490,854.88)	(1,461,812.57)
	PHP per USD @ 55.17	ForwardFX	(299,000,000.00)	(5,419,284.02)	(5,375,976.54)
	PHP per USD @ 55.18	ForwardFX	(299,000,000.00)	(5,418,301.97)	(5,373,670.88)
	PHP per USD @ 55.41	ForwardFX	(638,180,075.00)	(11,517,416.98)	(11,471,924.15)
	PHP per USD @ 55.43	ForwardFX	(316,400,000.00)	(5,708,100.31)	(5,674,142.51)
	PHP per USD @ 55.59	ForwardFX	(160,000,000.00)	(2,878,168.91)	(2,876,571.07)
	PHP per USD @ 55.60	ForwardFX	(243,500,000.00)	(4,379,480.65)	(4,377,781.60)
	PHP per USD @ 55.61	ForwardFX	(413,926,275.00)	(7,443,326.24)	(7,444,462.93)
	PHP per USD @ 55.66	ForwardFX	(243,500,000.00)	(4,374,775.42)	(4,377,781.60)
	PHP per USD @ 55.67	ForwardFX	(224,253,800.00)	(4,028,270.16)	(4,033,203.98)
	PHP per USD @ 55.69	ForwardFX	(615,000,000.00)	(11,043,275.27)	(11,054,564.73)
	PHP per USD @ 55.73	ForwardFX	(174,000,000.00)	(3,122,028.24)	(3,128,271.04)
	PHP per USD @ 55.82	ForwardFX	(250,000,000.00)	(4,478,882.07)	(4,455,308.16)
	PHP per USD @ 55.84	ForwardFX	(250,000,000.00)	(4,477,478.28)	(4,455,308.16)
	PHP per USD @ 55.88	ForwardFX	(250,000,000.00)	(4,473,472.31)	(4,494,642.30)
	PHP per USD @ 55.89	ForwardFX	(250,000,000.00)	(4,473,072.11)	(4,494,642.30)

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	PHP per USD @ 55.93	ForwardFX	(298,000,000.00)	(5,328,088.68)	(5,359,912.39)
	PHP per USD @ 55.97	ForwardFX	(360,000,000.00)	(6,431,465.59)	(6,472,284.91)
	PHP per USD @ 55.98	ForwardFX	(240,000,000.00)	(4,287,245.44)	(4,277,095.84)
	PHP per USD @ 56.09	ForwardFX	(250,000,000.00)	(4,456,725.20)	(4,494,642.30)
	PHP per USD @ 56.10	ForwardFX	(610,000,000.00)	(10,873,176.58)	(10,927,593.07)
	PHP per USD @ 56.13	ForwardFX	(240,000,000.00)	(4,275,407.50)	(4,277,095.84)
	PHP per USD @ 56.16	ForwardFX	(250,000,000.00)	(4,451,535.25)	(4,494,642.30)
	PHP per USD @ 56.21	ForwardFX	(480,000,000.00)	(8,539,405.80)	(8,528,824.79)
	PHP per USD @ 56.30	ForwardFX	(520,000,000.00)	(9,236,083.03)	(9,311,095.22)
	PHP per USD @ 56.39	ForwardFX	(240,000,000.00)	(4,256,149.25)	(4,277,095.84)
	PHP per USD @ 56.45	ForwardFX	(190,000,000.00)	(3,365,571.97)	(3,365,078.96)
	PHP per USD @ 56.46	ForwardFX	(280,000,000.00)	(4,958,876.74)	(5,033,999.38)
	PHP per USD @ 56.47	ForwardFX	(487,000,000.00)	(8,624,200.89)	(8,672,855.38)
	PHP per USD @ 56.59	ForwardFX	(499,000,000.00)	(8,818,123.98)	(8,875,744.24)
	PHP per USD @ 56.67	ForwardFX	(150,000,000.00)	(2,646,733.77)	(2,656,641.28)
	PHP per USD @ 56.69	ForwardFX	(190,000,000.00)	(3,351,442.88)	(3,381,600.43)
	PHP per USD @ 56.73	ForwardFX	(280,000,000.00)	(4,935,747.15)	(4,983,411.15)
	PHP per USD @ 56.85	ForwardFX	(160,000,000.00)	(2,814,621.96)	(2,833,750.70)
	PHP per USD @ 56.99	ForwardFX	(210,000,000.00)	(3,684,727.68)	(3,737,558.36)
	PHP per USD @ 57.06	ForwardFX	(190,000,000.00)	(3,329,711.54)	(3,377,484.61)
	PHP per USD @ 57.85	ForwardFX	(501,000,000.00)	(8,660,328.44)	(8,916,746.38)
	PHP per USD @ 58.15	ForwardFX	(316,400,000.00)	(5,441,194.18)	(5,601,034.78)
	PHP per USD @ 58.18	ForwardFX	(170,000,000.00)	(2,921,966.31)	(3,021,959.92)
	PHP per USD @ 58.60	ForwardFX	(200,000,000.00)	(3,413,027.53)	(3,555,246.96)
	PHP per USD @ 58.62	ForwardFX	(166,000,000.00)	(2,831,604.80)	(2,946,366.24)
	PHP per USD @ 59.48	ForwardFX	(140,370,440.00)	(2,360,000.00)	(2,525,103.52)
	PHP per USD @ 59.99	ForwardFX	(192,000,000.00)	(3,200,586.77)	(3,404,041.93)
	PHP per USD @ 60.00	ForwardFX	(200,000,000.00)	(3,333,055.58)	(3,545,877.01)
	PHP per USD @ 60.01	ForwardFX	(200,000,000.00)	(3,332,777.87)	(3,545,877.01)
	PHP per USD @ 60.10	ForwardFX	(192,000,000.00)	(3,194,728.70)	(3,404,041.93)
	PHP per USD @ 60.12	ForwardFX	(200,000,000.00)	(3,326,403.33)	(3,545,877.01)
	PHP per USD @ 60.18	ForwardFX	(200,000,000.00)	(3,323,341.15)	(3,545,877.01)
	PHP per USD @ 60.23	ForwardFX	(527,000,000.00)	(8,749,501.93)	(9,343,385.91)
	PHP per USD @ 60.26	ForwardFX	(200,000,000.00)	(3,319,116.45)	(3,545,877.01)
	PHP per USD @ 60.54	ForwardFX	(541,000,000.00)	(8,936,240.50)	(9,593,736.74)
	USD per PHP @ 0.02	ForwardFX	17,468,929,275.00	306,481,960.79	312,990,429.74
	SGD per USD @ 1.34	ForwardFX	(88,497,000.00)	(65,939,652.20)	(66,423,135.65)
	SGD per USD @ 1.35	ForwardFX	(201,301,000.00)	(149,014,802.22)	(150,660,947.67)
	SGD per USD @ 1.36	ForwardFX	(146,989,000.00)	(108,212,728.94)	(109,889,532.30)
	SGD per USD @ 1.37	ForwardFX	(354,449,000.00)	(258,827,124.93)	(265,411,593.53)
	SGD per USD @ 1.38	ForwardFX	(263,460,000.00)	(191,092,545.21)	(196,901,711.87)
	SGD per USD @ 1.39	ForwardFX	(244,495,000.00)	(175,898,801.49)	(182,804,004.69)
	SGD per USD @ 1.40	ForwardFX	(316,160,000.00)	(225,986,838.37)	(236,481,015.86)
	SGD per USD @ 1.41	ForwardFX	(151,240,000.00)	(107,288,014.82)	(113,210,177.51)
	SGD per USD @ 1.42	ForwardFX	(143,990,000.00)	(101,522,498.78)	(107,769,762.10)
	SGD per USD @ 1.43	ForwardFX	(133,720,000.00)	(93,476,334.88)	(100,114,985.82)
	USD per SGD @ 0.69	ForwardFX	19,300,000.00	13,357,788.01	14,411,140.71
	USD per SGD @ 0.70	ForwardFX	587,690,000.00	411,419,466.43	439,027,860.11
	USD per SGD @ 0.71	ForwardFX	328,030,000.00	233,003,930.17	245,092,433.71
	USD per SGD @ 0.72	ForwardFX	78,540,000.00	56,419,923.24	58,776,312.72

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	USD per SGD @ 0.73	ForwardFX	410,507,000.00	299,080,278.71	306,995,953.52
	USD per SGD @ 0.74	ForwardFX	553,390,000.00	409,240,735.75	413,544,979.06
	USD per SGD @ 0.75	ForwardFX	83,817,000.00	62,560,882.22	62,677,517.28
	KRW per USD @ 1199.70	ForwardFX	(13,200,000,000.00)	(11,002,750.69)	(10,485,229.05)
	KRW per USD @ 1200.35	ForwardFX	(5,000,000,000.00)	(4,165,451.74)	(3,971,677.67)
	KRW per USD @ 1204.80	ForwardFX	(14,500,000,000.00)	(12,035,192.56)	(11,517,865.24)
	KRW per USD @ 1207.71	ForwardFX	(14,300,000,000.00)	(11,840,590.88)	(11,358,998.13)
	KRW per USD @ 1208.86	ForwardFX	(7,500,000,000.00)	(6,204,192.38)	(5,957,516.50)
	KRW per USD @ 1227.63	ForwardFX	(24,900,000,000.00)	(20,282,984.28)	(19,790,846.23)
	KRW per USD @ 1228.35	ForwardFX	(38,300,000,000.00)	(31,180,038.27)	(30,468,332.61)
	KRW per USD @ 1234.19	ForwardFX	(37,900,000,000.00)	(30,708,399.84)	(30,150,125.48)
	KRW per USD @ 1236.96	ForwardFX	(37,400,000,000.00)	(30,235,415.85)	(29,752,366.57)
	KRW per USD @ 1238.70	ForwardFX	(10,600,000,000.00)	(8,557,358.52)	(8,464,046.38)
	KRW per USD @ 1243.26	ForwardFX	(9,740,000,000.00)	(7,834,242.23)	(7,779,284.22)
	KRW per USD @ 1245.65	ForwardFX	(10,000,000,000.00)	(8,027,937.22)	(7,987,743.06)
	KRW per USD @ 1246.36	ForwardFX	(23,000,000,000.00)	(18,453,737.28)	(18,350,705.49)
	KRW per USD @ 1247.95	ForwardFX	(6,400,000,000.00)	(5,128,410.59)	(5,099,143.49)
	KRW per USD @ 1248.73	ForwardFX	(9,600,000,000.00)	(7,687,810.82)	(7,669,766.28)
	KRW per USD @ 1253.07	ForwardFX	(6,400,000,000.00)	(5,107,456.09)	(5,099,143.49)
	KRW per USD @ 1254.40	ForwardFX	(32,600,000,000.00)	(25,988,520.41)	(26,010,130.39)
	KRW per USD @ 1254.41	ForwardFX	(10,600,000,000.00)	(8,450,187.74)	(8,461,086.15)
	KRW per USD @ 1255.42	ForwardFX	(37,900,000,000.00)	(30,189,100.06)	(30,238,771.22)
	KRW per USD @ 1256.89	ForwardFX	(10,550,000,000.00)	(8,393,733.75)	(8,423,279.74)
	KRW per USD @ 1259.24	ForwardFX	(10,600,000,000.00)	(8,417,775.80)	(8,459,395.06)
	KRW per USD @ 1259.78	ForwardFX	(12,930,000,000.00)	(10,263,696.84)	(10,320,412.93)
	KRW per USD @ 1261.71	ForwardFX	(7,000,000,000.00)	(5,548,026.09)	(5,577,188.19)
	KRW per USD @ 1262.66	ForwardFX	(10,600,000,000.00)	(8,394,975.69)	(8,460,240.56)
	KRW per USD @ 1266.78	ForwardFX	(12,100,000,000.00)	(9,551,776.95)	(9,654,066.80)
	KRW per USD @ 1267.15	ForwardFX	(7,610,000,000.00)	(6,005,603.13)	(6,071,689.95)
	KRW per USD @ 1267.76	ForwardFX	(7,000,000,000.00)	(5,521,549.82)	(5,577,188.19)
	KRW per USD @ 1268.81	ForwardFX	(3,000,000,000.00)	(2,364,420.21)	(2,390,223.51)
	KRW per USD @ 1271.06	ForwardFX	(10,500,000,000.00)	(8,260,821.68)	(8,377,914.63)
	KRW per USD @ 1272.10	ForwardFX	(45,200,000,000.00)	(35,531,797.81)	(36,364,902.87)
	KRW per USD @ 1274.07	ForwardFX	(11,300,000,000.00)	(8,869,214.41)	(9,003,175.23)
	KRW per USD @ 1274.23	ForwardFX	(10,000,000,000.00)	(7,847,876.76)	(7,990,138.40)
	KRW per USD @ 1275.16	ForwardFX	(10,000,000,000.00)	(7,842,153.14)	(7,992,135.06)
	KRW per USD @ 1276.64	ForwardFX	(10,500,000,000.00)	(8,224,714.88)	(8,377,077.36)
	KRW per USD @ 1277.65	ForwardFX	(3,800,000,000.00)	(2,974,210.46)	(3,031,855.69)
	KRW per USD @ 1277.88	ForwardFX	(10,400,000,000.00)	(8,138,479.36)	(8,297,710.31)
	KRW per USD @ 1278.53	ForwardFX	(46,200,000,000.00)	(36,135,249.08)	(37,169,436.12)
	KRW per USD @ 1278.95	ForwardFX	(12,804,000,000.00)	(10,011,337.43)	(10,317,503.30)
	KRW per USD @ 1278.98	ForwardFX	(27,600,000,000.00)	(21,579,696.32)	(22,205,117.68)
	KRW per USD @ 1280.89	ForwardFX	(27,600,000,000.00)	(21,547,517.74)	(22,205,117.68)
	KRW per USD @ 1282.31	ForwardFX	(46,300,000,000.00)	(36,106,713.67)	(37,249,889.44)
	KRW per USD @ 1284.78	ForwardFX	(20,200,000,000.00)	(15,722,536.15)	(16,069,460.02)
	KRW per USD @ 1287.40	ForwardFX	(4,184,050,000.00)	(3,250,000.00)	(3,323,157.40)
	KRW per USD @ 1288.10	ForwardFX	(14,100,000,000.00)	(10,946,355.10)	(11,284,134.07)
	KRW per USD @ 1288.40	ForwardFX	(8,350,000,000.00)	(6,480,906.55)	(6,717,852.63)
	KRW per USD @ 1288.60	ForwardFX	(11,900,000,000.00)	(9,234,828.50)	(9,511,115.99)
	KRW per USD @ 1288.61	ForwardFX	(11,300,000,000.00)	(8,769,138.84)	(9,031,563.93)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	KRW per USD @ 1288.70	ForwardFX	(10,900,000,000.00)	(8,458,136.11)	(8,711,862.55)
	KRW per USD @ 1289.40	ForwardFX	(270,774,000.00)		(216,319.74)
	KRW per USD @ 1290.00	ForwardFX	(55,916,000,000.00)	(43,345,736.43)	(44,860,667.39)
	KRW per USD @ 1290.28	ForwardFX	(14,100,000,000.00)	(10,927,860.62)	(11,284,134.07)
	KRW per USD @ 1290.72	ForwardFX	(13,200,000,000.00)	(10,226,850.13)	(10,619,838.89)
	KRW per USD @ 1291.45	ForwardFX	(8,700,000,000.00)	(6,736,613.88)	(6,962,550.81)
	KRW per USD @ 1293.00	ForwardFX	(50,000,000,000.00)	(38,669,760.25)	(39,716,776.69)
	KRW per USD @ 1294.20	ForwardFX	(50,000,000,000.00)	(38,633,905.12)	(39,716,776.69)
	KRW per USD @ 1294.80	ForwardFX	(12,050,000,000.00)	(9,306,456.60)	(9,556,685.33)
	KRW per USD @ 1295.17	ForwardFX	(21,300,000,000.00)	(16,445,717.55)	(17,136,558.21)
	KRW per USD @ 1297.00	ForwardFX	(11,810,000,000.00)	(9,105,628.37)	(9,464,160.68)
	KRW per USD @ 1298.18	ForwardFX	(50,100,000,000.00)	(38,592,491.03)	(39,796,210.24)
	KRW per USD @ 1299.00	ForwardFX	(13,035,000,000.00)	(10,034,642.03)	(10,355,524.63)
	KRW per USD @ 1299.10	ForwardFX	(17,400,000,000.00)	(13,393,888.08)	(13,842,010.11)
	KRW per USD @ 1299.50	ForwardFX	(50,100,000,000.00)	(38,553,289.73)	(39,796,210.24)
	KRW per USD @ 1300.12	ForwardFX	(50,100,000,000.00)	(38,534,904.47)	(39,796,210.24)
	KRW per USD @ 1300.60	ForwardFX	(28,700,000,000.00)	(22,066,738.43)	(23,090,104.26)
	KRW per USD @ 1301.00	ForwardFX	(50,100,000,000.00)	(38,508,839.35)	(39,796,210.24)
	KRW per USD @ 1301.50	ForwardFX	(340,000,000.00)	(261,237.03)	(270,109.58)
	KRW per USD @ 1302.16	ForwardFX	(50,000,000,000.00)	(38,397,739.14)	(39,716,776.69)
	KRW per USD @ 1302.67	ForwardFX	(25,580,000,000.00)	(19,636,592.54)	(20,591,684.79)
	KRW per USD @ 1304.00	ForwardFX	(50,000,000,000.00)	(38,343,558.28)	(39,716,776.69)
	KRW per USD @ 1309.50	ForwardFX	(171,871,875.00)	(131,250.00)	(137,307.42)
	KRW per USD @ 1311.00	ForwardFX	(13,078,000,000.00)	(9,975,591.15)	(10,389,856.24)
	KRW per USD @ 1311.49	ForwardFX	(14,500,000,000.00)	(11,056,127.00)	(11,665,732.12)
	KRW per USD @ 1314.50	ForwardFX	(1,261,920,000.00)	(960,000.00)	(1,003,016.46)
	KRW per USD @ 1321.50	ForwardFX	(50,410,000,000.00)	(38,146,046.16)	(40,042,454.26)
	KRW per USD @ 1324.04	ForwardFX	(62,300,000,000.00)	(47,052,959.13)	(49,487,103.75)
	KRW per USD @ 1327.70	ForwardFX	(12,462,000,000.00)	(9,386,156.51)	(10,030,047.33)
	KRW per USD @ 1335.68	ForwardFX	(12,032,200,000.00)	(9,008,295.40)	(9,648,267.92)
	KRW per USD @ 1349.10	ForwardFX	(12,000,000,000.00)	(8,894,818.77)	(9,642,563.36)
	KRW per USD @ 1358.47	ForwardFX	(19,600,000,000.00)	(14,427,996.20)	(15,705,414.64)
	KRW per USD @ 1360.60	ForwardFX	(46,800,000,000.00)	(34,396,589.74)	(37,500,683.92)
	KRW per USD @ 1364.74	ForwardFX	(21,270,000,000.00)	(15,585,386.23)	(17,091,443.56)
	KRW per USD @ 1366.30	ForwardFX	(14,650,000,000.00)	(10,722,388.93)	(11,771,962.77)
	KRW per USD @ 1366.90	ForwardFX	(23,700,000,000.00)	(17,338,503.18)	(18,990,730.96)
	KRW per USD @ 1367.65	ForwardFX	(23,700,000,000.00)	(17,328,994.99)	(18,990,730.96)
	KRW per USD @ 1368.03	ForwardFX	(18,900,000,000.00)	(13,815,486.50)	(15,168,247.36)
	KRW per USD @ 1368.05	ForwardFX	(12,900,000,000.00)	(9,429,479.92)	(10,352,930.74)
	KRW per USD @ 1373.18	ForwardFX	(22,400,000,000.00)	(16,312,500.91)	(17,949,045.30)
	KRW per USD @ 1374.67	ForwardFX	(27,100,000,000.00)	(19,713,822.23)	(21,715,139.63)
	KRW per USD @ 1375.00	ForwardFX	(16,600,000,000.00)	(12,072,727.27)	(13,301,524.64)
	KRW per USD @ 1375.10	ForwardFX	(43,000,000,000.00)	(31,270,453.06)	(34,156,427.95)
	KRW per USD @ 1375.80	ForwardFX	(18,900,000,000.00)	(13,737,461.84)	(15,168,247.36)
	KRW per USD @ 1376.14	ForwardFX	(23,700,000,000.00)	(17,222,084.96)	(18,825,752.15)
	KRW per USD @ 1376.62	ForwardFX	(22,700,000,000.00)	(16,489,663.09)	(18,189,434.30)
	KRW per USD @ 1379.69	ForwardFX	(14,060,000,000.00)	(10,190,695.01)	(11,297,870.07)
	KRW per USD @ 1383.50	ForwardFX	(13,167,000,000.00)	(9,517,166.61)	(10,590,505.10)
	KRW per USD @ 1385.50	ForwardFX	(969,850,000.00)	(700,000.00)	(768,808.71)
	KRW per USD @ 1395.37	ForwardFX	(26,298,000,000.00)	(18,846,614.16)	(21,149,274.77)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	KRW per USD @ 1404.42	ForwardFX	(13,900,000,000.00)	(9,897,324.16)	(11,155,483.51)
	KRW per USD @ 1405.08	ForwardFX	(13,900,000,000.00)	(9,892,675.15)	(11,155,483.51)
	KRW per USD @ 1425.00	ForwardFX	(997,500,000.00)	(700,000.00)	(792,258.58)
	KRW per USD @ 1428.65	ForwardFX	(12,981,000,000.00)	(9,086,200.26)	(10,310,422.59)
	USD per KRW @ 0.00	ForwardFX	2,050,169,630,000.00	1,542,547,018.45	1,632,188,648.74
	TWD per USD @ 27.91	ForwardFX	(59,100,000.00)	(2,117,520.60)	(1,941,970.89)
	TWD per USD @ 28.07	ForwardFX	(60,000,000.00)	(2,137,856.09)	(1,973,034.44)
	TWD per USD @ 28.11	ForwardFX	(59,300,000.00)	(2,109,644.60)	(1,948,321.07)
	TWD per USD @ 28.21	ForwardFX	(57,400,000.00)	(2,035,028.01)	(1,873,796.36)
	TWD per USD @ 28.73	ForwardFX	(60,000,000.00)	(2,088,191.28)	(1,973,886.60)
	TWD per USD @ 28.86	ForwardFX	(104,000,000.00)	(3,603,728.47)	(3,400,665.11)
	TWD per USD @ 29.28	ForwardFX	(302,000,000.00)	(10,315,264.54)	(9,982,532.87)
	TWD per USD @ 30.09	ForwardFX	(738,000,000.00)	(24,526,420.74)	(24,299,781.88)
	TWD per USD @ 30.11	ForwardFX	(400,000,000.00)	(13,286,343.96)	(13,170,613.48)
	TWD per USD @ 30.12	ForwardFX	(301,000,000.00)	(9,994,687.21)	(9,910,886.65)
	TWD per USD @ 30.13	ForwardFX	(738,000,000.00)	(24,495,404.62)	(24,299,781.88)
	TWD per USD @ 30.17	ForwardFX	(353,000,000.00)	(11,700,364.60)	(11,503,804.73)
	TWD per USD @ 30.22	ForwardFX	(400,000,000.00)	(13,234,318.58)	(13,170,613.48)
	TWD per USD @ 30.29	ForwardFX	(247,000,000.00)	(8,154,506.44)	(8,192,774.84)
	TWD per USD @ 30.44	ForwardFX	(800,000,000.00)	(26,283,885.68)	(26,420,968.17)
	TWD per USD @ 30.46	ForwardFX	(350,000,000.00)	(11,490,479.32)	(11,559,173.58)
	TWD per USD @ 30.47	ForwardFX	(350,000,000.00)	(11,484,823.63)	(11,559,173.58)
	TWD per USD @ 30.51	ForwardFX	(331,000,000.00)	(10,849,454.25)	(10,805,341.40)
	TWD per USD @ 30.52	ForwardFX	(600,000,000.00)	(19,662,461.08)	(19,815,726.13)
	TWD per USD @ 30.55	ForwardFX	(300,000,000.00)	(9,818,681.68)	(9,783,782.30)
	TWD per USD @ 30.56	ForwardFX	(353,000,000.00)	(11,551,047.12)	(11,523,521.19)
	TWD per USD @ 30.58	ForwardFX	(146,000,000.00)	(4,774,362.33)	(4,761,440.72)
	TWD per USD @ 30.59	ForwardFX	(400,000,000.00)	(13,076,168.68)	(13,119,728.18)
	TWD per USD @ 30.65	ForwardFX	(800,000,000.00)	(26,101,908.64)	(26,215,656.55)
	TWD per USD @ 30.66	ForwardFX	(150,000,000.00)	(4,892,367.91)	(4,891,891.15)
	TWD per USD @ 30.67	ForwardFX	(440,000,000.00)	(14,347,989.14)	(14,349,547.37)
	TWD per USD @ 30.68	ForwardFX	(150,000,000.00)	(4,889,051.13)	(4,891,891.15)
	TWD per USD @ 30.70	ForwardFX	(130,000,000.00)	(4,234,444.93)	(4,239,639.00)
	TWD per USD @ 30.74	ForwardFX	(39,988,000.00)	(1,300,845.80)	(1,310,535.33)
	TWD per USD @ 30.88	ForwardFX	(1,080,000,000.00)	(34,974,062.18)	(35,221,616.28)
	TWD per USD @ 31.08	ForwardFX	(190,000,000.00)	(6,113,256.11)	(6,196,395.46)
	TWD per USD @ 31.10	ForwardFX	(340,000,000.00)	(10,931,069.96)	(11,088,286.61)
	TWD per USD @ 31.15	ForwardFX	(310,000,000.00)	(9,951,536.78)	(10,127,038.52)
	TWD per USD @ 31.18	ForwardFX	(1,330,000,000.00)	(42,656,170.94)	(43,489,274.96)
	TWD per USD @ 31.19	ForwardFX	(180,000,000.00)	(5,771,080.47)	(5,870,269.38)
	TWD per USD @ 31.20	ForwardFX	(205,000,000.00)	(6,570,512.82)	(6,685,584.57)
	TWD per USD @ 31.21	ForwardFX	(746,000,000.00)	(23,905,537.01)	(24,363,443.44)
	TWD per USD @ 31.23	ForwardFX	(200,000,000.00)	(6,403,073.48)	(6,559,864.09)
	TWD per USD @ 31.24	ForwardFX	(43,731,800.00)	(1,400,000.00)	(1,424,130.84)
	TWD per USD @ 31.26	ForwardFX	(680,000,000.00)	(21,751,013.12)	(22,269,929.61)
	TWD per USD @ 31.30	ForwardFX	(280,000,000.00)	(8,944,686.70)	(9,155,636.83)
	TWD per USD @ 31.31	ForwardFX	(400,000,000.00)	(12,775,879.14)	(13,079,481.19)
	TWD per USD @ 31.35	ForwardFX	(235,000,000.00)	(7,495,080.36)	(7,684,195.20)
	TWD per USD @ 31.37	ForwardFX	(483,000,000.00)	(15,396,219.38)	(15,842,071.78)
	TWD per USD @ 31.58	ForwardFX	(353,000,000.00)	(11,176,226.61)	(11,578,160.12)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	TWD per USD @ 31.60	ForwardFX	(240,000,000.00)	(7,595,417.43)	(7,847,688.71)
	TWD per USD @ 31.61	ForwardFX	(5,000,000.00)	(158,155.28)	(163,493.51)
	TWD per USD @ 31.63	ForwardFX	(558,900,000.00)	(17,670,492.27)	(18,275,305.09)
	TWD per USD @ 31.64	ForwardFX	(353,000,000.00)	(11,157,997.88)	(11,578,160.12)
	TWD per USD @ 31.66	ForwardFX	(330,000,000.00)	(10,421,601.14)	(10,790,571.98)
	TWD per USD @ 31.67	ForwardFX	(81,000,000.00)	(2,557,706.27)	(2,648,594.94)
	TWD per USD @ 31.69	ForwardFX	(1,130,100,000.00)	(35,663,179.06)	(36,952,804.24)
	TWD per USD @ 31.70	ForwardFX	(48,497,020.00)	(1,529,954.88)	(1,582,152.09)
	TWD per USD @ 31.75	ForwardFX	(45,085,000.00)	(1,420,000.00)	(1,475,460.97)
	TWD per USD @ 32.03	ForwardFX	(250,000,000.00)	(7,805,182.64)	(8,174,675.74)
	TWD per USD @ 32.11	ForwardFX	(42,385,200.00)	(1,320,000.00)	(1,385,941.07)
	TWD per USD @ 32.23	ForwardFX	(43,664,875.00)	(1,355,000.00)	(1,426,734.82)
	USD per TWD @ 0.03	ForwardFX	14,849,384,625.00	491,908,291.56	489,559,994.21
	USD per TWD @ 0.04	ForwardFX	4,199,700,000.00	153,011,600.60	137,692,136.03
	THB per USD @ 32.34	ForwardFX	(230,000,000.00)	(7,112,485.50)	(6,684,768.01)
	THB per USD @ 32.42	ForwardFX	(240,000,000.00)	(7,402,837.75)	(6,975,410.10)
	THB per USD @ 32.99	ForwardFX	(247,000,000.00)	(7,487,117.31)	(7,189,240.17)
	THB per USD @ 33.01	ForwardFX	(245,000,000.00)	(7,421,094.08)	(7,144,255.13)
	THB per USD @ 33.11	ForwardFX	(453,000,000.00)	(13,682,793.88)	(13,158,371.73)
	THB per USD @ 33.13	ForwardFX	(245,000,000.00)	(7,396,003.14)	(7,144,255.13)
	THB per USD @ 33.15	ForwardFX	(206,000,000.00)	(6,213,428.24)	(5,969,131.56)
	THB per USD @ 33.18	ForwardFX	(245,000,000.00)	(7,382,853.70)	(7,131,763.73)
	THB per USD @ 33.24	ForwardFX	(245,000,000.00)	(7,370,194.33)	(7,131,763.73)
	THB per USD @ 33.28	ForwardFX	(232,000,000.00)	(6,970,525.49)	(6,721,925.21)
	THB per USD @ 33.29	ForwardFX	(722,000,000.00)	(21,687,193.22)	(21,024,970.35)
	THB per USD @ 33.36	ForwardFX	(292,000,000.00)	(8,754,047.25)	(8,681,798.02)
	THB per USD @ 33.38	ForwardFX	(537,000,000.00)	(16,088,577.12)	(15,835,303.90)
	THB per USD @ 33.39	ForwardFX	(354,000,000.00)	(10,603,063.42)	(10,334,615.56)
	THB per USD @ 33.48	ForwardFX	(582,000,000.00)	(17,380,916.83)	(17,305,460.39)
	THB per USD @ 33.49	ForwardFX	(218,000,000.00)	(6,509,405.83)	(6,362,219.36)
	THB per USD @ 33.55	ForwardFX	(218,000,000.00)	(6,497,377.21)	(6,362,219.37)
	THB per USD @ 33.63	ForwardFX	(599,000,000.00)	(17,810,153.87)	(17,513,857.09)
	THB per USD @ 33.68	ForwardFX	(259,000,000.00)	(7,691,165.55)	(7,558,783.56)
	THB per USD @ 33.92	ForwardFX	(291,000,000.00)	(8,580,274.21)	(8,509,187.82)
	THB per USD @ 33.97	ForwardFX	(291,000,000.00)	(8,567,138.69)	(8,509,187.82)
	THB per USD @ 34.45	ForwardFX	(811,000,000.00)	(23,544,439.77)	(23,524,676.30)
	THB per USD @ 34.50	ForwardFX	(300,000,000.00)	(8,694,669.30)	(8,908,704.08)
	THB per USD @ 34.52	ForwardFX	(599,000,000.00)	(17,352,913.06)	(17,375,192.49)
	THB per USD @ 34.56	ForwardFX	(1,020,000,000.00)	(29,512,745.82)	(29,779,022.08)
	THB per USD @ 34.58	ForwardFX	(593,000,000.00)	(17,150,624.71)	(17,233,297.03)
	THB per USD @ 34.59	ForwardFX	(600,000,000.00)	(17,347,558.34)	(17,818,776.30)
	THB per USD @ 34.64	ForwardFX	(281,000,000.00)	(8,111,906.20)	(8,114,898.86)
	THB per USD @ 34.69	ForwardFX	(293,000,000.00)	(8,446,432.90)	(8,601,789.94)
	THB per USD @ 34.71	ForwardFX	(296,000,000.00)	(8,528,833.80)	(8,597,679.89)
	THB per USD @ 34.75	ForwardFX	(330,500,000.00)	(9,511,886.26)	(9,586,813.22)
	THB per USD @ 34.78	ForwardFX	(695,500,000.00)	(19,996,796.93)	(20,143,597.00)
	THB per USD @ 34.79	ForwardFX	(365,000,000.00)	(10,491,339.61)	(10,556,783.78)
	THB per USD @ 34.80	ForwardFX	(548,300,000.00)	(15,754,999.39)	(15,902,112.06)
	THB per USD @ 34.81	ForwardFX	(689,000,000.00)	(19,790,604.49)	(20,504,359.56)
	THB per USD @ 34.89	ForwardFX	(353,900,000.00)	(10,142,179.66)	(10,222,316.82)

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	THB per USD @ 34.97	ForwardFX	(427,000,000.00)	(12,209,827.17)	(12,336,405.40)
	THB per USD @ 35.02	ForwardFX	(296,000,000.00)	(8,451,950.94)	(8,597,679.89)
	THB per USD @ 35.28	ForwardFX	(200,000,000.00)	(5,668,291.58)	(5,945,523.89)
	THB per USD @ 35.40	ForwardFX	(210,000,000.00)	(5,932,203.39)	(6,242,800.08)
	THB per USD @ 35.42	ForwardFX	(34,338,000.00)	(969,315.46)	(996,130.04)
	THB per USD @ 35.43	ForwardFX	(170,000,000.00)	(4,797,936.32)	(5,003,061.95)
	THB per USD @ 35.45	ForwardFX	(180,000,000.00)	(5,077,545.40)	(5,310,761.39)
	THB per USD @ 35.46	ForwardFX	(750,000,000.00)	(21,149,581.51)	(21,980,026.94)
	THB per USD @ 35.47	ForwardFX	(278,000,000.00)	(7,837,167.34)	(8,198,475.99)
	THB per USD @ 35.48	ForwardFX	(380,000,000.00)	(10,710,394.35)	(11,245,862.03)
	THB per USD @ 35.57	ForwardFX	(280,000,000.00)	(7,872,134.05)	(8,256,712.72)
	THB per USD @ 35.59	ForwardFX	(280,000,000.00)	(7,867,710.07)	(8,256,712.72)
	THB per USD @ 35.84	ForwardFX	(260,000,000.00)	(7,253,958.29)	(7,651,741.81)
	THB per USD @ 35.85	ForwardFX	(260,000,000.00)	(7,252,946.51)	(7,651,741.81)
	THB per USD @ 35.86	ForwardFX	(260,000,000.00)	(7,250,418.29)	(7,651,741.81)
	THB per USD @ 35.89	ForwardFX	(290,000,000.00)	(8,080,830.60)	(8,583,293.01)
	THB per USD @ 35.99	ForwardFX	(140,000,000.00)	(3,889,461.50)	(4,130,592.19)
	THB per USD @ 36.10	ForwardFX	(170,000,000.00)	(4,709,793.60)	(5,031,585.56)
	THB per USD @ 36.22	ForwardFX	(464,400,000.00)	(12,823,061.63)	(13,753,792.98)
	THB per USD @ 36.23	ForwardFX	(461,000,000.00)	(12,725,315.37)	(13,651,865.70)
	THB per USD @ 36.27	ForwardFX	(464,400,000.00)	(12,804,852.83)	(13,753,792.98)
	THB per USD @ 36.29	ForwardFX	(461,000,000.00)	(12,703,224.03)	(13,651,865.70)
	THB per USD @ 36.33	ForwardFX	(320,000,000.00)	(8,808,293.01)	(9,442,205.60)
	THB per USD @ 36.35	ForwardFX	(290,000,000.00)	(7,978,628.28)	(8,583,293.01)
	THB per USD @ 36.47	ForwardFX	(340,000,000.00)	(9,322,526.51)	(10,063,171.12)
	THB per USD @ 36.97	ForwardFX	(353,000,000.00)	(9,548,282.39)	(10,234,062.66)
	THB per USD @ 37.06	ForwardFX	(270,000,000.00)	(7,286,013.82)	(8,009,834.35)
	THB per USD @ 37.39	ForwardFX	(300,000,000.00)	(8,023,535.70)	(8,691,379.37)
	THB per USD @ 37.46	ForwardFX	(300,000,000.00)	(8,007,601.88)	(8,690,614.14)
	THB per USD @ 37.48	ForwardFX	(300,000,000.00)	(8,004,696.09)	(8,691,379.37)
	THB per USD @ 37.55	ForwardFX	(300,000,000.00)	(7,989,347.54)	(8,690,614.14)
	USD per THB @ 0.03	ForwardFX	25,473,338,000.00	726,117,481.12	744,034,418.99
	GBP per USD @ 0.79	ForwardFX	(600,000.00)	(754,870.20)	(725,429.60)
	AUD per USD @ 1.36	ForwardFX	26,368,867.95	26,368,867.95	26,368,867.95
	AUD per USD @ 1.37	ForwardFX	88,335,013.70	88,335,013.70	88,335,013.70
	AUD per USD @ 1.39	ForwardFX	16,513,149.00	16,513,149.00	16,513,149.00
	AUD per USD @ 1.40	ForwardFX	17,880,400.00	17,880,400.00	17,880,400.00
	AUD per USD @ 1.41	ForwardFX	53,356,778.50	53,356,778.50	53,356,778.50
	AUD per USD @ 1.46	ForwardFX	20,430,969.00	20,430,969.00	20,430,969.00
	AUD per USD @ 1.47	ForwardFX	1,904,574.00	1,904,574.00	1,904,574.00
	AUD per USD @ 1.49	ForwardFX	49,572,053.30	49,572,053.30	49,572,053.30
	AUD per USD @ 1.52	ForwardFX	5,449,448.00	5,449,448.00	5,449,448.00
	AUD per USD @ 1.53	ForwardFX	57,883,189.00	57,883,189.00	57,883,189.00
	CNH per USD @ 6.43	ForwardFX	8,196,029.58	8,196,029.58	8,196,029.58
	CNH per USD @ 6.44	ForwardFX	8,198,994.44	8,198,994.44	8,198,994.44
	CNH per USD @ 6.45	ForwardFX	8,220,522.79	8,220,522.79	8,220,522.79
	CNH per USD @ 6.46	ForwardFX	68,149,432.93	68,149,432.93	68,149,432.93
	CNH per USD @ 6.47	ForwardFX	68,994,359.36	68,994,359.36	68,994,359.36
	CNH per USD @ 6.49	ForwardFX	128,419,081.31	128,419,081.31	128,419,081.31
	CNH per USD @ 6.50	ForwardFX	1,600,100.93	1,600,100.93	1,600,100.93

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	CNH per USD @ 6.51	ForwardFX	1,657,967.45	1,657,967.45	1,657,967.45
	CNH per USD @ 6.52	ForwardFX	1,688,048.62	1,688,048.62	1,688,048.62
	CNH per USD @ 6.57	ForwardFX	1,613,602.98	1,613,602.98	1,613,602.98
	CNH per USD @ 6.58	ForwardFX	22,857,837.62	22,857,837.62	22,857,837.62
	CNH per USD @ 6.59	ForwardFX	11,557,186.84	11,557,186.84	11,557,186.84
	CNH per USD @ 6.60	ForwardFX	11,549,129.27	11,549,129.27	11,549,129.27
	CNH per USD @ 6.61	ForwardFX	302,400.31	302,400.31	302,400.31
	CNH per USD @ 6.64	ForwardFX	47,653,574.21	47,653,574.21	47,653,574.21
	CNH per USD @ 6.66	ForwardFX	1,651,775.66	1,651,775.66	1,651,775.66
	CNH per USD @ 6.68	ForwardFX	2,679,465.65	2,679,465.65	2,679,465.65
	CNH per USD @ 6.69	ForwardFX	43,488,672.69	43,488,672.69	43,488,672.69
	CNH per USD @ 6.70	ForwardFX	46,030,725.96	46,030,725.96	46,030,725.96
	CNH per USD @ 6.71	ForwardFX	10,587,059.93	10,587,059.93	10,587,059.93
	CNH per USD @ 6.72	ForwardFX	14,335,855.71	14,335,855.71	14,335,855.71
	CNH per USD @ 6.73	ForwardFX	17,639,460.13	17,639,460.13	17,639,460.13
	CNH per USD @ 6.74	ForwardFX	10,426,708.99	10,426,708.99	10,426,708.99
	CNH per USD @ 6.75	ForwardFX	10,420,526.81	10,420,526.81	10,420,526.81
	CNH per USD @ 6.76	ForwardFX	7,469,515.15	7,469,515.15	7,469,515.15
	CNH per USD @ 6.78	ForwardFX	78,011,107.69	78,011,107.69	78,011,107.69
	CNH per USD @ 6.79	ForwardFX	1,620,454.26	1,620,454.26	1,620,454.26
	CNH per USD @ 6.81	ForwardFX	1,616,149.74	1,616,149.74	1,616,149.74
	CNH per USD @ 6.82	ForwardFX	43,690,133.17	43,690,133.17	43,690,133.17
	CNH per USD @ 6.83	ForwardFX	103,839,533.70	103,839,533.70	103,839,533.70
	CNH per USD @ 6.85	ForwardFX	49,722,604.33	49,722,604.33	49,722,604.33
	CNH per USD @ 6.89	ForwardFX	38,159,632.05	38,159,632.05	38,159,632.05
	CNH per USD @ 6.90	ForwardFX	43,458,735.93	43,458,735.93	43,458,735.93
	CNH per USD @ 6.91	ForwardFX	41,273,841.07	41,273,841.07	41,273,841.07
	CNH per USD @ 6.92	ForwardFX	41,189,732.92	41,189,732.92	41,189,732.92
	CNH per USD @ 6.94	ForwardFX	9,834,042.25	9,834,042.25	9,834,042.25
	CNH per USD @ 6.96	ForwardFX	34,362,264.32	34,362,264.32	34,362,264.32
	CNH per USD @ 6.97	ForwardFX	13,543,311.69	13,543,311.69	13,543,311.69
	CNH per USD @ 6.98	ForwardFX	21,820,836.20	21,820,836.20	21,820,836.20
	CNH per USD @ 6.99	ForwardFX	8,482,334.43	8,482,334.43	8,482,334.43
	CNH per USD @ 7.01	ForwardFX	36,845,494.98	36,845,494.98	36,845,494.98
	CNH per USD @ 7.02	ForwardFX	20,093,455.95	20,093,455.95	20,093,455.95
	CNH per USD @ 7.03	ForwardFX	18,681,908.14	18,681,908.14	18,681,908.14
	CNH per USD @ 7.04	ForwardFX	16,651,406.43	16,651,406.43	16,651,406.43
	CNH per USD @ 7.06	ForwardFX	8,525,971.84	8,525,971.84	8,525,971.84
	CNH per USD @ 7.10	ForwardFX	39,736,779.07	39,736,779.07	39,736,779.07
	CNH per USD @ 7.11	ForwardFX	90,724,159.37	90,724,159.37	90,724,159.37
	CNH per USD @ 7.14	ForwardFX	48,000,192.68	48,000,192.68	48,000,192.68
	CNH per USD @ 7.15	ForwardFX	19,728,833.48	19,728,833.48	19,728,833.48
	CNH per USD @ 7.16	ForwardFX	19,678,995.12	19,678,995.12	19,678,995.12
	CNH per USD @ 7.23	ForwardFX	9,165,929.45	9,165,929.45	9,165,929.45
	CNH per USD @ 7.24	ForwardFX	18,729,027.71	18,729,027.71	18,729,027.71
	CNH per USD @ 7.26	ForwardFX	41,024,229.08	41,024,229.08	41,024,229.08
	CNH per USD @ 7.28	ForwardFX	41,214,452.54	41,214,452.54	41,214,452.54
	EUR per USD @ 0.81	ForwardFX	32,948,035.60	32,948,035.60	32,948,035.60
	EUR per USD @ 0.82	ForwardFX	22,414,930.68	22,414,930.68	22,414,930.68
	EUR per USD @ 0.83	ForwardFX	61,284,988.50	61,284,988.50	61,284,988.50

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	EUR per USD @ 0.85	ForwardFX	351,157.50	351,157.50	351,157.50
	EUR per USD @ 0.94	ForwardFX	3,183,615.90	3,183,615.90	3,183,615.90
	GBP per USD @ 0.79	ForwardFX	754,870.20	754,870.20	754,870.20
	HKD per USD @ 7.77	ForwardFX	53,170,821.42	53,170,821.42	53,170,821.42
	HKD per USD @ 7.78	ForwardFX	29,690,106.82	29,690,106.82	29,690,106.82
	HKD per USD @ 7.79	ForwardFX	23,726,063.75	23,726,063.75	23,726,063.75
	HKD per USD @ 7.81	ForwardFX	38,543,648.96	38,543,648.96	38,543,648.96
	HKD per USD @ 7.82	ForwardFX	90,483,746.17	90,483,746.17	90,483,746.17
	HKD per USD @ 7.83	ForwardFX	76,296,396.87	76,296,396.87	76,296,396.87
	HKD per USD @ 7.84	ForwardFX	24,514,596.32	24,514,596.32	24,514,596.32
	IDR per USD @ 14579.40	ForwardFX	3,223,726.62	3,223,726.62	3,223,726.62
	IDR per USD @ 14589.00	ForwardFX	3,242,168.76	3,242,168.76	3,242,168.76
	IDR per USD @ 14591.00	ForwardFX	3,221,163.75	3,221,163.75	3,221,163.75
	IDR per USD @ 14597.00	ForwardFX	3,288,346.94	3,288,346.94	3,288,346.94
	IDR per USD @ 14600.50	ForwardFX	3,219,067.84	3,219,067.84	3,219,067.84
	IDR per USD @ 14618.00	ForwardFX	3,256,259.40	3,256,259.40	3,256,259.40
	IDR per USD @ 14625.00	ForwardFX	3,213,675.20	3,213,675.20	3,213,675.20
	IDR per USD @ 14626.00	ForwardFX	3,233,966.89	3,233,966.89	3,233,966.89
	IDR per USD @ 14628.00	ForwardFX	3,213,016.12	3,213,016.12	3,213,016.12
	IDR per USD @ 14633.00	ForwardFX	3,232,419.85	3,232,419.85	3,232,419.85
	IDR per USD @ 14646.90	ForwardFX	3,249,834.45	3,249,834.45	3,249,834.45
	IDR per USD @ 14693.00	ForwardFX	3,300,891.57	3,300,891.57	3,300,891.57
	IDR per USD @ 14694.90	ForwardFX	3,327,685.10	3,327,685.10	3,327,685.10
	IDR per USD @ 14711.00	ForwardFX	3,262,864.51	3,262,864.51	3,262,864.51
	IDR per USD @ 14726.70	ForwardFX	3,191,482.13	3,191,482.13	3,191,482.13
	IDR per USD @ 14731.30	ForwardFX	3,190,485.58	3,190,485.58	3,190,485.58
	IDR per USD @ 14787.00	ForwardFX	5,734,767.06	5,734,767.06	5,734,767.06
	IDR per USD @ 14791.00	ForwardFX	5,711,581.37	5,711,581.37	5,711,581.37
	IDR per USD @ 14910.00	ForwardFX	1,938,296.45	1,938,296.45	1,938,296.45
	IDR per USD @ 14951.90	ForwardFX	3,210,294.34	3,210,294.34	3,210,294.34
	IDR per USD @ 14969.00	ForwardFX	11,068,207.62	11,068,207.62	11,068,207.62
	IDR per USD @ 15064.00	ForwardFX	7,914,232.60	7,914,232.60	7,914,232.60
	IDR per USD @ 15070.70	ForwardFX	5,229,883.15	5,229,883.15	5,229,883.15
	IDR per USD @ 15075.20	ForwardFX	5,228,322.01	5,228,322.01	5,228,322.01
	IDR per USD @ 15087.90	ForwardFX	3,181,357.25	3,181,357.25	3,181,357.25
	IDR per USD @ 15094.00	ForwardFX	2,318,802.17	2,318,802.17	2,318,802.17
	IDR per USD @ 15103.80	ForwardFX	5,220,408.11	5,220,408.11	5,220,408.11
	IDR per USD @ 15109.50	ForwardFX	2,415,698.73	2,415,698.73	2,415,698.73
	IDR per USD @ 15142.00	ForwardFX	5,207,238.15	5,207,238.15	5,207,238.15
	IDR per USD @ 15205.00	ForwardFX	2,236,106.54	2,236,106.54	2,236,106.54
	IDR per USD @ 15206.00	ForwardFX	2,354,333.82	2,354,333.82	2,354,333.82
	IDR per USD @ 15209.00	ForwardFX	870,000.00	870,000.00	870,000.00
	IDR per USD @ 15231.00	ForwardFX	2,166,633.84	2,166,633.84	2,166,633.84
	IDR per USD @ 15240.00	ForwardFX	3,280,839.90	3,280,839.90	3,280,839.90
	IDR per USD @ 15241.30	ForwardFX	2,230,780.84	2,230,780.84	2,230,780.84
	IDR per USD @ 15295.50	ForwardFX	3,268,935.31	3,268,935.31	3,268,935.31
	IDR per USD @ 15318.80	ForwardFX	2,154,215.74	2,154,215.74	2,154,215.74
	IDR per USD @ 15327.50	ForwardFX	1,631,055.29	1,631,055.29	1,631,055.29
	IDR per USD @ 15352.00	ForwardFX	8,476,420.01	8,476,420.01	8,476,420.01
	IDR per USD @ 15361.40	ForwardFX	8,471,233.09	8,471,233.09	8,471,233.09

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	IDR per USD @ 15372.00	ForwardFX	8,669,984.39	8,669,984.39	8,669,984.39
	IDR per USD @ 15372.40	ForwardFX	4,808,357.84	4,808,357.84	4,808,357.84
	IDR per USD @ 15381.00	ForwardFX	8,585,202.52	8,585,202.52	8,585,202.52
	IDR per USD @ 15394.00	ForwardFX	8,477,328.83	8,477,328.83	8,477,328.83
	IDR per USD @ 15415.00	ForwardFX	3,399,286.41	3,399,286.41	3,399,286.41
	IDR per USD @ 15419.00	ForwardFX	3,314,093.00	3,314,093.00	3,314,093.00
	IDR per USD @ 15425.00	ForwardFX	9,003,111.83	9,003,111.83	9,003,111.83
	IDR per USD @ 15442.65	ForwardFX	5,143,547.25	5,143,547.25	5,143,547.25
	IDR per USD @ 15443.00	ForwardFX	8,807,226.58	8,807,226.58	8,807,226.58
	IDR per USD @ 15447.00	ForwardFX	3,392,244.45	3,392,244.45	3,392,244.45
	IDR per USD @ 15520.00	ForwardFX	3,576,030.93	3,576,030.93	3,576,030.93
	IDR per USD @ 15522.00	ForwardFX	8,407,421.72	8,407,421.72	8,407,421.72
	IDR per USD @ 15531.60	ForwardFX	2,382,240.08	2,382,240.08	2,382,240.08
	IDR per USD @ 15540.84	ForwardFX	5,052,300.91	5,052,300.91	5,052,300.91
	IDR per USD @ 15550.00	ForwardFX	3,569,131.83	3,569,131.83	3,569,131.83
	IDR per USD @ 15572.70	ForwardFX	3,332,755.40	3,332,755.40	3,332,755.40
	IDR per USD @ 15582.00	ForwardFX	884,000.00	884,000.00	884,000.00
	IDR per USD @ 15585.00	ForwardFX	3,330,125.12	3,330,125.12	3,330,125.12
	IDR per USD @ 15592.37	ForwardFX	11,516,337.80	11,516,337.80	11,516,337.80
	IDR per USD @ 15600.00	ForwardFX	3,525,641.03	3,525,641.03	3,525,641.03
	IDR per USD @ 15610.00	ForwardFX	3,344,010.25	3,344,010.25	3,344,010.25
	IDR per USD @ 15610.50	ForwardFX	3,523,269.59	3,523,269.59	3,523,269.59
	IDR per USD @ 15620.00	ForwardFX	980,000.00	980,000.00	980,000.00
	IDR per USD @ 15630.00	ForwardFX	3,570,057.58	3,570,057.58	3,570,057.58
	IDR per USD @ 15638.90	ForwardFX	3,568,025.88	3,568,025.88	3,568,025.88
	IDR per USD @ 15640.75	ForwardFX	3,318,255.20	3,318,255.20	3,318,255.20
	IDR per USD @ 15641.10	ForwardFX	3,324,574.36	3,324,574.36	3,324,574.36
	IDR per USD @ 15663.50	ForwardFX	6,703,482.62	6,703,482.62	6,703,482.62
	IDR per USD @ 15674.50	ForwardFX	2,488,117.64	2,488,117.64	2,488,117.64
	IDR per USD @ 15676.00	ForwardFX	944,000.00	944,000.00	944,000.00
	IDR per USD @ 15700.00	ForwardFX	6,719,745.22	6,719,745.22	6,719,745.22
	IDR per USD @ 15719.00	ForwardFX	3,301,736.75	3,301,736.75	3,301,736.75
	IDR per USD @ 15720.00	ForwardFX	3,543,257.00	3,543,257.00	3,543,257.00
	IDR per USD @ 15722.00	ForwardFX	3,040,325.66	3,040,325.66	3,040,325.66
	IDR per USD @ 15724.90	ForwardFX	3,039,764.96	3,039,764.96	3,039,764.96
	IDR per USD @ 15739.30	ForwardFX	3,411,841.70	3,411,841.70	3,411,841.70
	IDR per USD @ 15750.00	ForwardFX	3,409,523.81	3,409,523.81	3,409,523.81
	IDR per USD @ 15752.00	ForwardFX	9,261,871.51	9,261,871.51	9,261,871.51
	IDR per USD @ 15763.00	ForwardFX	3,317,896.34	3,317,896.34	3,317,896.34
	IDR per USD @ 15765.00	ForwardFX	909,483.03	909,483.03	909,483.03
	IDR per USD @ 15766.00	ForwardFX	3,050,868.96	3,050,868.96	3,050,868.96
	IDR per USD @ 15770.00	ForwardFX	3,316,423.59	3,316,423.59	3,316,423.59
	IDR per USD @ 15773.00	ForwardFX	3,398,212.13	3,398,212.13	3,398,212.13
	IDR per USD @ 15780.00	ForwardFX	3,358,681.88	3,358,681.88	3,358,681.88
	IDR per USD @ 15781.00	ForwardFX	3,358,469.05	3,358,469.05	3,358,469.05
	IDR per USD @ 15783.00	ForwardFX	2,407,653.80	2,407,653.80	2,407,653.80
	IDR per USD @ 15790.00	ForwardFX	3,394,553.51	3,394,553.51	3,394,553.51
	IDR per USD @ 15790.50	ForwardFX	1,830,214.37	1,830,214.37	1,830,214.37
	IDR per USD @ 15792.90	ForwardFX	3,482,577.61	3,482,577.61	3,482,577.61
	IDR per USD @ 15793.00	ForwardFX	3,963,781.42	3,963,781.42	3,963,781.42

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	IDR per USD @ 15797.00	ForwardFX	2,595,429.51	2,595,429.51	2,595,429.51
	IDR per USD @ 15800.00	ForwardFX	3,481,012.66	3,481,012.66	3,481,012.66
	IDR per USD @ 15805.00	ForwardFX	3,479,911.42	3,479,911.42	3,479,911.42
	IDR per USD @ 15810.00	ForwardFX	2,232,764.07	2,232,764.07	2,232,764.07
	IDR per USD @ 15815.00	ForwardFX	8,464,160.61	8,464,160.61	8,464,160.61
	IDR per USD @ 15820.90	ForwardFX	3,476,414.11	3,476,414.11	3,476,414.11
	IDR per USD @ 15836.80	ForwardFX	2,778,339.06	2,778,339.06	2,778,339.06
	IDR per USD @ 15837.00	ForwardFX	8,463,913.62	8,463,913.62	8,463,913.62
	IDR per USD @ 15860.00	ForwardFX	8,370,113.49	8,370,113.49	8,370,113.49
	IDR per USD @ 15861.00	ForwardFX	2,774,099.99	2,774,099.99	2,774,099.99
	IDR per USD @ 15867.00	ForwardFX	2,520,955.44	2,520,955.44	2,520,955.44
	IDR per USD @ 15877.00	ForwardFX	2,582,351.83	2,582,351.83	2,582,351.83
	IDR per USD @ 15877.20	ForwardFX	2,330,385.71	2,330,385.71	2,330,385.71
	IDR per USD @ 15897.30	ForwardFX	2,063,243.44	2,063,243.44	2,063,243.44
	IDR per USD @ 15902.40	ForwardFX	2,326,692.83	2,326,692.83	2,326,692.83
	IDR per USD @ 15903.00	ForwardFX	3,791,737.41	3,791,737.41	3,791,737.41
	IDR per USD @ 15909.00	ForwardFX	2,325,727.58	2,325,727.58	2,325,727.58
	IDR per USD @ 15914.50	ForwardFX	3,060,102.42	3,060,102.42	3,060,102.42
	INR per USD @ 77.54	ForwardFX	3,998,091.23	3,998,091.23	3,998,091.23
	INR per USD @ 77.72	ForwardFX	9,392,570.86	9,392,570.86	9,392,570.86
	INR per USD @ 77.73	ForwardFX	4,000,823.32	4,000,823.32	4,000,823.32
	INR per USD @ 77.77	ForwardFX	3,728,896.38	3,728,896.38	3,728,896.38
	INR per USD @ 77.84	ForwardFX	6,295,125.77	6,295,125.77	6,295,125.77
	INR per USD @ 77.85	ForwardFX	6,294,284.79	6,294,284.79	6,294,284.79
	INR per USD @ 78.09	ForwardFX	3,982,431.20	3,982,431.20	3,982,431.20
	INR per USD @ 78.14	ForwardFX	3,980,086.77	3,980,086.77	3,980,086.77
	INR per USD @ 78.15	ForwardFX	3,953,793.08	3,953,793.08	3,953,793.08
	INR per USD @ 78.29	ForwardFX	3,959,637.25	3,959,637.25	3,959,637.25
	INR per USD @ 78.31	ForwardFX	3,920,366.75	3,920,366.75	3,920,366.75
	INR per USD @ 78.41	ForwardFX	3,953,824.43	3,953,824.43	3,953,824.43
	INR per USD @ 78.51	ForwardFX	3,948,793.07	3,948,793.07	3,948,793.07
	INR per USD @ 78.59	ForwardFX	3,906,498.53	3,906,498.53	3,906,498.53
	INR per USD @ 78.79	ForwardFX	4,023,577.91	4,023,577.91	4,023,577.91
	INR per USD @ 78.90	ForwardFX	3,992,238.58	3,992,238.58	3,992,238.58
	INR per USD @ 78.94	ForwardFX	4,028,631.15	4,028,631.15	4,028,631.15
	INR per USD @ 79.03	ForwardFX	4,037,758.29	4,037,758.29	4,037,758.29
	INR per USD @ 79.07	ForwardFX	4,021,549.44	4,021,549.44	4,021,549.44
	INR per USD @ 79.23	ForwardFX	12,621,641.07	12,621,641.07	12,621,641.07
	INR per USD @ 79.27	ForwardFX	11,353,873.75	11,353,873.75	11,353,873.75
	INR per USD @ 79.30	ForwardFX	7,994,873.90	7,994,873.90	7,994,873.90
	INR per USD @ 79.31	ForwardFX	11,347,875.43	11,347,875.43	11,347,875.43
	INR per USD @ 79.33	ForwardFX	12,605,571.66	12,605,571.66	12,605,571.66
	INR per USD @ 79.35	ForwardFX	3,982,356.65	3,982,356.65	3,982,356.65
	INR per USD @ 79.37	ForwardFX	4,044,226.96	4,044,226.96	4,044,226.96
	INR per USD @ 79.38	ForwardFX	3,993,348.62	3,993,348.62	3,993,348.62
	INR per USD @ 79.44	ForwardFX	3,990,433.03	3,990,433.03	3,990,433.03
	INR per USD @ 79.46	ForwardFX	3,976,818.67	3,976,818.67	3,976,818.67
	INR per USD @ 79.51	ForwardFX	3,999,396.32	3,999,396.32	3,999,396.32
	INR per USD @ 79.67	ForwardFX	3,979,062.85	3,979,062.85	3,979,062.85
	INR per USD @ 79.69	ForwardFX	3,965,117.01	3,965,117.01	3,965,117.01

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	INR per USD @ 79.77	ForwardFX	4,011,583.45	4,011,583.45	4,011,583.45
	INR per USD @ 79.83	ForwardFX	12,526.62	12,526.62	12,526.62
	INR per USD @ 80.29	ForwardFX	3,935,718.26	3,935,718.26	3,935,718.26
	INR per USD @ 80.30	ForwardFX	12,826,899.13	12,826,899.13	12,826,899.13
	INR per USD @ 80.36	ForwardFX	7,466,168.92	7,466,168.92	7,466,168.92
	INR per USD @ 80.39	ForwardFX	3,930,837.17	3,930,837.17	3,930,837.17
	INR per USD @ 80.44	ForwardFX	4,897,846.84	4,897,846.84	4,897,846.84
	INR per USD @ 80.52	ForwardFX	12,419,752.87	12,419,752.87	12,419,752.87
	INR per USD @ 80.53	ForwardFX	4,010,728.39	4,010,728.39	4,010,728.39
	INR per USD @ 80.64	ForwardFX	4,017,981.71	4,017,981.71	4,017,981.71
	INR per USD @ 80.65	ForwardFX	3,992,362.44	3,992,362.44	3,992,362.44
	INR per USD @ 80.66	ForwardFX	3,992,065.46	3,992,065.46	3,992,065.46
	INR per USD @ 80.69	ForwardFX	7,782,608.07	7,782,608.07	7,782,608.07
	INR per USD @ 80.76	ForwardFX	3,751,857.36	3,751,857.36	3,751,857.36
	INR per USD @ 80.78	ForwardFX	3,750,928.45	3,750,928.45	3,750,928.45
	INR per USD @ 80.79	ForwardFX	3,746,982.73	3,746,982.73	3,746,982.73
	INR per USD @ 80.80	ForwardFX	990,099.01	990,099.01	990,099.01
	INR per USD @ 81.60	ForwardFX	7,965,266.54	7,965,266.54	7,965,266.54
	INR per USD @ 81.68	ForwardFX	11,532,698.01	11,532,698.01	11,532,698.01
	INR per USD @ 81.83	ForwardFX	8,432,115.36	8,432,115.36	8,432,115.36
	INR per USD @ 81.93	ForwardFX	7,811,546.44	7,811,546.44	7,811,546.44
	INR per USD @ 81.96	ForwardFX	7,808,687.16	7,808,687.16	7,808,687.16
	INR per USD @ 81.98	ForwardFX	940,000.00	940,000.00	940,000.00
	INR per USD @ 82.06	ForwardFX	7,677,465.22	7,677,465.22	7,677,465.22
	INR per USD @ 82.07	ForwardFX	7,810,405.75	7,810,405.75	7,810,405.75
	INR per USD @ 82.10	ForwardFX	6,333,739.34	6,333,739.34	6,333,739.34
	INR per USD @ 82.13	ForwardFX	15,585,237.86	15,585,237.86	15,585,237.86
	INR per USD @ 82.19	ForwardFX	16,741,696.07	16,741,696.07	16,741,696.07
	INR per USD @ 82.22	ForwardFX	14,181,275.02	14,181,275.02	14,181,275.02
	INR per USD @ 82.23	ForwardFX	870,000.00	870,000.00	870,000.00
	INR per USD @ 82.30	ForwardFX	9,356,014.58	9,356,014.58	9,356,014.58
	INR per USD @ 82.32	ForwardFX	8,309,542.61	8,309,542.61	8,309,542.61
	INR per USD @ 82.35	ForwardFX	18,967,820.28	18,967,820.28	18,967,820.28
	INR per USD @ 82.40	ForwardFX	1,000,000.00	1,000,000.00	1,000,000.00
	INR per USD @ 82.45	ForwardFX	7,398,423.29	7,398,423.29	7,398,423.29
	INR per USD @ 82.48	ForwardFX	7,274,085.10	7,274,085.10	7,274,085.10
	INR per USD @ 82.51	ForwardFX	32,844,641.93	32,844,641.93	32,844,641.93
	INR per USD @ 82.55	ForwardFX	7,389,460.93	7,389,460.93	7,389,460.93
	INR per USD @ 82.57	ForwardFX	7,266,517.70	7,266,517.70	7,266,517.70
	INR per USD @ 82.60	ForwardFX	7,263,940.11	7,263,940.11	7,263,940.11
	INR per USD @ 82.61	ForwardFX	7,383,647.04	7,383,647.04	7,383,647.04
	INR per USD @ 82.67	ForwardFX	7,378,957.87	7,378,957.87	7,378,957.87
	INR per USD @ 82.89	ForwardFX	8,807,383.72	8,807,383.72	8,807,383.72
	INR per USD @ 82.98	ForwardFX	9,267,293.32	9,267,293.32	9,267,293.32
	INR per USD @ 83.05	ForwardFX	13,726,366.22	13,726,366.22	13,726,366.22
	INR per USD @ 83.07	ForwardFX	6,500,933.00	6,500,933.00	6,500,933.00
	INR per USD @ 83.30	ForwardFX	9,711,884.75	9,711,884.75	9,711,884.75
	INR per USD @ 83.31	ForwardFX	19,084,313.05	19,084,313.05	19,084,313.05
	INR per USD @ 83.34	ForwardFX	6,599,472.04	6,599,472.04	6,599,472.04
	INR per USD @ 83.35	ForwardFX	8,374,325.13	8,374,325.13	8,374,325.13

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	INR per USD @ 83.44	ForwardFX	840,000.00	840,000.00	840,000.00
	INR per USD @ 83.58	ForwardFX	18,353,673.13	18,353,673.13	18,353,673.13
	INR per USD @ 83.67	ForwardFX	8,619,869.48	8,619,869.48	8,619,869.48
	INR per USD @ 83.72	ForwardFX	880,000.00	880,000.00	880,000.00
	INR per USD @ 85.01	ForwardFX	8,352,056.84	8,352,056.84	8,352,056.84
	INR per USD @ 85.39	ForwardFX	8,876,553.84	8,876,553.84	8,876,553.84
	INR per USD @ 85.58	ForwardFX	8,811,741.20	8,811,741.20	8,811,741.20
	JPY per USD @ 112.71	ForwardFX	8,428,508.94	8,428,508.94	8,428,508.94
	JPY per USD @ 112.75	ForwardFX	8,425,426.95	8,425,426.95	8,425,426.95
	JPY per USD @ 113.29	ForwardFX	8,385,870.07	8,385,870.07	8,385,870.07
	JPY per USD @ 113.36	ForwardFX	8,556,810.16	8,556,810.16	8,556,810.16
	JPY per USD @ 113.38	ForwardFX	8,555,256.24	8,555,256.24	8,555,256.24
	JPY per USD @ 113.47	ForwardFX	8,460,489.65	8,460,489.65	8,460,489.65
	JPY per USD @ 113.51	ForwardFX	8,545,822.57	8,545,822.57	8,545,822.57
	JPY per USD @ 113.54	ForwardFX	8,366,748.95	8,366,748.95	8,366,748.95
	JPY per USD @ 113.55	ForwardFX	8,366,284.75	8,366,284.75	8,366,284.75
	JPY per USD @ 113.59	ForwardFX	8,275,052.17	8,275,052.17	8,275,052.17
	JPY per USD @ 113.61	ForwardFX	8,449,811.64	8,449,811.64	8,449,811.64
	JPY per USD @ 113.63	ForwardFX	8,624,809.35	8,624,809.35	8,624,809.35
	JPY per USD @ 113.70	ForwardFX	8,443,539.11	8,443,539.11	8,443,539.11
	JPY per USD @ 113.72	ForwardFX	8,617,657.40	8,617,657.40	8,617,657.40
	JPY per USD @ 113.81	ForwardFX	8,435,046.67	8,435,046.67	8,435,046.67
	JPY per USD @ 113.84	ForwardFX	8,520,730.85	8,520,730.85	8,520,730.85
	JPY per USD @ 113.93	ForwardFX	8,425,967.04	8,425,967.04	8,425,967.04
	JPY per USD @ 113.98	ForwardFX	71,590,134.12	71,590,134.12	71,590,134.12
	JPY per USD @ 114.05	ForwardFX	8,417,013.94	8,417,013.94	8,417,013.94
	JPY per USD @ 114.22	ForwardFX	8,579,925.95	8,579,925.95	8,579,925.95
	JPY per USD @ 114.23	ForwardFX	8,316,284.95	8,316,284.95	8,316,284.95
	JPY per USD @ 114.36	ForwardFX	8,219,376.92	8,219,376.92	8,219,376.92
	JPY per USD @ 115.07	ForwardFX	8,342,530.39	8,342,530.39	8,342,530.39
	JPY per USD @ 115.80	ForwardFX	8,635,425.71	8,635,425.71	8,635,425.71
	JPY per USD @ 116.18	ForwardFX	8,521,443.48	8,521,443.48	8,521,443.48
	JPY per USD @ 116.66	ForwardFX	8,571,718.54	8,571,718.54	8,571,718.54
	JPY per USD @ 118.70	ForwardFX	8,256,455.62	8,256,455.62	8,256,455.62
	JPY per USD @ 119.36	ForwardFX	4,105,154.97	4,105,154.97	4,105,154.97
	JPY per USD @ 119.51	ForwardFX	4,100,212.54	4,100,212.54	4,100,212.54
	JPY per USD @ 120.12	ForwardFX	4,229,104.23	4,229,104.23	4,229,104.23
	JPY per USD @ 120.82	ForwardFX	4,138,216.43	4,138,216.43	4,138,216.43
	JPY per USD @ 121.07	ForwardFX	4,195,867.73	4,195,867.73	4,195,867.73
	JPY per USD @ 121.11	ForwardFX	4,169,763.03	4,169,763.03	4,169,763.03
	JPY per USD @ 122.50	ForwardFX	4,130,713.41	4,130,713.41	4,130,713.41
	JPY per USD @ 122.52	ForwardFX	4,162,606.09	4,162,606.09	4,162,606.09
	JPY per USD @ 123.61	ForwardFX	4,125,963.23	4,125,963.23	4,125,963.23
	JPY per USD @ 125.12	ForwardFX	4,076,143.64	4,076,143.64	4,076,143.64
	JPY per USD @ 125.24	ForwardFX	4,096,109.26	4,096,109.26	4,096,109.26
	JPY per USD @ 125.27	ForwardFX	4,071,089.20	4,071,089.20	4,071,089.20
	JPY per USD @ 126.20	ForwardFX	4,350,341.13	4,350,341.13	4,350,341.13
	JPY per USD @ 126.90	ForwardFX	4,310,375.40	4,310,375.40	4,310,375.40
	JPY per USD @ 127.02	ForwardFX	4,251,131.67	4,251,131.67	4,251,131.67
	JPY per USD @ 127.15	ForwardFX	20,448,771.89	20,448,771.89	20,448,771.89

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	JPY per USD @ 127.23	ForwardFX	47,157,539.98	47,157,539.98	47,157,539.98
	JPY per USD @ 127.43	ForwardFX	42,375,375.20	42,375,375.20	42,375,375.20
	JPY per USD @ 128.06	ForwardFX	28,111,339.65	28,111,339.65	28,111,339.65
	JPY per USD @ 128.18	ForwardFX	23,404,769.89	23,404,769.89	23,404,769.89
	JPY per USD @ 129.72	ForwardFX	19,272,947.33	19,272,947.33	19,272,947.33
	JPY per USD @ 131.76	ForwardFX	1,744,000.00	1,744,000.00	1,744,000.00
	JPY per USD @ 134.80	ForwardFX	4,001,548.99	4,001,548.99	4,001,548.99
	JPY per USD @ 139.72	ForwardFX	19,696,394.96	19,696,394.96	19,696,394.96
	KRW per USD @ 1199.70	ForwardFX	11,002,750.69	11,002,750.69	11,002,750.69
	KRW per USD @ 1200.35	ForwardFX	4,165,451.74	4,165,451.74	4,165,451.74
	KRW per USD @ 1204.80	ForwardFX	12,035,192.56	12,035,192.56	12,035,192.56
	KRW per USD @ 1207.71	ForwardFX	11,840,590.88	11,840,590.88	11,840,590.88
	KRW per USD @ 1208.86	ForwardFX	6,204,192.38	6,204,192.38	6,204,192.38
	KRW per USD @ 1227.63	ForwardFX	20,282,984.28	20,282,984.28	20,282,984.28
	KRW per USD @ 1228.35	ForwardFX	31,180,038.27	31,180,038.27	31,180,038.27
	KRW per USD @ 1234.19	ForwardFX	30,708,399.84	30,708,399.84	30,708,399.84
	KRW per USD @ 1236.96	ForwardFX	30,235,415.85	30,235,415.85	30,235,415.85
	KRW per USD @ 1238.70	ForwardFX	8,557,358.52	8,557,358.52	8,557,358.52
	KRW per USD @ 1243.26	ForwardFX	7,834,242.23	7,834,242.23	7,834,242.23
	KRW per USD @ 1245.65	ForwardFX	8,027,937.22	8,027,937.22	8,027,937.22
	KRW per USD @ 1246.36	ForwardFX	18,453,737.28	18,453,737.28	18,453,737.28
	KRW per USD @ 1247.95	ForwardFX	5,128,410.59	5,128,410.59	5,128,410.59
	KRW per USD @ 1248.73	ForwardFX	7,687,810.82	7,687,810.82	7,687,810.82
	KRW per USD @ 1253.07	ForwardFX	5,107,456.09	5,107,456.09	5,107,456.09
	KRW per USD @ 1254.40	ForwardFX	25,988,520.41	25,988,520.41	25,988,520.41
	KRW per USD @ 1254.41	ForwardFX	8,450,187.74	8,450,187.74	8,450,187.74
	KRW per USD @ 1255.42	ForwardFX	30,189,100.06	30,189,100.06	30,189,100.06
	KRW per USD @ 1256.89	ForwardFX	8,393,733.75	8,393,733.75	8,393,733.75
	KRW per USD @ 1259.24	ForwardFX	8,417,775.80	8,417,775.80	8,417,775.80
	KRW per USD @ 1259.78	ForwardFX	10,263,696.84	10,263,696.84	10,263,696.84
	KRW per USD @ 1261.71	ForwardFX	5,548,026.09	5,548,026.09	5,548,026.09
	KRW per USD @ 1262.66	ForwardFX	8,394,975.69	8,394,975.69	8,394,975.69
	KRW per USD @ 1266.78	ForwardFX	9,551,776.95	9,551,776.95	9,551,776.95
	KRW per USD @ 1267.15	ForwardFX	6,005,603.13	6,005,603.13	6,005,603.13
	KRW per USD @ 1267.76	ForwardFX	5,521,549.82	5,521,549.82	5,521,549.82
	KRW per USD @ 1268.81	ForwardFX	2,364,420.21	2,364,420.21	2,364,420.21
	KRW per USD @ 1271.06	ForwardFX	8,260,821.68	8,260,821.68	8,260,821.68
	KRW per USD @ 1272.10	ForwardFX	35,531,797.81	35,531,797.81	35,531,797.81
	KRW per USD @ 1274.07	ForwardFX	8,869,214.41	8,869,214.41	8,869,214.41
	KRW per USD @ 1274.23	ForwardFX	7,847,876.76	7,847,876.76	7,847,876.76
	KRW per USD @ 1275.16	ForwardFX	7,842,153.14	7,842,153.14	7,842,153.14
	KRW per USD @ 1276.64	ForwardFX	8,224,714.88	8,224,714.88	8,224,714.88
	KRW per USD @ 1277.65	ForwardFX	2,974,210.46	2,974,210.46	2,974,210.46
	KRW per USD @ 1277.88	ForwardFX	8,138,479.36	8,138,479.36	8,138,479.36
	KRW per USD @ 1278.53	ForwardFX	36,135,249.08	36,135,249.08	36,135,249.08
	KRW per USD @ 1278.95	ForwardFX	10,011,337.43	10,011,337.43	10,011,337.43
	KRW per USD @ 1278.98	ForwardFX	21,579,696.32	21,579,696.32	21,579,696.32
	KRW per USD @ 1280.89	ForwardFX	21,547,517.74	21,547,517.74	21,547,517.74
	KRW per USD @ 1282.31	ForwardFX	36,106,713.67	36,106,713.67	36,106,713.67
	KRW per USD @ 1284.78	ForwardFX	15,722,536.15	15,722,536.15	15,722,536.15

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	KRW per USD @ 1287.40	ForwardFX	3,250,000.00	3,250,000.00	3,250,000.00
	KRW per USD @ 1288.10	ForwardFX	10,946,355.10	10,946,355.10	10,946,355.10
	KRW per USD @ 1288.40	ForwardFX	6,480,906.55	6,480,906.55	6,480,906.55
	KRW per USD @ 1288.60	ForwardFX	9,234,828.50	9,234,828.50	9,234,828.50
	KRW per USD @ 1288.61	ForwardFX	8,769,138.84	8,769,138.84	8,769,138.84
	KRW per USD @ 1288.70	ForwardFX	8,458,136.11	8,458,136.11	8,458,136.11
	KRW per USD @ 1289.40	ForwardFX	210,000.00	210,000.00	210,000.00
	KRW per USD @ 1290.00	ForwardFX	43,345,736.43	43,345,736.43	43,345,736.43
	KRW per USD @ 1290.28	ForwardFX	10,927,860.62	10,927,860.62	10,927,860.62
	KRW per USD @ 1290.72	ForwardFX	10,226,850.13	10,226,850.13	10,226,850.13
	KRW per USD @ 1291.45	ForwardFX	6,736,613.88	6,736,613.88	6,736,613.88
	KRW per USD @ 1293.00	ForwardFX	38,669,760.25	38,669,760.25	38,669,760.25
	KRW per USD @ 1294.20	ForwardFX	38,633,905.12	38,633,905.12	38,633,905.12
	KRW per USD @ 1294.80	ForwardFX	9,306,456.60	9,306,456.60	9,306,456.60
	KRW per USD @ 1295.17	ForwardFX	16,445,717.55	16,445,717.55	16,445,717.55
	KRW per USD @ 1297.00	ForwardFX	9,105,628.37	9,105,628.37	9,105,628.37
	KRW per USD @ 1298.18	ForwardFX	38,592,491.03	38,592,491.03	38,592,491.03
	KRW per USD @ 1299.00	ForwardFX	10,034,642.03	10,034,642.03	10,034,642.03
	KRW per USD @ 1299.10	ForwardFX	13,393,888.08	13,393,888.08	13,393,888.08
	KRW per USD @ 1299.50	ForwardFX	38,553,289.73	38,553,289.73	38,553,289.73
	KRW per USD @ 1300.12	ForwardFX	38,534,904.47	38,534,904.47	38,534,904.47
	KRW per USD @ 1300.60	ForwardFX	22,066,738.43	22,066,738.43	22,066,738.43
	KRW per USD @ 1301.00	ForwardFX	38,508,839.35	38,508,839.35	38,508,839.35
	KRW per USD @ 1301.50	ForwardFX	261,237.03	261,237.03	261,237.03
	KRW per USD @ 1302.16	ForwardFX	38,397,739.14	38,397,739.14	38,397,739.14
	KRW per USD @ 1302.67	ForwardFX	19,636,592.54	19,636,592.54	19,636,592.54
	KRW per USD @ 1304.00	ForwardFX	38,343,558.28	38,343,558.28	38,343,558.28
	KRW per USD @ 1309.50	ForwardFX	131,250.00	131,250.00	131,250.00
	KRW per USD @ 1311.00	ForwardFX	9,975,591.15	9,975,591.15	9,975,591.15
	KRW per USD @ 1311.49	ForwardFX	11,056,127.00	11,056,127.00	11,056,127.00
	KRW per USD @ 1314.50	ForwardFX	960,000.00	960,000.00	960,000.00
	KRW per USD @ 1321.50	ForwardFX	38,146,046.16	38,146,046.16	38,146,046.16
	KRW per USD @ 1324.04	ForwardFX	47,052,959.13	47,052,959.13	47,052,959.13
	KRW per USD @ 1327.70	ForwardFX	9,386,156.51	9,386,156.51	9,386,156.51
	KRW per USD @ 1335.68	ForwardFX	9,008,295.40	9,008,295.40	9,008,295.40
	KRW per USD @ 1349.10	ForwardFX	8,894,818.77	8,894,818.77	8,894,818.77
	KRW per USD @ 1358.47	ForwardFX	14,427,996.20	14,427,996.20	14,427,996.20
	KRW per USD @ 1360.60	ForwardFX	34,396,589.74	34,396,589.74	34,396,589.74
	KRW per USD @ 1364.74	ForwardFX	15,585,386.23	15,585,386.23	15,585,386.23
	KRW per USD @ 1366.30	ForwardFX	10,722,388.93	10,722,388.93	10,722,388.93
	KRW per USD @ 1366.90	ForwardFX	17,338,503.18	17,338,503.18	17,338,503.18
	KRW per USD @ 1367.65	ForwardFX	17,328,994.99	17,328,994.99	17,328,994.99
	KRW per USD @ 1368.03	ForwardFX	13,815,486.50	13,815,486.50	13,815,486.50
	KRW per USD @ 1368.05	ForwardFX	9,429,479.92	9,429,479.92	9,429,479.92
	KRW per USD @ 1373.18	ForwardFX	16,312,500.91	16,312,500.91	16,312,500.91
	KRW per USD @ 1374.67	ForwardFX	19,713,822.23	19,713,822.23	19,713,822.23
	KRW per USD @ 1375.00	ForwardFX	12,072,727.27	12,072,727.27	12,072,727.27
	KRW per USD @ 1375.10	ForwardFX	31,270,453.06	31,270,453.06	31,270,453.06
	KRW per USD @ 1375.80	ForwardFX	13,737,461.84	13,737,461.84	13,737,461.84
	KRW per USD @ 1376.14	ForwardFX	17,222,084.96	17,222,084.96	17,222,084.96

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	KRW per USD @ 1376.62	ForwardFX	16,489,663.09	16,489,663.09	16,489,663.09
	KRW per USD @ 1379.69	ForwardFX	10,190,695.01	10,190,695.01	10,190,695.01
	KRW per USD @ 1383.50	ForwardFX	9,517,166.61	9,517,166.61	9,517,166.61
	KRW per USD @ 1385.50	ForwardFX	700,000.00	700,000.00	700,000.00
	KRW per USD @ 1395.37	ForwardFX	18,846,614.16	18,846,614.16	18,846,614.16
	KRW per USD @ 1404.42	ForwardFX	9,897,324.16	9,897,324.16	9,897,324.16
	KRW per USD @ 1405.08	ForwardFX	9,892,675.15	9,892,675.15	9,892,675.15
	KRW per USD @ 1425.00	ForwardFX	700,000.00	700,000.00	700,000.00
	KRW per USD @ 1428.65	ForwardFX	9,086,200.26	9,086,200.26	9,086,200.26
	NZD per USD @ 1.55	ForwardFX	27,026,160.00	27,026,160.00	27,026,160.00
	NZD per USD @ 1.56	ForwardFX	13,717,646.46	13,717,646.46	13,717,646.46
	NZD per USD @ 1.57	ForwardFX	137,823,309.60	137,823,309.60	137,823,309.60
	NZD per USD @ 1.58	ForwardFX	59,540,381.00	59,540,381.00	59,540,381.00
	NZD per USD @ 1.60	ForwardFX	19,194,355.74	19,194,355.74	19,194,355.74
	NZD per USD @ 1.62	ForwardFX	41,850,185.00	41,850,185.00	41,850,185.00
	NZD per USD @ 1.63	ForwardFX	62,052,179.54	62,052,179.54	62,052,179.54
	NZD per USD @ 1.64	ForwardFX	17,712,823.00	17,712,823.00	17,712,823.00
	NZD per USD @ 1.66	ForwardFX	15,049,354.86	15,049,354.86	15,049,354.86
	NZD per USD @ 1.76	ForwardFX	117,041,077.40	117,041,077.40	117,041,077.40
	NZD per USD @ 1.77	ForwardFX	24,499,140.00	24,499,140.00	24,499,140.00
	PHP per USD @ 52.42	ForwardFX	3,624,570.78	3,624,570.78	3,624,570.78
	PHP per USD @ 52.60	ForwardFX	3,422,189.86	3,422,189.86	3,422,189.86
	PHP per USD @ 52.61	ForwardFX	1,634,701.29	1,634,701.29	1,634,701.29
	PHP per USD @ 52.64	ForwardFX	3,229,176.56	3,229,176.56	3,229,176.56
	PHP per USD @ 52.65	ForwardFX	8,387,947.62	8,387,947.62	8,387,947.62
	PHP per USD @ 52.66	ForwardFX	1,610,452.75	1,610,452.75	1,610,452.75
	PHP per USD @ 52.78	ForwardFX	3,228,281.68	3,228,281.68	3,228,281.68
	PHP per USD @ 52.90	ForwardFX	1,606,744.55	1,606,744.55	1,606,744.55
	PHP per USD @ 52.93	ForwardFX	1,607,753.49	1,607,753.49	1,607,753.49
	PHP per USD @ 53.01	ForwardFX	1,631,675.25	1,631,675.25	1,631,675.25
	PHP per USD @ 53.14	ForwardFX	1,601,279.52	1,601,279.52	1,601,279.52
	PHP per USD @ 53.24	ForwardFX	1,617,205.11	1,617,205.11	1,617,205.11
	PHP per USD @ 53.28	ForwardFX	1,614,114.11	1,614,114.11	1,614,114.11
	PHP per USD @ 53.31	ForwardFX	1,613,084.74	1,613,084.74	1,613,084.74
	PHP per USD @ 53.44	ForwardFX	1,627,841.71	1,627,841.71	1,627,841.71
	PHP per USD @ 53.60	ForwardFX	3,171,345.96	3,171,345.96	3,171,345.96
	PHP per USD @ 53.76	ForwardFX	1,618,363.78	1,618,363.78	1,618,363.78
	PHP per USD @ 53.90	ForwardFX	4,192,949.91	4,192,949.91	4,192,949.91
	PHP per USD @ 53.92	ForwardFX	4,191,083.75	4,191,083.75	4,191,083.75
	PHP per USD @ 53.93	ForwardFX	1,613,202.30	1,613,202.30	1,613,202.30
	PHP per USD @ 53.99	ForwardFX	1,611,349.83	1,611,349.83	1,611,349.83
	PHP per USD @ 54.70	ForwardFX	7,970,166.72	7,970,166.72	7,970,166.72
	PHP per USD @ 55.00	ForwardFX	1,490,854.88	1,490,854.88	1,490,854.88
	PHP per USD @ 55.17	ForwardFX	5,419,284.02	5,419,284.02	5,419,284.02
	PHP per USD @ 55.18	ForwardFX	5,418,301.97	5,418,301.97	5,418,301.97
	PHP per USD @ 55.41	ForwardFX	11,517,416.98	11,517,416.98	11,517,416.98
	PHP per USD @ 55.43	ForwardFX	5,708,100.31	5,708,100.31	5,708,100.31
	PHP per USD @ 55.59	ForwardFX	2,878,168.91	2,878,168.91	2,878,168.91
	PHP per USD @ 55.60	ForwardFX	4,379,480.65	4,379,480.65	4,379,480.65
	PHP per USD @ 55.61	ForwardFX	7,443,326.24	7,443,326.24	7,443,326.24

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	PHP per USD @ 55.66	ForwardFX	4,374,775.42	4,374,775.42	4,374,775.42
	PHP per USD @ 55.67	ForwardFX	4,028,270.16	4,028,270.16	4,028,270.16
	PHP per USD @ 55.69	ForwardFX	11,043,275.27	11,043,275.27	11,043,275.27
	PHP per USD @ 55.73	ForwardFX	3,122,028.24	3,122,028.24	3,122,028.24
	PHP per USD @ 55.82	ForwardFX	4,478,882.07	4,478,882.07	4,478,882.07
	PHP per USD @ 55.84	ForwardFX	4,477,478.28	4,477,478.28	4,477,478.28
	PHP per USD @ 55.88	ForwardFX	4,473,472.31	4,473,472.31	4,473,472.31
	PHP per USD @ 55.89	ForwardFX	4,473,072.11	4,473,072.11	4,473,072.11
	PHP per USD @ 55.93	ForwardFX	5,328,088.68	5,328,088.68	5,328,088.68
	PHP per USD @ 55.97	ForwardFX	6,431,465.59	6,431,465.59	6,431,465.59
	PHP per USD @ 55.98	ForwardFX	4,287,245.44	4,287,245.44	4,287,245.44
	PHP per USD @ 56.09	ForwardFX	4,456,725.20	4,456,725.20	4,456,725.20
	PHP per USD @ 56.10	ForwardFX	10,873,176.58	10,873,176.58	10,873,176.58
	PHP per USD @ 56.13	ForwardFX	4,275,407.50	4,275,407.50	4,275,407.50
	PHP per USD @ 56.16	ForwardFX	4,451,535.25	4,451,535.25	4,451,535.25
	PHP per USD @ 56.21	ForwardFX	8,539,405.80	8,539,405.80	8,539,405.80
	PHP per USD @ 56.30	ForwardFX	9,236,083.03	9,236,083.03	9,236,083.03
	PHP per USD @ 56.39	ForwardFX	4,256,149.25	4,256,149.25	4,256,149.25
	PHP per USD @ 56.45	ForwardFX	3,365,571.97	3,365,571.97	3,365,571.97
	PHP per USD @ 56.46	ForwardFX	4,958,876.74	4,958,876.74	4,958,876.74
	PHP per USD @ 56.47	ForwardFX	8,624,200.89	8,624,200.89	8,624,200.89
	PHP per USD @ 56.59	ForwardFX	8,818,123.98	8,818,123.98	8,818,123.98
	PHP per USD @ 56.67	ForwardFX	2,646,733.77	2,646,733.77	2,646,733.77
	PHP per USD @ 56.69	ForwardFX	3,351,442.88	3,351,442.88	3,351,442.88
	PHP per USD @ 56.73	ForwardFX	4,935,747.15	4,935,747.15	4,935,747.15
	PHP per USD @ 56.85	ForwardFX	2,814,621.96	2,814,621.96	2,814,621.96
	PHP per USD @ 56.99	ForwardFX	3,684,727.68	3,684,727.68	3,684,727.68
	PHP per USD @ 57.06	ForwardFX	3,329,711.54	3,329,711.54	3,329,711.54
	PHP per USD @ 57.85	ForwardFX	8,660,328.44	8,660,328.44	8,660,328.44
	PHP per USD @ 58.15	ForwardFX	5,441,194.18	5,441,194.18	5,441,194.18
	PHP per USD @ 58.18	ForwardFX	2,921,966.31	2,921,966.31	2,921,966.31
	PHP per USD @ 58.60	ForwardFX	3,413,027.53	3,413,027.53	3,413,027.53
	PHP per USD @ 58.62	ForwardFX	2,831,604.80	2,831,604.80	2,831,604.80
	PHP per USD @ 59.48	ForwardFX	2,360,000.00	2,360,000.00	2,360,000.00
	PHP per USD @ 59.99	ForwardFX	3,200,586.77	3,200,586.77	3,200,586.77
	PHP per USD @ 60.00	ForwardFX	3,333,055.58	3,333,055.58	3,333,055.58
	PHP per USD @ 60.01	ForwardFX	3,332,777.87	3,332,777.87	3,332,777.87
	PHP per USD @ 60.10	ForwardFX	3,194,728.70	3,194,728.70	3,194,728.70
	PHP per USD @ 60.12	ForwardFX	3,326,403.33	3,326,403.33	3,326,403.33
	PHP per USD @ 60.18	ForwardFX	3,323,341.15	3,323,341.15	3,323,341.15
	PHP per USD @ 60.23	ForwardFX	8,749,501.93	8,749,501.93	8,749,501.93
	PHP per USD @ 60.26	ForwardFX	3,319,116.45	3,319,116.45	3,319,116.45
	PHP per USD @ 60.54	ForwardFX	8,936,240.50	8,936,240.50	8,936,240.50
	SGD per USD @ 1.34	ForwardFX	65,939,652.20	65,939,652.20	65,939,652.20
	SGD per USD @ 1.35	ForwardFX	149,014,802.22	149,014,802.22	149,014,802.22
	SGD per USD @ 1.36	ForwardFX	108,212,728.94	108,212,728.94	108,212,728.94
	SGD per USD @ 1.37	ForwardFX	258,827,124.93	258,827,124.93	258,827,124.93
	SGD per USD @ 1.38	ForwardFX	191,092,545.21	191,092,545.21	191,092,545.21
	SGD per USD @ 1.39	ForwardFX	175,898,801.49	175,898,801.49	175,898,801.49
	SGD per USD @ 1.40	ForwardFX	225,986,838.37	225,986,838.37	225,986,838.37

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	SGD per USD @ 1.41	ForwardFX	107,288,014.82	107,288,014.82	107,288,014.82
	SGD per USD @ 1.42	ForwardFX	101,522,498.78	101,522,498.78	101,522,498.78
	SGD per USD @ 1.43	ForwardFX	93,476,334.88	93,476,334.88	93,476,334.88
	THB per USD @ 32.34	ForwardFX	7,112,485.50	7,112,485.50	7,112,485.50
	THB per USD @ 32.42	ForwardFX	7,402,837.75	7,402,837.75	7,402,837.75
	THB per USD @ 32.99	ForwardFX	7,487,117.31	7,487,117.31	7,487,117.31
	THB per USD @ 33.01	ForwardFX	7,421,094.08	7,421,094.08	7,421,094.08
	THB per USD @ 33.11	ForwardFX	13,682,793.88	13,682,793.88	13,682,793.88
	THB per USD @ 33.13	ForwardFX	7,396,003.14	7,396,003.14	7,396,003.14
	THB per USD @ 33.15	ForwardFX	6,213,428.24	6,213,428.24	6,213,428.24
	THB per USD @ 33.18	ForwardFX	7,382,853.70	7,382,853.70	7,382,853.70
	THB per USD @ 33.24	ForwardFX	7,370,194.33	7,370,194.33	7,370,194.33
	THB per USD @ 33.28	ForwardFX	6,970,525.49	6,970,525.49	6,970,525.49
	THB per USD @ 33.29	ForwardFX	21,687,193.22	21,687,193.22	21,687,193.22
	THB per USD @ 33.36	ForwardFX	8,754,047.25	8,754,047.25	8,754,047.25
	THB per USD @ 33.38	ForwardFX	16,088,577.12	16,088,577.12	16,088,577.12
	THB per USD @ 33.39	ForwardFX	10,603,063.42	10,603,063.42	10,603,063.42
	THB per USD @ 33.48	ForwardFX	17,380,916.83	17,380,916.83	17,380,916.83
	THB per USD @ 33.49	ForwardFX	6,509,405.83	6,509,405.83	6,509,405.83
	THB per USD @ 33.55	ForwardFX	6,497,377.21	6,497,377.21	6,497,377.21
	THB per USD @ 33.63	ForwardFX	17,810,153.87	17,810,153.87	17,810,153.87
	THB per USD @ 33.68	ForwardFX	7,691,165.55	7,691,165.55	7,691,165.55
	THB per USD @ 33.92	ForwardFX	8,580,274.21	8,580,274.21	8,580,274.21
	THB per USD @ 33.97	ForwardFX	8,567,138.69	8,567,138.69	8,567,138.69
	THB per USD @ 34.45	ForwardFX	23,544,439.77	23,544,439.77	23,544,439.77
	THB per USD @ 34.50	ForwardFX	8,694,669.30	8,694,669.30	8,694,669.30
	THB per USD @ 34.52	ForwardFX	17,352,913.06	17,352,913.06	17,352,913.06
	THB per USD @ 34.56	ForwardFX	29,512,745.82	29,512,745.82	29,512,745.82
	THB per USD @ 34.58	ForwardFX	17,150,624.71	17,150,624.71	17,150,624.71
	THB per USD @ 34.59	ForwardFX	17,347,558.34	17,347,558.34	17,347,558.34
	THB per USD @ 34.64	ForwardFX	8,111,906.20	8,111,906.20	8,111,906.20
	THB per USD @ 34.69	ForwardFX	8,446,432.90	8,446,432.90	8,446,432.90
	THB per USD @ 34.71	ForwardFX	8,528,833.80	8,528,833.80	8,528,833.80
	THB per USD @ 34.75	ForwardFX	9,511,886.26	9,511,886.26	9,511,886.26
	THB per USD @ 34.78	ForwardFX	19,996,796.93	19,996,796.93	19,996,796.93
	THB per USD @ 34.79	ForwardFX	10,491,339.61	10,491,339.61	10,491,339.61
	THB per USD @ 34.80	ForwardFX	15,754,999.39	15,754,999.39	15,754,999.39
	THB per USD @ 34.81	ForwardFX	19,790,604.49	19,790,604.49	19,790,604.49
	THB per USD @ 34.89	ForwardFX	10,142,179.66	10,142,179.66	10,142,179.66
	THB per USD @ 34.97	ForwardFX	12,209,827.17	12,209,827.17	12,209,827.17
	THB per USD @ 35.02	ForwardFX	8,451,950.94	8,451,950.94	8,451,950.94
	THB per USD @ 35.28	ForwardFX	5,668,291.58	5,668,291.58	5,668,291.58
	THB per USD @ 35.40	ForwardFX	5,932,203.39	5,932,203.39	5,932,203.39
	THB per USD @ 35.42	ForwardFX	969,315.46	969,315.46	969,315.46
	THB per USD @ 35.43	ForwardFX	4,797,936.32	4,797,936.32	4,797,936.32
	THB per USD @ 35.45	ForwardFX	5,077,545.40	5,077,545.40	5,077,545.40
	THB per USD @ 35.46	ForwardFX	21,149,581.51	21,149,581.51	21,149,581.51
	THB per USD @ 35.47	ForwardFX	7,837,167.34	7,837,167.34	7,837,167.34
	THB per USD @ 35.48	ForwardFX	10,710,394.35	10,710,394.35	10,710,394.35
	THB per USD @ 35.57	ForwardFX	7,872,134.05	7,872,134.05	7,872,134.05

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	THB per USD @ 35.59	ForwardFX	7,867,710.07	7,867,710.07	7,867,710.07
	THB per USD @ 35.84	ForwardFX	7,253,958.29	7,253,958.29	7,253,958.29
	THB per USD @ 35.85	ForwardFX	7,252,946.51	7,252,946.51	7,252,946.51
	THB per USD @ 35.86	ForwardFX	7,250,418.29	7,250,418.29	7,250,418.29
	THB per USD @ 35.89	ForwardFX	8,080,830.60	8,080,830.60	8,080,830.60
	THB per USD @ 35.99	ForwardFX	3,889,461.50	3,889,461.50	3,889,461.50
	THB per USD @ 36.10	ForwardFX	4,709,793.60	4,709,793.60	4,709,793.60
	THB per USD @ 36.22	ForwardFX	12,823,061.63	12,823,061.63	12,823,061.63
	THB per USD @ 36.23	ForwardFX	12,725,315.37	12,725,315.37	12,725,315.37
	THB per USD @ 36.27	ForwardFX	12,804,852.83	12,804,852.83	12,804,852.83
	THB per USD @ 36.29	ForwardFX	12,703,224.03	12,703,224.03	12,703,224.03
	THB per USD @ 36.33	ForwardFX	8,808,293.01	8,808,293.01	8,808,293.01
	THB per USD @ 36.35	ForwardFX	7,978,628.28	7,978,628.28	7,978,628.28
	THB per USD @ 36.47	ForwardFX	9,322,526.51	9,322,526.51	9,322,526.51
	THB per USD @ 36.97	ForwardFX	9,548,282.39	9,548,282.39	9,548,282.39
	THB per USD @ 37.06	ForwardFX	7,286,013.82	7,286,013.82	7,286,013.82
	THB per USD @ 37.39	ForwardFX	8,023,535.70	8,023,535.70	8,023,535.70
	THB per USD @ 37.46	ForwardFX	8,007,601.88	8,007,601.88	8,007,601.88
	THB per USD @ 37.48	ForwardFX	8,004,696.09	8,004,696.09	8,004,696.09
	THB per USD @ 37.55	ForwardFX	7,989,347.54	7,989,347.54	7,989,347.54
	TWD per USD @ 27.91	ForwardFX	2,117,520.60	2,117,520.60	2,117,520.60
	TWD per USD @ 28.07	ForwardFX	2,137,856.09	2,137,856.09	2,137,856.09
	TWD per USD @ 28.11	ForwardFX	2,109,644.60	2,109,644.60	2,109,644.60
	TWD per USD @ 28.21	ForwardFX	2,035,028.01	2,035,028.01	2,035,028.01
	TWD per USD @ 28.73	ForwardFX	2,088,191.28	2,088,191.28	2,088,191.28
	TWD per USD @ 28.86	ForwardFX	3,603,728.47	3,603,728.47	3,603,728.47
	TWD per USD @ 29.28	ForwardFX	10,315,264.54	10,315,264.54	10,315,264.54
	TWD per USD @ 30.09	ForwardFX	24,526,420.74	24,526,420.74	24,526,420.74
	TWD per USD @ 30.11	ForwardFX	13,286,343.96	13,286,343.96	13,286,343.96
	TWD per USD @ 30.12	ForwardFX	9,994,687.21	9,994,687.21	9,994,687.21
	TWD per USD @ 30.13	ForwardFX	24,495,404.62	24,495,404.62	24,495,404.62
	TWD per USD @ 30.17	ForwardFX	11,700,364.60	11,700,364.60	11,700,364.60
	TWD per USD @ 30.22	ForwardFX	13,234,318.58	13,234,318.58	13,234,318.58
	TWD per USD @ 30.29	ForwardFX	8,154,506.44	8,154,506.44	8,154,506.44
	TWD per USD @ 30.44	ForwardFX	26,283,885.68	26,283,885.68	26,283,885.68
	TWD per USD @ 30.46	ForwardFX	11,490,479.32	11,490,479.32	11,490,479.32
	TWD per USD @ 30.47	ForwardFX	11,484,823.63	11,484,823.63	11,484,823.63
	TWD per USD @ 30.51	ForwardFX	10,849,454.25	10,849,454.25	10,849,454.25
	TWD per USD @ 30.52	ForwardFX	19,662,461.08	19,662,461.08	19,662,461.08
	TWD per USD @ 30.55	ForwardFX	9,818,681.68	9,818,681.68	9,818,681.68
	TWD per USD @ 30.56	ForwardFX	11,551,047.12	11,551,047.12	11,551,047.12
	TWD per USD @ 30.58	ForwardFX	4,774,362.33	4,774,362.33	4,774,362.33
	TWD per USD @ 30.59	ForwardFX	13,076,168.68	13,076,168.68	13,076,168.68
	TWD per USD @ 30.65	ForwardFX	26,101,908.64	26,101,908.64	26,101,908.64
	TWD per USD @ 30.66	ForwardFX	4,892,367.91	4,892,367.91	4,892,367.91
	TWD per USD @ 30.67	ForwardFX	14,347,989.14	14,347,989.14	14,347,989.14
	TWD per USD @ 30.68	ForwardFX	4,889,051.13	4,889,051.13	4,889,051.13
	TWD per USD @ 30.70	ForwardFX	4,234,444.93	4,234,444.93	4,234,444.93
	TWD per USD @ 30.74	ForwardFX	1,300,845.80	1,300,845.80	1,300,845.80
	TWD per USD @ 30.88	ForwardFX	34,974,062.18	34,974,062.18	34,974,062.18

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	TWD per USD @ 31.08	ForwardFX	6,113,256.11	6,113,256.11	6,113,256.11
	TWD per USD @ 31.10	ForwardFX	10,931,069.96	10,931,069.96	10,931,069.96
	TWD per USD @ 31.15	ForwardFX	9,951,536.78	9,951,536.78	9,951,536.78
	TWD per USD @ 31.18	ForwardFX	42,656,170.94	42,656,170.94	42,656,170.94
	TWD per USD @ 31.19	ForwardFX	5,771,080.47	5,771,080.47	5,771,080.47
	TWD per USD @ 31.20	ForwardFX	6,570,512.82	6,570,512.82	6,570,512.82
	TWD per USD @ 31.21	ForwardFX	23,905,537.01	23,905,537.01	23,905,537.01
	TWD per USD @ 31.23	ForwardFX	6,403,073.48	6,403,073.48	6,403,073.48
	TWD per USD @ 31.24	ForwardFX	1,400,000.00	1,400,000.00	1,400,000.00
	TWD per USD @ 31.26	ForwardFX	21,751,013.12	21,751,013.12	21,751,013.12
	TWD per USD @ 31.30	ForwardFX	8,944,686.70	8,944,686.70	8,944,686.70
	TWD per USD @ 31.31	ForwardFX	12,775,879.14	12,775,879.14	12,775,879.14
	TWD per USD @ 31.35	ForwardFX	7,495,080.36	7,495,080.36	7,495,080.36
	TWD per USD @ 31.37	ForwardFX	15,396,219.38	15,396,219.38	15,396,219.38
	TWD per USD @ 31.58	ForwardFX	11,176,226.61	11,176,226.61	11,176,226.61
	TWD per USD @ 31.60	ForwardFX	7,595,417.43	7,595,417.43	7,595,417.43
	TWD per USD @ 31.61	ForwardFX	158,155.28	158,155.28	158,155.28
	TWD per USD @ 31.63	ForwardFX	17,670,492.27	17,670,492.27	17,670,492.27
	TWD per USD @ 31.64	ForwardFX	11,157,997.88	11,157,997.88	11,157,997.88
	TWD per USD @ 31.66	ForwardFX	10,421,601.14	10,421,601.14	10,421,601.14
	TWD per USD @ 31.67	ForwardFX	2,557,706.27	2,557,706.27	2,557,706.27
	TWD per USD @ 31.69	ForwardFX	35,663,179.06	35,663,179.06	35,663,179.06
	TWD per USD @ 31.70	ForwardFX	1,529,954.88	1,529,954.88	1,529,954.88
	TWD per USD @ 31.75	ForwardFX	1,420,000.00	1,420,000.00	1,420,000.00
	TWD per USD @ 32.03	ForwardFX	7,805,182.64	7,805,182.64	7,805,182.64
	TWD per USD @ 32.11	ForwardFX	1,320,000.00	1,320,000.00	1,320,000.00
	TWD per USD @ 32.23	ForwardFX	1,355,000.00	1,355,000.00	1,355,000.00
	USD per AUD @ 0.67	ForwardFX	(35,889,373.90)	(35,889,373.90)	(35,889,373.90)
	USD per AUD @ 0.68	ForwardFX	(39,632,352.59)	(39,632,352.59)	(39,632,352.59)
	USD per AUD @ 0.69	ForwardFX	(19,986,432.90)	(19,986,432.90)	(19,986,432.90)
	USD per AUD @ 0.70	ForwardFX	(23,370,973.50)	(23,370,973.50)	(23,370,973.50)
	USD per AUD @ 0.71	ForwardFX	(18,403,287.50)	(18,403,287.50)	(18,403,287.50)
	USD per AUD @ 0.72	ForwardFX	(643,985.10)	(643,985.10)	(643,985.10)
	USD per AUD @ 0.73	ForwardFX	(55,844,388.00)	(55,844,388.00)	(55,844,388.00)
	USD per AUD @ 0.74	ForwardFX	(34,678,540.00)	(34,678,540.00)	(34,678,540.00)
	USD per AUD @ 0.77	ForwardFX	(6,174,888.00)	(6,174,888.00)	(6,174,888.00)
	USD per AUD @ 0.78	ForwardFX	(103,669,485.30)	(103,669,485.30)	(103,669,485.30)
	USD per AUD @ 0.80	ForwardFX	(12,010,540.00)	(12,010,540.00)	(12,010,540.00)
	USD per CNH @ 0.14	ForwardFX	(667,180,873.70)	(667,180,873.70)	(667,180,873.70)
	USD per CNH @ 0.15	ForwardFX	(736,991,642.99)	(736,991,642.99)	(736,991,642.99)
	USD per CNH @ 0.16	ForwardFX	(129,585,674.73)	(129,585,674.73)	(129,585,674.73)
	USD per EUR @ 1.04	ForwardFX	(57,449,839.21)	(57,449,839.21)	(57,449,839.21)
	USD per EUR @ 1.09	ForwardFX	(44,690,596.92)	(44,690,596.92)	(44,690,596.92)
	USD per HKD @ 0.13	ForwardFX	(306,539,092.95)	(306,539,092.95)	(306,539,092.95)
	USD per IDR @ 0.00	ForwardFX	(444,116,280.76)	(444,116,280.76)	(444,116,280.76)
	USD per INR @ 0.01	ForwardFX	(633,168,156.60)	(633,168,156.60)	(633,168,156.60)
	USD per JPY @ 0.01	ForwardFX	(512,418,350.66)	(512,418,350.66)	(512,418,350.66)
	USD per KRW @ 0.00	ForwardFX	(1,542,547,018.45)	(1,542,547,018.45)	(1,542,547,018.45)
	USD per NZD @ 0.57	ForwardFX	(54,275,261.00)	(54,275,261.00)	(54,275,261.00)
	USD per NZD @ 0.60	ForwardFX	(29,698,004.16)	(29,698,004.16)	(29,698,004.16)

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	USD per NZD @ 0.61	ForwardFX	(7,625,752.00)	(7,625,752.00)	(7,625,752.00)
	USD per NZD @ 0.62	ForwardFX	(78,612,738.00)	(78,612,738.00)	(78,612,738.00)
	USD per NZD @ 0.63	ForwardFX	(105,331,150.24)	(105,331,150.24)	(105,331,150.24)
	USD per NZD @ 0.64	ForwardFX	(117,711,259.40)	(117,711,259.40)	(117,711,259.40)
	USD per NZD @ 0.66	ForwardFX	(46,152,347.60)	(46,152,347.60)	(46,152,347.60)
	USD per NZD @ 0.68	ForwardFX	(16,652,194.04)	(16,652,194.04)	(16,652,194.04)
	USD per NZD @ 0.69	ForwardFX	(29,512,362.90)	(29,512,362.90)	(29,512,362.90)
	USD per NZD @ 0.71	ForwardFX	(21,357,280.00)	(21,357,280.00)	(21,357,280.00)
	USD per NZD @ 0.72	ForwardFX	(53,232,703.35)	(53,232,703.35)	(53,232,703.35)
	USD per PHP @ 0.02	ForwardFX	(306,481,960.79)	(306,481,960.79)	(306,481,960.79)
	USD per SGD @ 0.69	ForwardFX	(13,357,788.01)	(13,357,788.01)	(13,357,788.01)
	USD per SGD @ 0.70	ForwardFX	(411,419,466.43)	(411,419,466.43)	(411,419,466.43)
	USD per SGD @ 0.71	ForwardFX	(233,003,930.17)	(233,003,930.17)	(233,003,930.17)
	USD per SGD @ 0.72	ForwardFX	(56,419,923.24)	(56,419,923.24)	(56,419,923.24)
	USD per SGD @ 0.73	ForwardFX	(299,080,278.71)	(299,080,278.71)	(299,080,278.71)
	USD per SGD @ 0.74	ForwardFX	(409,240,735.75)	(409,240,735.75)	(409,240,735.75)
	USD per SGD @ 0.75	ForwardFX	(62,560,882.22)	(62,560,882.22)	(62,560,882.22)
	USD per THB @ 0.03	ForwardFX	(726,117,481.12)	(726,117,481.12)	(726,117,481.12)
	USD per TWD @ 0.03	ForwardFX	(491,908,291.56)	(491,908,291.56)	(491,908,291.56)
	USD per TWD @ 0.04	ForwardFX	(153,011,600.60)	(153,011,600.60)	(153,011,600.60)
	EUR per USD @ 0.95	ForwardFX	(884,422.64)	(932,537.44)	(947,925.38)
	EUR per USD @ 0.96	ForwardFX	(900,000.00)	(940,393.08)	(964,621.22)
	EUR per USD @ 1.01	ForwardFX	(6,993,731.44)	(6,918,422.87)	(7,495,890.80)
	EUR per USD @ 1.02	ForwardFX	(340,000.00)	(334,243.19)	(364,412.46)
	USD per EUR @ 1.03	ForwardFX	2,500,000.00	2,575,403.75	2,679,503.38
	USD per EUR @ 1.06	ForwardFX	1,200,000.00	1,270,644.00	1,286,161.62
	USD per EUR @ 1.07	ForwardFX	502,168.55	534,906.42	538,224.93
	JPY per USD @ 137.32	ForwardFX	(74,895,229.00)	(545,393.06)	(572,055.65)
	USD per JPY @ 0.01	ForwardFX	63,244,999.00	430,461.23	483,070.28
	MXN per USD @ 20.31	ForwardFX	(7,059,988.75)	(347,621.52)	(361,057.46)
	MXN per USD @ 20.32	ForwardFX	(7,059,988.74)	(347,420.75)	(361,057.46)
	MXN per USD @ 20.33	ForwardFX	(7,059,988.75)	(347,342.67)	(361,057.46)
	MXN per USD @ 20.34	ForwardFX	(7,059,988.75)	(347,057.38)	(361,057.46)
	USD per MXN @ 0.05	ForwardFX	1,768,897.92	88,310.31	90,463.85
	USD per ZAR @ 0.06	ForwardFX	2,073,707.27	114,073.16	121,849.17
	ZAR per USD @ 18.17	ForwardFX	(6,369,328.21)	(350,633.22)	(374,255.99)
	ZAR per USD @ 18.19	ForwardFX	(1,398,145.22)	(76,879.31)	(82,153.76)
	ZAR per USD @ 18.25	ForwardFX	(1,370,730.60)	(75,119.30)	(80,542.90)
	EUR per USD @ 0.95	ForwardFX	932,537.44	932,537.44	932,537.44
	EUR per USD @ 0.96	ForwardFX	940,393.08	940,393.08	940,393.08
	EUR per USD @ 1.01	ForwardFX	6,918,422.87	6,918,422.87	6,918,422.87
	EUR per USD @ 1.02	ForwardFX	334,243.19	334,243.19	334,243.19
	JPY per USD @ 137.32	ForwardFX	545,393.06	545,393.06	545,393.06
	MXN per USD @ 20.31	ForwardFX	347,621.52	347,621.52	347,621.52
	MXN per USD @ 20.32	ForwardFX	347,420.75	347,420.75	347,420.75
	MXN per USD @ 20.33	ForwardFX	347,342.67	347,342.67	347,342.67
	MXN per USD @ 20.34	ForwardFX	347,057.38	347,057.38	347,057.38
	USD per EUR @ 1.03	ForwardFX	(2,575,403.75)	(2,575,403.75)	(2,575,403.75)
	USD per EUR @ 1.06	ForwardFX	(1,270,644.00)	(1,270,644.00)	(1,270,644.00)
	USD per EUR @ 1.07	ForwardFX	(534,906.42)	(534,906.42)	(534,906.42)

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	USD per JPY @ 0.01	ForwardFX	(430,461.23)	(430,461.23)	(430,461.23)
	USD per MXN @ 0.05	ForwardFX	(88,310.31)	(88,310.31)	(88,310.31)
	USD per ZAR @ 0.06	ForwardFX	(114,073.16)	(114,073.16)	(114,073.16)
	ZAR per USD @ 18.17	ForwardFX	350,633.22	350,633.22	350,633.22
	ZAR per USD @ 18.19	ForwardFX	76,879.31	76,879.31	76,879.31
	ZAR per USD @ 18.25	ForwardFX	75,119.30	75,119.30	75,119.30
	SUNGROW POWER SUPPLY CO LT-A CFD	Equity Instruments	39,400.00	738,144.90	633,646.45
	SHENZHEN UNITED WINNERS LA-A CFD	Equity Instruments	86,100.00	0.00	361,779.28
	EMPYREAN TECHNOLOGY CO LTD-A CFD	Equity Instruments	45,400.00	605,569.46	588,227.05
	HUAXIA EYE HOSPITAL GROUP -A CFD	Equity Instruments	87,100.00	0.00	916,017.81
	ADAMA LTD-A CFD	Equity Instruments	319,800.00	0.00	416,328.38
	XUJI ELECTRIC CO LTD-A CFD	Equity Instruments	271,300.00	0.00	779,357.71
	ZHEJIANG JUHUA CO-A CFD	Equity Instruments	151,200.00	0.00	337,343.67
	KWEICHOW MOUTAI CO LTD-A CFD	Equity Instruments	5,430.00	0.00	1,348,966.43
	SANY HEAVY INDUSTRY CO LTD-A CFD	Equity Instruments	286,500.00	0.00	651,164.46
	NARI TECHNOLOGY CO LTD-A CFD	Equity Instruments	81,500.00	0.00	286,059.53
	AIER EYE HOSPITAL GROUP CO-A CFD	Equity Instruments	225,055.00	145,305.30	1,005,863.15
	GUANGDONG HAID GROUP CO-A CFD	Equity Instruments	86,600.00	0.00	768,994.34
	S F HOLDING CO LTD-A CFD	Equity Instruments	78,900.00	0.00	655,561.08
	NAURA TECHNOLOGY GROUP CO-A CFD	Equity Instruments	10,000.00	0.00	324,093.39
	BEIJING DABEINONG TECHNOLO-A CFD	Equity Instruments	738,500.00	0.00	945,473.77
	VENUSTECH GROUP INC-A CFD	Equity Instruments	140,400.00	0.00	526,724.69
	POWER CONSTRUCTION CORP OF-A CFD	Equity Instruments	1,086,000.00	0.00	1,106,043.12
	MUYUAN FOODS CO LTD-A CFD	Equity Instruments	213,700.00	0.00	1,498,608.26
	CONTEMPORARY AMPEREX TECHN-A CFD	Equity Instruments	14,400.00	0.00	814,944.26
	SINENG ELECTRIC CO LTD-A CFD	Equity Instruments	80,000.00	0.00	677,129.34
	ARCTECH SOLAR HOLDING CO L-A CFD	Equity Instruments	33,500.00	0.00	474,186.17
	VERISILICON MICROELECTRONI-A CFD	Equity Instruments	107,600.00	0.00	682,125.52
	SOFTBANK GROUP CORP CFD	Equity Instruments	(7,400.00)	(318,720.70)	(318,238.34)
	SK HYNIX INC CFD	Equity Instruments	21,400.00	344,603.82	1,269,276.39
	DB HITEK CO LTD CFD	Equity Instruments	(14,051.00)	0.00	(412,807.16)
	AMOREPACIFIC GROUP CFD	Equity Instruments	(7,253.00)	0.00	(200,181.65)
	KOREAN AIR LINES CO LTD CFD	Equity Instruments	(25,176.00)	0.00	(456,930.96)
	HYUNDAI MOTOR CO CFD	Equity Instruments	8,985.00	0.00	1,072,941.88
	OTTOGI CORPORATION CFD	Equity Instruments	1,614.00	0.00	607,563.46
	SAMSUNG ELECTRO-MECHANICS CO CFD	Equity Instruments	4,000.00	0.00	412,811.39
	KOREA SHIPBUILDING & OFFSHOR CFD	Equity Instruments	6,600.00	0.00	369,015.42
	HANWHA SOLUTIONS CORP CFD	Equity Instruments	36,823.00	73,867.80	1,252,185.84
	OCI CO LTD CFD	Equity Instruments	13,600.00	0.00	869,023.32
	SAMSUNG HEAVY INDUSTRIES CFD	Equity Instruments	84,500.00	0.00	341,474.89
	S-OIL CORP CFD	Equity Instruments	9,400.00	0.00	619,976.28
	LOTTE CHEMICAL CORP CFD	Equity Instruments	(3,899.00)	(144,029.90)	(550,392.64)
	SUNGWOO HITECH CO LTD CFD	Equity Instruments	(9,574.00)	0.00	(35,396.16)
	KOREA GAS CORPORATION CFD	Equity Instruments	15,000.00	0.00	429,418.74
	DUK SAN NEOLUX CO LTD CFD	Equity Instruments	(9,656.00)	0.00	(298,576.20)
	HD HYUNDAI CFD	Equity Instruments	(20,447.00)	0.00	(923,308.58)
	HYUNDAI ENERGY SOLUTIONS CFD	Equity Instruments	28,200.00	165,073.75	1,088,303.66
	F&F CO LTD / NEW CFD	Equity Instruments	4,838.00	0.00	552,859.63
	W-SCOPE CHUNGJU PLANT CO LTD CFD	Equity Instruments	11,691.00	144,418.95	372,826.86
	HANWHA SOLUTIONS CORP-RIGHTS CFD	Equity Instruments	250.00	0.00	982.60

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	LOTTE CHEMICAL CORPORATION KRW 5000	Equity Instruments	(1,560.00)	0.00	(43,795.96)
	TONG YANG INDUSTRY CFD	Equity Instruments	(311,000.00)	(461,049.10)	(436,111.34)
	HOTAI MOTOR COMPANY LTD CFD	Equity Instruments	(2,000.00)	(34,812.60)	(38,261.94)
	NANYA TECHNOLOGY CORP CFD	Equity Instruments	(395,000.00)	(672,851.40)	(658,001.33)
	HUA NAN FINANCIAL HOLDINGS C CFD	Equity Instruments	(1,346,000.00)	(310,083.90)	(983,153.03)
	SHIN ZU SHING CO LTD CFD	Equity Instruments	(208,000.00)	(487,131.80)	(552,221.37)
	FENG TAY ENTERPRISE CO LTD CFD	Equity Instruments	(64,000.00)	0.00	(429,991.38)
	CTCI CORP CFD	Equity Instruments	117,000.00	163,437.30	159,309.27
	Ivory Coast Government International Bond 5.25 03/22/30	Debt Instruments	6,650,000.00	5,859,901.03	6,039,400.22
	Banque Centrale de Tunisie International Bond 5.625 02/17/24	Debt Instruments	7,380,000.00	4,719,971.82	6,226,188.44
	South Africa Government Bond 6.5 02/28/41	Debt Instruments	(36,200,233.00)	(1,754,943.84)	(1,333,600.28)
	ARGENT-GDP 0 15/12/2035 (Flat Trading)	Debt Instruments	133,366,000.00	891,885.00	900,220.50
	Argentine Republic Government International Bond 0.125 20410709	Debt Instruments	10,276,666.00	2,670,911.02	2,923,461.96
	Turkey Government International Bond 7.375 02/05/25	Debt Instruments	(6,458,000.00)	(6,115,500.25)	(6,495,262.66)
	Senegal Government International Bond 6.25 05/23/33	Debt Instruments	(6,648,000.00)	(5,600,940.00)	(5,513,638.46)
	Ivory Coast Government International Bond 5.750000 20321231	Debt Instruments	(5,969,449.94)	(5,842,599.13)	(5,660,859.23)
	Ghana Government International Bond 8.95 03/26/51	Debt Instruments	2,043,000.00	720,157.50	733,825.17
	Republic of Ghana 8.125 01/18/26	Debt Instruments	(5,900,000.00)	(3,817,247.50)	(2,419,944.00)
	Egypt Government International Bond 7.903 02/21/48	Debt Instruments	10,076,000.00	6,441,663.50	6,403,398.76
	Lebanon Government International Bond 6.375 03/09/20	Debt Instruments	6,942,000.00	1,255,032.50	428,043.72
	El Salvador Government International Bond 5.875 01/30/25	Debt Instruments	4,111,000.00	2,322,715.00	2,711,388.80
	Provincia de Neuquen Argentina 8.625 05/12/28	Debt Instruments	3,245,899.94	2,698,792.63	3,120,121.32
	Provincia de Neuquen Argentina 7.5 04/27/25	Debt Instruments	5,643,387.00	3,211,562.87	3,872,774.33
	Sri Lanka Government International Bond 6.125 06/03/25	Debt Instruments	6,176,000.00	2,996,000.00	2,021,803.16
	Sri Lanka Government International Bond 7.55 03/28/30	Debt Instruments	(3,038,000.00)	(832,561.25)	(969,364.37)
	Zambia Government International Bond 5.375 09/20/22	Debt Instruments	4,692,000.00	2,498,490.00	1,975,073.94
	Lebanon Government International Bond 6.1 04/10/22 Defaulted	Debt Instruments	10,000,000.00	700,000.00	611,400.00
	Lebanon Government International Bond 6.75 11/29/27	Debt Instruments	4,332,000.00	490,599.00	265,378.32
	Ghana Government International Bond 10.75 10/14/30	Debt Instruments	17,786,000.00	15,157,157.50	12,579,326.36
	Ukraine Government International Bond 7.75 09/01/22	Debt Instruments	4,980,000.00	1,426,482.50	1,238,506.08
	Ukraine Government International Bond 0 05/31/40	Debt Instruments	20,649,000.00	5,658,500.50	5,995,457.81
	Kenya Government International Bond 7.25 02/28/28	Debt Instruments	(8,904,000.00)	(6,632,660.00)	(7,832,937.84)
	Kenya Government International Bond 8.25 02/28/48	Debt Instruments	10,914,000.00	7,225,229.50	8,499,222.95
	Kenya Government International Bond 8 05/22/32	Debt Instruments	(10,573,000.00)	(7,609,647.80)	(9,062,752.68)
	Ghana Government International Bond 6.375 11/02/27	Debt Instruments	(3,031,000.00)	(1,772,520.00)	(1,174,603.43)
	Ghana Government International Bond 8.75 03/11/61	Debt Instruments	2,667,000.00	920,115.00	944,758.08
	Ecuador Government International Bond 0.5 20300731	Debt Instruments	(6,651,383.00)	(3,641,632.19)	(4,307,225.98)
	Ecuador Government International Bond 0.5 20350731	Debt Instruments	7,088,718.00	2,635,746.50	3,294,396.99
	Fannie Mae REMICS	Debt Instruments	16,885,086.14	2,237,273.90	1,655,302.40
	FNR 2019-41 SB	Debt Instruments	5,164,371.80	990,387.24	554,011.08
	FNR 2022-61 S	Debt Instruments	123,389,882.68	6,404,921.88	5,690,075.08
	FNR 2022-64 GS	Debt Instruments	12,401,484.38	582,031.25	726,712.72
	FHR 5052 IO	Debt Instruments	8,514,286.20	1,571,225.60	1,454,321.82
	FHR 5114 CI	Debt Instruments	4,942,184.61	909,762.36	1,083,006.61
	GNR 2014-117 SJ	Debt Instruments	6,238,035.12	996,936.69	472,967.20
	Government National Mortgage Association 1.17714 09/20/69	Debt Instruments	11,936,258.54	838,050.92	836,158.78
	Government National Mortgage Association 3.60937 04/20/49	Debt Instruments	18,312,882.63	2,085,951.79	1,586,325.99
	GNR 2021-H13 CI	Debt Instruments	69,999,850.29	1,806,297.99	1,446,196.91
	GNR 2022-H05 IA	Debt Instruments	33,254,163.02	2,212,440.47	1,640,095.32
	GNR 2022-H10 AI	Debt Instruments	30,638,863.80	1,615,594.11	1,233,214.27

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	GNR 2022-205 SA	Debt Instruments	4,500,000.00	179,296.88	300,150.00
	GNR 2022-205 SB	Debt Instruments	6,000,000.00	368,437.50	488,520.00
	GNR 2022-205 GS	Debt Instruments	10,000,000.00	483,593.80	644,700.00
	GNR 2022-205 HS	Debt Instruments	4,500,000.00	183,691.40	304,065.00
	GNR 2022-207 ES	Debt Instruments	5,000,000.00	339,062.50	362,500.00
	GNR 2022-213 AS	Debt Instruments	3,000,000.00	189,843.75	243,930.00
	GNR 2022-213 SP	Debt Instruments	3,000,000.00	102,187.50	160,050.00
	GNR 2022-209 SB	Debt Instruments	8,000,000.00	426,250.00	685,840.00
	GNR 2022-209 SC	Debt Instruments	2,500,000.00	161,718.75	203,225.00
	GNR 2022-215 SA	Debt Instruments	8,000,000.00	502,500.00	650,480.00
	GNR 2022-215 SB	Debt Instruments	3,500,000.00	165,156.25	229,460.00
	GNR 2022-215 SC	Debt Instruments	8,000,000.00	440,000.00	665,600.00
	GNR 2022-212 HS	Debt Instruments	12,000,000.00	751,171.88	975,720.00
	GNR 2022-213 GS	Debt Instruments	5,000,000.00	272,656.25	415,950.00
	GNR 2022-120 SH	Debt Instruments	60,494,611.10	4,607,148.44	5,401,654.57
	GNR 2022-175 SA	Debt Instruments	5,812,360.26	258,854.15	327,507.03
	GNR 2022-129 SC	Debt Instruments	4,938,335.60	359,375.00	437,243.20
	GNR 2022-127 BS	Debt Instruments	18,271,841.70	1,312,343.75	1,583,616.87
	GNR 2022-136 SA	Debt Instruments	34,529,218.33	2,398,981.06	1,303,605.75
	GNR 2022-137 SB	Debt Instruments	33,464,998.50	1,965,222.05	2,763,116.24
	GNR 2022-159 SJ	Debt Instruments	4,243,144.51	140,240.08	143,155.00
	AUD P.891 R3m 111921-111923 MS	Swap	(33,400,000.00)	(45,964,356.98)	621,767.74
	AUD P.891 R3m 111921-111923 MS	Swap	33,400,000.00	45,964,356.98	0.00
	AUD P1.7109 R6m 111921-111926 MS	Swap	(13,700,000.00)	(18,853,643.43)	838,387.39
	AUD P1.7109 R6m 111921-111926 MS	Swap	13,700,000.00	18,853,643.43	0.00
	AUD R1.2972 P3m 111921-111924 MS	Swap	44,900,000.00	61,790,408.04	(1,560,117.80)
	AUD R1.2972 P3m 111921-111924 MS	Swap	44,900,000.00	61,790,408.04	0.00
	AUD P.887 R3m 031422-031423 MS	Swap	(74,500,000.00)	(101,257,220.52)	281,260.84
	AUD P.887 R3m 031422-031423 MS	Swap	74,500,000.00	101,257,220.52	0.00
	AUD P.898 R3m 031522-031523 MS	Swap	(45,200,000.00)	(62,041,040.42)	171,044.22
	AUD P.898 R3m 031522-031523 MS	Swap	45,200,000.00	62,041,040.42	0.00
	AUD 4.16 6M 01/06/28 PAY FLOAT HMSMA0013 147067	Swap	4,490,000.00	3,099,222.50	(12,790.56)
	AUD 4.16 6M 01/06/28 PAY FLOAT HMSMA0013 147067	Swap	(4,490,000.00)	(3,099,222.50)	0.00
	AUD 3.346 6M 02/07/28 PAY FLOAT HMSMA0013 149723	Swap	4,910,000.00	3,430,617.00	(139,074.39)
	AUD 3.346 6M 02/07/28 PAY FLOAT HMSMA0013 149723	Swap	(4,910,000.00)	(3,430,617.00)	0.00
	AUD 3.603 6M 02/17/28 PAY FLOAT HMSMA0013 151247	Swap	4,660,000.00	3,232,642.00	(95,915.74)
	AUD 3.603 6M 02/17/28 PAY FLOAT HMSMA0013 151247	Swap	(4,660,000.00)	(3,232,642.00)	0.00
	AUD 4.08 6M 03/07/28 PAY FLOAT HMSMA0013 151955	Swap	5,250,000.00	3,600,187.50	(32,863.60)
	AUD 4.08 6M 03/07/28 PAY FLOAT HMSMA0013 151955	Swap	(5,250,000.00)	(3,600,187.50)	0.00
	AUD 4.062 6M 03/30/28 PAY FLOAT HMSMA0013 153826	Swap	5,190,000.00	3,445,381.50	(37,106.45)
	AUD 4.062 6M 03/30/28 PAY FLOAT HMSMA0013 153826	Swap	(5,190,000.00)	(3,445,381.50)	0.00
	AUD 4.43 6M 04/12/28 PAY FLOAT HMSMA0013 154473	Swap	5,360,000.00	3,428,524.00	20,706.45
	AUD 4.43 6M 04/12/28 PAY FLOAT HMSMA0013 154473	Swap	(5,360,000.00)	(3,428,524.00)	0.00
	AUD 4.5075 6M 04/27/28 PAY FLOAT HMSMA0013 155843	Swap	5,162,000.00	3,236,832.10	30,868.28
	AUD 4.5075 6M 04/27/28 PAY FLOAT HMSMA0013 155843	Swap	(5,162,000.00)	(3,236,832.10)	0.00
	AUD 4.318 6M 05/08/28 PAY FLOAT HMSMA0013 156436	Swap	5,200,000.00	3,326,180.00	246.56
	AUD 4.318 6M 05/08/28 PAY FLOAT HMSMA0013 156436	Swap	(5,200,000.00)	(3,326,180.00)	0.00
	AUD 4.13 3M 02/15/25 PAY FIXED HMSMA0013 156876	Swap	(35,500,000.00)	(22,998,675.00)	(29,342.59)
	AUD 4.13 3M 02/15/25 PAY FIXED HMSMA0013 156876	Swap	35,500,000.00	22,998,675.00	0.00
	AUD 4.395 6M 02/15/28 PAY FLOAT HMSMA0013 156880	Swap	14,210,000.00	9,205,948.50	52,447.52

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	AUD 4.395 6M 02/15/28 PAY FLOAT HMSMA0013 156880	Swap	(14,210,000.00)	(9,205,948.50)	0.00
	AUD 4.145 6M 05/24/28 PAY FLOAT HMSMA0013 158163	Swap	13,542,000.00	9,130,693.50	(73,751.35)
	AUD 4.145 6M 05/24/28 PAY FLOAT HMSMA0013 158163	Swap	(13,542,000.00)	(9,130,693.50)	0.00
	AUD 3.975 6M 06/08/28 PAY FLOAT HMSMA0013 159323	Swap	5,181,000.00	3,516,603.75	(56,037.61)
	AUD 3.975 6M 06/08/28 PAY FLOAT HMSMA0013 159323	Swap	(5,181,000.00)	(3,516,603.75)	0.00
	AUD 4.038 6M 06/30/28 PAY FLOAT HMSMA0013 160986	Swap	7,190,000.00	4,824,849.50	(66,370.63)
	AUD 4.038 6M 06/30/28 PAY FLOAT HMSMA0013 160986	Swap	(7,190,000.00)	(4,824,849.50)	0.00
	AUD P.18375 R3m 082321-082323 MS	Swap	(33,500,000.00)	(46,876,093.19)	562,228.91
	AUD P.18375 R3m 082321-082323 MS	Swap	33,500,000.00	46,876,093.19	0.00
	CNY R2.47 P3m 011822-011823 DB	Swap	63,000,000.00	9,905,660.38	18,015.08
	CNY R2.47 P3m 011822-011823 DB	Swap	63,000,000.00	9,905,660.38	0.00
	CNY R2.44 P3m 011822-011823 DB	Swap	62,000,000.00	9,774,554.63	17,057.23
	CNY R2.44 P3m 011822-011823 DB	Swap	62,000,000.00	9,774,554.63	0.00
	CNY P2.255 R3m 030123-030124 DB	Swap	(300,000,000.00)	(47,514,214.67)	11,953.91
	CNY P2.255 R3m 030123-030124 DB	Swap	300,000,000.00	47,514,214.67	0.00
	CNY P2.295 R3m 030223-030224 DB	Swap	(133,000,000.00)	(21,074,147.73)	(1,982.07)
	CNY P2.295 R3m 030223-030224 DB	Swap	133,000,000.00	21,074,147.73	0.00
	CNY P2.3 R3m 032323-032324 MS	Swap	(145,800,000.00)	(22,925,249.22)	1,969.18
	CNY P2.3 R3m 032323-032324 MS	Swap	145,800,000.00	22,925,249.22	0.00
	CNY P2.293 R3m 032423-032424 JPM	Swap	(259,600,000.00)	(40,816,005.66)	6,520.15
	CNY P2.293 R3m 032423-032424 JPM	Swap	259,600,000.00	40,816,005.66	0.00
	CNY P2.2125 R3m 041123-041124 MS	Swap	(120,000,000.00)	(18,857,250.61)	20,593.52
	CNY P2.2125 R3m 041123-041124 MS	Swap	120,000,000.00	18,857,250.61	0.00
	CNY P2.2375 R3m 041223-041224 MS	Swap	(120,000,000.00)	(18,857,695.12)	16,616.37
	CNY P2.2375 R3m 041223-041224 MS	Swap	120,000,000.00	18,857,695.12	0.00
	CNY 2.7 7D 01/06/28 PAY FLOAT HMSMA0013 147076	Swap	20,740,000.00	20,740,000.00	(11,268.46)
	CNY 2.7 7D 01/06/28 PAY FLOAT HMSMA0013 147076	Swap	(20,740,000.00)	(20,740,000.00)	0.00
	CNY 2.518 7D 02/07/28 PAY FLOAT HMSMA0013 149674	Swap	21,900,000.00	21,900,000.00	(40,679.93)
	CNY 2.518 7D 02/07/28 PAY FLOAT HMSMA0013 149674	Swap	(21,900,000.00)	(21,900,000.00)	0.00
	CNY 2.3925 7D 03/07/28 PAY FLOAT HMSMA0013 152011	Swap	25,000,000.00	25,000,000.00	(69,209.69)
	CNY 2.3925 7D 03/07/28 PAY FLOAT HMSMA0013 152011	Swap	(25,000,000.00)	(25,000,000.00)	0.00
	CNY 2.655 7D 04/12/28 PAY FIXED HMSMA0013 154469	Swap	(24,730,000.00)	(24,730,000.00)	29,526.45
	CNY 2.655 7D 04/12/28 PAY FIXED HMSMA0013 154469	Swap	24,730,000.00	24,730,000.00	0.00
	CNY 2.0695 7D 02/03/24 PAY FLOAT HMSMA0013 155986	Swap	246,000,000.00	33,884,297.52	(63,024.29)
	CNY 2.0695 7D 02/03/24 PAY FLOAT HMSMA0013 155986	Swap	(246,000,000.00)	(33,884,297.52)	0.00
	CNY 2.4775 7D 05/08/28 PAY FLOAT HMSMA0013 156456	Swap	24,400,000.00	3,416,000.00	(59,237.13)
	CNY 2.4775 7D 05/08/28 PAY FLOAT HMSMA0013 156456	Swap	(24,400,000.00)	(3,416,000.00)	0.00
	CNY 2.2425 7D 02/24/24 PAY FLOAT HMSMA0013 157990	Swap	247,000,000.00	34,580,000.00	(11,874.42)
	CNY 2.2425 7D 02/24/24 PAY FLOAT HMSMA0013 157990	Swap	(247,000,000.00)	(34,580,000.00)	0.00
	CNY 2.53 3M 11/17/23 PAY FLOAT HMSMA0013 158285	Swap	127,000,000.00	17,780,000.00	30,783.12
	CNY 2.53 3M 11/17/23 PAY FLOAT HMSMA0013 158285	Swap	(127,000,000.00)	(17,780,000.00)	0.00
	CNY 2.3 7D 02/28/24 PAY FLOAT HMSMA0013 158600	Swap	246,000,000.00	34,508,879.72	6,436.91
	CNY 2.3 7D 02/28/24 PAY FLOAT HMSMA0013 158600	Swap	(246,000,000.00)	(34,508,879.72)	0.00
	CNY 2.29 7D 02/28/24 PAY FLOAT HMSMA0013 159149	Swap	255,000,000.00	35,185,031.87	3,087.49
	CNY 2.29 7D 02/28/24 PAY FLOAT HMSMA0013 159149	Swap	(255,000,000.00)	(35,185,031.87)	0.00
	CNY 2.94 7D 06/08/28 PAY FLOAT HMSMA0013 159359	Swap	24,754,000.00	3,458,133.80	10,568.62
	CNY 2.94 7D 06/08/28 PAY FLOAT HMSMA0013 159359	Swap	(24,754,000.00)	(3,458,133.80)	0.00
	CNY 2.35 7D 03/06/24 PAY FLOAT HMSMA0013 159828	Swap	244,000,000.00	34,666,723.50	20,926.22
	CNY 2.35 7D 03/06/24 PAY FLOAT HMSMA0013 159828	Swap	(244,000,000.00)	(34,666,723.50)	0.00
	CNY 2.495 3M 12/08/23 PAY FLOAT HMSMA0013 160219	Swap	127,000,000.00	18,211,800.00	16,173.47

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	CNY 2.495 3M 12/08/23 PAY FLOAT HMSMA0013 160219	Swap	(127,000,000.00)	(18,211,800.00)	0.00
	CNY 2.49 3M 12/12/23 PAY FLOAT HMSMA0013 160482	Swap	90,800,000.00	13,013,256.90	9,673.39
	CNY 2.49 3M 12/12/23 PAY FLOAT HMSMA0013 160482	Swap	(90,800,000.00)	(13,013,256.90)	0.00
	HKD R2.51 P3m 063022-063027 MS	Swap	66,400,000.00	8,483,346.32	(537,957.86)
	HKD R2.51 P3m 063022-063027 MS	Swap	66,400,000.00	8,483,346.32	0.00
	HKD 3.348 3M 06/30/27 PAY FIXED HMSMA0013 146507	Swap	(66,400,000.00)	(8,458,868.12)	244,538.67
	HKD 3.348 3M 06/30/27 PAY FIXED HMSMA0013 146507	Swap	66,400,000.00	8,458,868.12	0.00
	HKD 2.955 3M 11/09/27 PAY FLOAT HMSMA0013 150328	Swap	59,390,000.00	7,565,653.28	(381,588.24)
	HKD 2.955 3M 11/09/27 PAY FLOAT HMSMA0013 150328	Swap	(59,390,000.00)	(7,565,653.28)	0.00
	HKD 2.965 3M 02/17/28 PAY FIXED HMSMA0013 151243	Swap	(25,670,000.00)	(3,273,065.74)	152,123.39
	HKD 2.965 3M 02/17/28 PAY FIXED HMSMA0013 151243	Swap	25,670,000.00	3,273,065.74	0.00
	HKD 3.583 3M 12/07/27 PAY FLOAT HMSMA0013 152437	Swap	63,820,000.00	8,130,091.66	(177,868.06)
	HKD 3.583 3M 12/07/27 PAY FLOAT HMSMA0013 152437	Swap	(63,820,000.00)	(8,130,091.66)	0.00
	HKD 4.0025 3M 01/13/28 PAY FLOAT HMSMA0013 154732	Swap	61,200,000.00	7,796,426.64	(3,691.39)
	HKD 4.0025 3M 01/13/28 PAY FLOAT HMSMA0013 154732	Swap	(61,200,000.00)	(7,796,426.64)	0.00
	HKD 4.5 3M 01/20/28 PAY FLOAT HMSMA0013 155816	Swap	61,060,000.00	7,778,393.49	173,774.33
	HKD 4.5 3M 01/20/28 PAY FLOAT HMSMA0013 155816	Swap	(61,060,000.00)	(7,778,393.49)	0.00
	HKD 4.574 3M 02/09/28 PAY FLOAT HMSMA0013 156717	Swap	49,900,000.00	6,356,768.88	167,003.53
	HKD 4.574 3M 02/09/28 PAY FLOAT HMSMA0013 156717	Swap	(49,900,000.00)	(6,356,768.88)	0.00
	HKD 4.6 3M 11/09/27 PAY FIXED HMSMA0013 156721	Swap	(59,390,000.00)	(7,565,701.47)	(189,222.90)
	HKD 4.6 3M 11/09/27 PAY FIXED HMSMA0013 156721	Swap	59,390,000.00	7,565,701.47	0.00
	HKD 4.16 3M 02/24/28 PAY FLOAT HMSMA0013 158196	Swap	49,508,000.00	6,327,992.69	50,767.35
	HKD 4.16 3M 02/24/28 PAY FLOAT HMSMA0013 158196	Swap	(49,508,000.00)	(6,327,992.69)	0.00
	HKD 4.2 3M 12/07/27 PAY FIXED HMSMA0013 159347	Swap	(63,820,000.00)	(8,170,581.04)	(51,576.35)
	HKD 4.2 3M 12/07/27 PAY FIXED HMSMA0013 159347	Swap	63,820,000.00	8,170,581.04	0.00
	HKD 4.118 3M 03/07/28 PAY FLOAT HMSMA0013 159351	Swap	51,297,000.00	6,567,318.96	43,355.13
	HKD 4.118 3M 03/07/28 PAY FLOAT HMSMA0013 159351	Swap	(51,297,000.00)	(6,567,318.96)	0.00
	HKD 3.69 3M 03/15/28 PAY FLOAT HMSMA0013 160601	Swap	51,867,000.00	6,672,326.96	(81,806.26)
	HKD 3.69 3M 03/15/28 PAY FLOAT HMSMA0013 160601	Swap	(51,867,000.00)	(6,672,326.96)	0.00
	HKD R.8 P3m 051222-051223 MS	Swap	133,000,000.00	17,156,973.41	(353,515.94)
	HKD R.8 P3m 051222-051223 MS	Swap	133,000,000.00	17,156,973.41	0.00
	HKD R.7875 P3m 050622-050623 MS	Swap	294,000,000.00	37,914,691.94	(773,056.78)
	HKD R.7875 P3m 050622-050623 MS	Swap	294,000,000.00	37,914,691.94	0.00
	HKD R.815 P3m 051022-051023 MS	Swap	265,000,000.00	34,176,570.35	(697,889.30)
	HKD R.815 P3m 051022-051023 MS	Swap	265,000,000.00	34,176,570.35	0.00
	INR P6.12 R6m 041222-041225 DB AM	Swap	(1,290,000,000.00)	(16,992,689.19)	105,828.96
	INR P6.12 R6m 041222-041225 DB AM	Swap	1,290,000,000.00	16,992,689.19	0.00
	INR P6.06 R6m 041222-041225 MS NJ	Swap	(2,580,000,000.00)	(33,985,378.38)	254,600.75
	INR P6.06 R6m 041222-041225 MS NJ	Swap	2,580,000,000.00	33,985,378.38	0.00
	INR P6.099 R6m 041222-041225 MS IG	Swap	(1,290,000,000.00)	(16,992,689.19)	113,344.74
	INR P6.099 R6m 041222-041225 MS IG	Swap	1,290,000,000.00	16,992,689.19	0.00
	INR P4.91 R6m 041222-041223 MS CD	Swap	(7,260,000,000.00)	(95,633,274.06)	760,751.12
	INR P4.91 R6m 041222-041223 MS CD	Swap	7,260,000,000.00	95,633,274.06	0.00
	INR P5.69 R6m 041322-041324 MS TM	Swap	(1,850,000,000.00)	(24,352,519.17)	270,467.18
	INR P5.69 R6m 041322-041324 MS TM	Swap	1,850,000,000.00	24,352,519.17	0.00
	INR P5.718 R6m 041322-041324 DB SJ	Swap	(1,850,000,000.00)	(24,352,519.17)	261,567.15
	INR P5.718 R6m 041322-041324 DB SJ	Swap	1,850,000,000.00	24,352,519.17	0.00
	INR P4.96 R6m 042022-042023 DB BJ	Swap	(3,500,000,000.00)	(45,894,115.72)	373,987.67
	INR P4.96 R6m 042022-042023 DB BJ	Swap	3,500,000,000.00	45,894,115.72	0.00
	INR P5.77 R6m 042022-042024 DB HU	Swap	(1,770,000,000.00)	(23,209,309.95)	234,637.86

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	INR P5.77 R6m 042022-042024 DB HU	Swap	1,770,000,000.00	23,209,309.95	0.00
	INR P4.0775 R6M 050621-050623 BOA OIS	Swap	(592,500,000.00)	(8,021,933.39)	85,999.52
	INR P4.0775 R6M 050621-050623 BOA OIS	Swap	592,500,000.00	8,021,933.39	0.00
	INR P5.1 R6M 050621-050626 BOA OIS	Swap	(255,000,000.00)	(3,452,477.66)	122,836.46
	INR P5.1 R6M 050621-050626 BOA OIS	Swap	255,000,000.00	3,452,477.66	0.00
	INR P4.055 R6M 051121-051123 BOA OIS	Swap	(1,187,000,000.00)	(16,147,737.51)	175,747.17
	INR P4.055 R6M 051121-051123 BOA OIS	Swap	1,187,000,000.00	16,147,737.51	0.00
	INR P5 R6M 051121-051126 BOA OIS	Swap	(513,000,000.00)	(6,978,761.03)	266,483.44
	INR P5 R6M 051121-051126 BOA OIS	Swap	513,000,000.00	6,978,761.03	0.00
	INR R4.448 P6M 051121-051124 BOA SY	Swap	1,620,000,000.00	22,038,192.73	(580,286.23)
	INR R4.448 P6M 051121-051124 BOA SY	Swap	1,620,000,000.00	22,038,192.73	0.00
	INR R4.505 P6M 050621-050624 BOA CQ	Swap	810,000,000.00	10,966,693.74	(281,850.23)
	INR R4.505 P6M 050621-050624 BOA CQ	Swap	810,000,000.00	10,966,693.74	0.00
	JPY R-0.0337 P6m 011122-011127 MS	Swap	550,000,000.00	5,043,326.76	(97,113.30)
	JPY R-0.0337 P6m 011122-011127 MS	Swap	550,000,000.00	5,043,326.76	0.00
	JPY P-0.0337 R3m 011122-011127 MS SU	Swap	(550,000,000.00)	(4,798,241.49)	54,992.75
	JPY P-0.0337 R3m 011122-011127 MS SU	Swap	550,000,000.00	4,829,009.18	0.00
	JPY P.5 R6m 051023-051033 MS SQ	Swap	(1,102,000,000.00)	(8,474,641.44)	336,015.96
	JPY P.5 R6m 051023-051033 MS SQ	Swap	1,101,999,999.48	8,474,641.44	0.00
	NZD R2.53 P3m 031522-031523 MS	Swap	80,800,000.00	117,664,191.06	69,973.09
	NZD R2.53 P3m 031522-031523 MS	Swap	80,800,000.00	117,664,191.06	0.00
	NZD R2.53 P3m 031622-031623 MS	Swap	49,100,000.00	72,189,958.10	40,993.27
	NZD R2.53 P3m 031622-031623 MS	Swap	49,100,000.00	72,189,958.10	0.00
	NZD 4.8 3M 01/27/33 PAY FLOAT HMSMA0013 155712	Swap	9,800,000.00	5,514,460.00	(3,129.67)
	NZD 4.8 3M 01/27/33 PAY FLOAT HMSMA0013 155712	Swap	(9,800,000.00)	(5,514,460.00)	0.00
	NZD 5.131 3M 01/27/25 PAY FIXED HMSMA0013 155716	Swap	(49,000,000.00)	(27,572,300.00)	154,088.32
	NZD 5.131 3M 01/27/25 PAY FIXED HMSMA0013 155716	Swap	49,000,000.00	27,572,300.00	0.00
	NZD 4.6155 3M 02/24/33 PAY FLOAT HMSMA0013 157817	Swap	9,260,000.00	5,650,915.00	(89,698.56)
	NZD 4.6155 3M 02/24/33 PAY FLOAT HMSMA0013 157817	Swap	(9,260,000.00)	(5,650,915.00)	0.00
	NZD 5.064 3M 02/24/25 PAY FIXED HMSMA0013 157821	Swap	(46,300,000.00)	(28,254,575.00)	189,985.51
	NZD 5.064 3M 02/24/25 PAY FIXED HMSMA0013 157821	Swap	46,300,000.00	28,254,575.00	0.00
	NZD 4.45 3M 05/24/28 PAY FIXED HMSMA0013 158169	Swap	(7,422,000.00)	(4,566,014.40)	76,300.39
	NZD 4.45 3M 05/24/28 PAY FIXED HMSMA0013 158169	Swap	7,422,000.00	4,566,014.40	0.00
	NZD 5.17 3M 03/15/25 PAY FIXED HMSMA0013 160423	Swap	(61,500,000.00)	(39,273,900.00)	175,122.88
	NZD 5.17 3M 03/15/25 PAY FIXED HMSMA0013 160423	Swap	61,500,000.00	39,273,900.00	0.00
	NZD 5.136 3M 03/15/25 PAY FIXED HMSMA0013 160435	Swap	(45,300,000.00)	(28,928,580.00)	147,169.88
	NZD 5.136 3M 03/15/25 PAY FIXED HMSMA0013 160435	Swap	45,300,000.00	28,928,580.00	0.00
	NZD 4.27 3M 03/15/33 PAY FLOAT HMSMA0013 160439	Swap	9,100,000.00	5,811,260.00	(244,675.16)
	NZD 4.27 3M 03/15/33 PAY FLOAT HMSMA0013 160439	Swap	(9,100,000.00)	(5,811,260.00)	0.00
	NZD 4.62 3M 06/30/28 PAY FIXED HMSMA0013 160966	Swap	(7,574,000.00)	(4,773,892.20)	36,854.13
	NZD 4.62 3M 06/30/28 PAY FIXED HMSMA0013 160966	Swap	7,574,000.00	4,773,892.20	0.00
	NZD R1.1125 P3m 082421-082423 MS	Swap	35,500,000.00	51,999,414.09	(606,635.84)
	NZD R1.1125 P3m 082421-082423 MS	Swap	35,500,000.00	51,999,414.09	0.00
	KRW P3.17 R3m 120722-120727 MS	Swap	0.00	(219,721.91)	0.00
	KRW P3.17 R3m 120722-120727 MS	Swap	0.00	219,721.91	0.00
	KRW 3.6 3M 01/06/28 PAY FIXED HMSMA0013 147070	Swap	(4,040,000,000.00)	(4,040,000,000.00)	(1,837.41)
	KRW 3.6 3M 01/06/28 PAY FIXED HMSMA0013 147070	Swap	4,040,000,000.00	4,040,000,000.00	0.00
	KRW 2.985 3M 02/07/28 PAY FIXED HMSMA0013 149677	Swap	(4,240,000,000.00)	(4,240,000,000.00)	92,850.80
	KRW 2.985 3M 02/07/28 PAY FIXED HMSMA0013 149677	Swap	4,240,000,000.00	4,240,000,000.00	0.00
	KRW 3.665 3M 03/07/28 PAY FIXED HMSMA0013 151948	Swap	(4,870,000,000.00)	(4,870,000,000.00)	(16,915.02)

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	KRW 3.665 3M 03/07/28 PAY FIXED HMSMA0013 151948	Swap	4,870,000,000.00	4,870,000,000.00	0.00
	KRW R1.115 P3m 060221-060223 DB	Swap	20,500,000,000.00	18,451,014.81	(237,277.97)
	KRW R1.115 P3m 060221-060223 DB	Swap	20,500,000,000.00	18,451,014.81	0.00
	KRW 4.1825 3M 04/12/28 PAY FLOAT HMSMA0013 154486	Swap	4,982,000,000.00	4,982,000,000.00	114,643.13
	KRW 4.1825 3M 04/12/28 PAY FLOAT HMSMA0013 154486	Swap	(4,982,000,000.00)	(4,982,000,000.00)	0.00
	KRW 4.0775 3M 05/08/28 PAY FIXED HMSMA0013 156460	Swap	(4,770,000,000.00)	(3,362,850.00)	(93,136.66)
	KRW 4.0775 3M 05/08/28 PAY FIXED HMSMA0013 156460	Swap	4,770,000,000.00	3,362,850.00	0.00
	KRW 3.595 3M 02/15/28 PAY FLOAT HMSMA0013 158758	Swap	12,230,000,000.00	9,124,482.41	6,181.26
	KRW 3.595 3M 02/15/28 PAY FLOAT HMSMA0013 158758	Swap	(12,230,000,000.00)	(9,124,482.41)	0.00
	KRW 3.99 3M 02/15/25 PAY FIXED HMSMA0013 158762	Swap	(30,570,000,000.00)	(22,807,475.66)	(91,963.85)
	KRW 3.99 3M 02/15/25 PAY FIXED HMSMA0013 158762	Swap	30,570,000,000.00	22,807,475.66	0.00
	KRW 3.438 3M 06/08/28 PAY FIXED HMSMA0013 159319	Swap	(4,595,000,000.00)	(3,464,630.00)	15,160.41
	KRW 3.438 3M 06/08/28 PAY FIXED HMSMA0013 159319	Swap	4,595,000,000.00	3,464,630.00	0.00
	TWD P1.515 R3m 050422-050424 DB	Swap	(290,000,000.00)	(9,410,790.00)	(25,683.00)
	TWD P1.515 R3m 050422-050424 DB	Swap	290,000,000.00	9,410,790.00	0.00
	TWD P1.75 R3m 050522-050525 MS	Swap	(227,000,000.00)	(7,701,311.26)	(75,141.06)
	TWD P1.75 R3m 050522-050525 MS	Swap	227,000,000.00	7,701,311.26	0.00
	TWD 1.2775 3M 09/29/24 PAY FIXED HMSMA0013 154266	Swap	(413,000,000.00)	(413,000,000.00)	19,873.66
	TWD 1.2775 3M 09/29/24 PAY FIXED HMSMA0013 154266	Swap	413,000,000.00	413,000,000.00	0.00
	TWD 1.3 3M 09/29/24 PAY FIXED HMSMA0013 154289	Swap	(413,000,000.00)	(413,000,000.00)	14,619.71
	TWD 1.3 3M 09/29/24 PAY FIXED HMSMA0013 154289	Swap	413,000,000.00	413,000,000.00	0.00
	THB P1.8 R6m 050922-050924 MS	Swap	0.00	(540,711.29)	0.00
	THB P1.8 R6m 050922-050924 MS	Swap	0.00	540,711.29	0.00
	THB P2.03 R6m 051022-051024 BNP	Swap	(398,000,000.00)	(11,684,403.67)	(25,257.80)
	THB P2.03 R6m 051022-051024 BNP	Swap	398,000,000.00	11,684,403.67	0.00
	THB 1.8 6M 05/09/24 PAY FIXED HMSMA0013 159078	Swap	(386,000,000.00)	(10,722,308.00)	8,239.35
	THB 1.8 6M 05/09/24 PAY FIXED HMSMA0013 159078	Swap	386,000,000.00	10,722,308.00	0.00
	THB 1.55 6M 04/28/24 PAY FIXED HMSMA0013 159089	Swap	(386,000,000.00)	(10,722,308.00)	48,078.65
	THB 1.55 6M 04/28/24 PAY FIXED HMSMA0013 159089	Swap	386,000,000.00	10,722,308.00	0.00
	THB 1.5175 6M 05/03/24 PAY FIXED HMSMA0013 159092	Swap	(318,000,000.00)	(8,833,404.00)	41,371.68
	THB 1.5175 6M 05/03/24 PAY FIXED HMSMA0013 159092	Swap	318,000,000.00	8,833,404.00	0.00
	THB 1.555 6M 04/27/24 PAY FIXED HMSMA0013 159095	Swap	(386,000,000.00)	(10,722,308.00)	50,853.70
	THB 1.555 6M 04/27/24 PAY FIXED HMSMA0013 159095	Swap	386,000,000.00	10,722,308.00	0.00
	THB 1.5025 6M 04/29/24 PAY FIXED HMSMA0013 159098	Swap	(386,000,000.00)	(10,722,308.00)	59,100.85
	THB 1.5025 6M 04/29/24 PAY FIXED HMSMA0013 159098	Swap	386,000,000.00	10,722,308.00	0.00
	THB 2.07 6M 05/10/24 PAY FIXED HMSMA0013 159113	Swap	(580,000,000.00)	(16,111,240.00)	(46,755.01)
	THB 2.07 6M 05/10/24 PAY FIXED HMSMA0013 159113	Swap	580,000,000.00	16,111,240.00	0.00
	THB P1.725 R6m 060222-060224 MS OD	Swap	(90,000,000.00)	(2,640,845.07)	3,804.25
	THB P1.725 R6m 060222-060224 MS OD	Swap	90,000,000.00	2,640,845.07	0.00
	USD 6M 1D 10/11/23 PAY US0006M HMSMA0013 147979	Swap	(50,000,000.00)	(50,000,000.00)	120,750.00
	USD 6M 1D 10/11/23 PAY US0006M HMSMA0013 147979	Swap	50,000,000.00	50,000,000.00	0.00
	USD 6M 1D 10/19/23 PAY US0006M HMSMA0013 147982	Swap	(22,000,000.00)	(22,000,000.00)	84,458.00
	USD 6M 1D 10/19/23 PAY US0006M HMSMA0013 147982	Swap	22,000,000.00	22,000,000.00	0.00
	USD 6M 1D 10/19/23 REC USDSOFR HMSMA0013 149622	Swap	22,000,000.00	21,924,000.00	(8,458.00)
	USD 6M 1D 10/19/23 REC USDSOFR HMSMA0013 149622	Swap	(21,924,000.00)	(21,924,000.00)	0.00
	USD 6M 1D 10/11/23 REC USDSOFR HMSMA0013 149623	Swap	50,000,000.00	49,824,000.00	55,250.00
	USD 6M 1D 10/11/23 REC USDSOFR HMSMA0013 149623	Swap	(49,824,000.00)	(49,824,000.00)	0.00
	USD 3M 1D+26.16 02/23/26 REC USDSOFR HMSMA0013 153764	Swap	14,512,179.40	14,512,179.40	(5,414.49)
	USD 3M 1D+26.16 02/23/26 REC USDSOFR HMSMA0013 153764	Swap	(14,512,179.40)	(14,512,179.40)	0.00
	USD 3M 1D+25.5 02/19/27 REC USDSOFR HMSMA0013 154612	Swap	7,095,858.00	7,095,858.00	(575.97)

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	USD 3M 1D+25.5 02/19/27 REC USDSOFR HMSMA0013 154612	Swap	(7,095,858.00)	(7,095,858.00)	0.00
	USD 3M 1D+25.1 04/16/27 REC USDSOFR HMSMA0013 154615	Swap	11,211,340.00	11,211,340.00	7.76
	USD 3M 1D+25.1 04/16/27 REC USDSOFR HMSMA0013 154615	Swap	(11,211,340.00)	(11,211,340.00)	0.00
	USD 3M 1D+26 04/16/26 REC USDSOFR HMSMA0013 154865	Swap	11,589,724.00	11,589,724.00	(4,752.95)
	USD 3M 1D+26 04/16/26 REC USDSOFR HMSMA0013 154865	Swap	(11,589,724.00)	(11,589,724.00)	0.00
	USD 3M 1D+24.6 04/15/27 REC USDSOFR HMSMA0013 155004	Swap	14,091,379.00	14,091,379.00	(1,293.87)
	USD 3M 1D+24.6 04/15/27 REC USDSOFR HMSMA0013 155004	Swap	(14,091,379.00)	(14,091,379.00)	0.00
	USD 3M 1D+25.8 05/24/24 REC USDSOFR HMSMA0013 156523	Swap	163,000,000.00	163,000,000.00	7,069.31
	USD 3M 1D+25.8 05/24/24 REC USDSOFR HMSMA0013 156523	Swap	(163,000,000.00)	(163,000,000.00)	0.00
	USD 3M 1D+27.65 05/24/24 PAY US0003M HMSMA0013 156604	Swap	(163,000,000.00)	(163,000,000.00)	(36,251.20)
	USD 3M 1D+27.65 05/24/24 PAY US0003M HMSMA0013 156604	Swap	163,000,000.00	163,000,000.00	0.00
	USD 3M 1D+26.16 09/27/24 REC USDSOFR HMSMA0013 156693	Swap	190,000,000.00	190,000,000.00	(41,515.00)
	USD 3M 1D+26.16 09/27/24 REC USDSOFR HMSMA0013 156693	Swap	(190,000,000.00)	(190,000,000.00)	0.00
	USD 3M 1D+26.65 09/20/24 REC USDSOFR HMSMA0013 159192	Swap	270,000,000.00	270,000,000.00	(46,926.00)
	USD 3M 1D+26.65 09/20/24 REC USDSOFR HMSMA0013 159192	Swap	(270,000,000.00)	(270,000,000.00)	0.00
	USD 3M 1D+26.65 09/27/24 REC USDSOFR HMSMA0013 159193	Swap	237,500,000.00	237,500,000.00	(40,802.50)
	USD 3M 1D+26.65 09/27/24 REC USDSOFR HMSMA0013 159193	Swap	(237,500,000.00)	(237,500,000.00)	0.00
	USD R0.261 R3m 092023-092024 Basis MS	Swap	68,700,000.00	68,700,000.00	(15,539.94)
	USD R0.261 R3m 092023-092024 Basis MS	Swap	68,700,000.00	68,700,000.00	0.00
	USD P0 3m R0 6m 061522-061523 Basis BNP	Swap	(15,500,000.00)	(15,500,000.00)	19,468.00
	USD P0 3m R0 6m 061522-061523 Basis BNP	Swap	15,500,000.00	15,500,000.00	0.00
	USD P0 3m R.325 3m 061522-061523 Basis DB	Swap	15,500,000.00	15,500,000.00	5,587.75
	USD P0 3m R.325 3m 061522-061523 Basis DB	Swap	15,500,000.00	15,500,000.00	0.00
	USD 3M 1D+26.022 06/21/23 PAY US0003M HMSMA0013 144624	Swap	(52,000,000.00)	(52,000,000.00)	(8,793.20)
	USD 3M 1D+26.022 06/21/23 PAY US0003M HMSMA0013 144624	Swap	52,000,000.00	52,000,000.00	0.00
	USD 3M 1D+26.25 06/22/24 PAY US0003M HMSMA0013 144628	Swap	(97,825,000.00)	(97,825,000.00)	(7,932.63)
	USD 3M 1D+26.25 06/22/24 PAY US0003M HMSMA0013 144628	Swap	97,825,000.00	97,825,000.00	0.00
	USD 3M 1D+26.233 06/20/23 REC USDSOFR HMSMA0013 144630	Swap	52,000,000.00	52,000,000.00	7,872.80
	USD 3M 1D+26.233 06/20/23 REC USDSOFR HMSMA0013 144630	Swap	(52,000,000.00)	(52,000,000.00)	0.00
	USD 3M 1D+26.218 06/22/24 REC USDSOFR HMSMA0013 144633	Swap	97,825,000.00	97,825,000.00	7,474.81
	USD 3M 1D+26.218 06/22/24 REC USDSOFR HMSMA0013 144633	Swap	(97,825,000.00)	(97,825,000.00)	0.00
	USD 3M 1D 07/20/23 REC USDSOFR HMSMA0013 146130	Swap	89,000,000.00	89,000,000.00	(172,571.00)
	USD 3M 1D 07/20/23 REC USDSOFR HMSMA0013 146130	Swap	(89,000,000.00)	(89,000,000.00)	0.00
	USD 3M 1D 07/20/23 REC USDSOFR HMSMA0013 146571	Swap	174,000,000.00	174,000,000.00	(337,386.00)
	USD 3M 1D 07/20/23 REC USDSOFR HMSMA0013 146571	Swap	(174,000,000.00)	(174,000,000.00)	0.00
	USD 3M 1D+26.35 07/20/23 PAY US0003M HMSMA0013 146601	Swap	(174,000,000.00)	(174,000,000.00)	(5,101.68)
	USD 3M 1D+26.35 07/20/23 PAY US0003M HMSMA0013 146601	Swap	174,000,000.00	174,000,000.00	0.00
	USD 3M 1D 07/20/23 PAY US0003M HMSMA0013 147254	Swap	(89,000,000.00)	(88,778,000.00)	(49,859.46)
	USD 3M 1D 07/20/23 PAY US0003M HMSMA0013 147254	Swap	88,778,000.00	88,778,000.00	0.00
	USD P.2321 R3m 060321-060323 MS	Swap	(17,465,000.00)	(17,465,000.00)	402,341.21
	USD P.2321 R3m 060321-060323 MS	Swap	17,465,000.00	17,465,000.00	0.00
	USD R1.06834 P3m 030722-030727 MS	Swap	5,900,000.00	5,668,878.01	(450,298.51)
	USD R1.06834 P3m 030722-030727 MS	Swap	(5,900,000.00)	(5,900,000.00)	0.00
	USD P1.06843 R3m 030722-030727 MS	Swap	(5,900,000.00)	(5,900,000.00)	692,589.20
	USD P1.06843 R3m 030722-030727 MS	Swap	5,900,000.00	5,900,000.00	0.00
	USD R.65789 P3m 090920-090925 MS	Swap	1,056,000.00	1,056,000.00	(109,567.39)
	USD R.65789 P3m 090920-090925 MS	Swap	1,056,000.00	1,056,000.00	0.00
	USD P.3469 R3m 050622-050623 MS	Swap	(37,000,000.00)	(37,000,000.00)	802,382.00
	USD P.3469 R3m 050622-050623 MS	Swap	37,000,000.00	37,000,000.00	0.00
	USD P.2767 R3m 051222-051223 MS	Swap	(17,000,000.00)	(17,000,000.00)	377,927.00

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	USD P.2767 R3m 051222-051223 MS	Swap	17,000,000.00	17,000,000.00	0.00
	USD R.212 P3m 012722-012723 MS	Swap	28,800,000.00	28,800,000.00	(289,238.40)
	USD R.212 P3m 012722-012723 MS	Swap	28,800,000.00	28,800,000.00	0.00
	USD P.212 R3m 012722-012723 MS	Swap	(28,800,000.00)	(28,800,000.00)	257,990.40
	USD P.212 R3m 012722-012723 MS	Swap	28,800,000.00	28,800,000.00	0.00
	USD P.64097 R3m 090920-090925 MS	Swap	(5,808,000.00)	(5,808,000.00)	566,930.50
	USD P.64097 R3m 090920-090925 MS	Swap	5,808,000.00	5,808,000.00	0.00
	USD P.3582 R3m 050922-050923 MS	Swap	(34,000,000.00)	(34,000,000.00)	741,744.00
	USD P.3582 R3m 050922-050923 MS	Swap	34,000,000.00	34,000,000.00	0.00
	USD R.3266 P3m 090920-090925 MS	Swap	4,752,000.00	4,752,000.00	(533,668.61)
	USD R.3266 P3m 090920-090925 MS	Swap	4,752,000.00	4,752,000.00	0.00
	OTC-JPM-1211 HK C219.90528 EXP30Jan2023	Option	149,500.00	215,176.03	38,568.73
	OTC-JPM-1211 HK C240.84864 EXP30Jan2023	Option	(149,500.00)	(101,756.14)	(10,468.91)
	OTC-MS-HONG KONG EXCHANGES & CLEAR C350 EXP30-Jan-23	Option	107,676.00	169,349.20	122,572.98
	OTC-JPM-KOSPI2 C323.716 EXP09Feb2023	Option	4,261,000.00	7,676.49	567.13
	OTC-MS-KOSPI2 C324.38 EXP9FEB2023	Option	17.00	7,858.59	0.00
	8750 JT 06/09/23 C2700 HMSMA0013 155979	Option	105,000.00	51,532.40	286,175.01
	8308 JT 06/09/23 P580 HMSMA0013 156207	Option	437,500.00	156,160.22	29,572.53
	6758 JT 06/09/23 C11000 HMSMA0013 156994	Option	24,500.00	157,762.62	76,161.02
	6301 JT 06/09/23 C3200 HMSMA0013 159044	Option	87,500.00	130,594.66	55,287.21
	7203 JT 12/08/23 C1800 HMSMA0013 161011	Option	80,000.00	91,514.58	89,171.40
	7203 JT 12/08/23 P1800 HMSMA0013 161012	Option	80,000.00	106,566.32	105,385.63
	8306 JP 06/09/23 C700 Equity SG (OTC)	Option	163,000.00	105,811.04	229,281.09
	8306 JP 06/09/23 P700 Equity SG (OTC)	Option	163,000.00	89,875.65	12,099.88
	8411 JT 06/09/23 C1504 HMSMA0013 145498	Option	41,000.00	32,278.78	103,978.76
	8411 JT 06/09/23 P1504 HMSMA0013 145499	Option	41,000.00	50,954.36	5,100.92
	8801 JT 06/09/23 C2950 HMSMA0013 146894	Option	42,700.00	100,312.01	7,887.52
	8801 JT 06/09/23 P2950 HMSMA0013 146895	Option	42,700.00	105,115.17	189,583.20
	8750 JT 06/09/23 C2525 HMSMA0013 147261	Option	42,000.00	77,155.14	153,787.46
	8750 JT 06/09/23 P2525 HMSMA0013 147262	Option	42,000.00	111,202.31	28,244.73
	6301 JT 06/09/23 P3000 HMSMA0013 149565	Option	38,500.00	110,589.66	93,767.67
	6301 JT 06/09/23 C3000 HMSMA0013 149568	Option	38,500.00	88,836.39	41,129.69
	4523 JT 06/09/23 C5800 HMSMA0013 151510	Option	17,500.00	79,953.44	384,073.59
	4523 JT 06/09/23 P5800 HMSMA0013 151511	Option	17,500.00	91,284.42	5,779.24
	6758 JT 06/09/23 P9000 HMSMA0013 154121	Option	26,000.00	123,201.44	74,221.68
	8750 JT 09/08/23 P2250 HMSMA0013 154975	Option	55,000.00	126,371.55	29,028.25
	8750 JT 09/08/23 C2250 HMSMA0013 154976	Option	55,000.00	81,346.95	309,439.66
	7974 JT 02/10/23 C6200 HMSMA0013 154384	Option	37,000.00	65,966.21	8,359.04
	KOSPI2 06/08/23 C315 HMSMA0013 159546	Option	8,750,000.00	113,869.86	37,824.55
	KOSPI2 06/08/23 P315 HMSMA0013 159547	Option	8,750,000.00	98,112.59	177,224.32
	KOSPI2 06/08/23 C310 HMSMA0013 160039	Option	5,250,000.00	62,450.22	29,159.31
	KOSPI2 06/08/23 P310 HMSMA0013 160040	Option	5,250,000.00	59,844.97	92,405.91
	KOSPI2 03/09/23 C308.75 HMSMA0013 160274	Option	(865,000.00)	(6,917.64)	(1,918.01)
	KOSPI2 03/09/23 P308.75 HMSMA0013 160275	Option	865,000.00	6,917.64	12,813.37
	SPX 03/17/23 P3950 HMSMA0013 160187	Option	1,300.00	213,850.00	252,867.12
	AUD Put / USD Call 0.644 02/07/23 HMSMA0013 157043	Option	6,260,000.00	115,684.80	10,544.06
	AUD Call / USD Put 0.644 02/07/23 HMSMA0013 157044	Option	6,260,000.00	118,057.34	246,158.80
	AUD Call / USD Put 0.667 02/21/23 HMSMA0013 158645	Option	6,000,000.00	108,838.51	134,424.30
	AUD Put / USD Call 0.667 02/21/23 HMSMA0013 158646	Option	6,000,000.00	108,838.51	43,837.21
	AUD Put / USD Call 0.686 03/03/23 HMSMA0013 159709	Option	5,980,000.00	106,629.78	96,306.86

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	AUD Call / USD Put 0.686 03/03/23 HMSMA0013 159710	Option	5,980,000.00	109,616.50	75,656.30
	AUD Call / USD Put 0.674 03/17/23 HMSMA0013 160834	Option	6,230,000.00	100,418.00	129,842.54
	AUD Put / USD Call 0.674 03/17/23 HMSMA0013 160835	Option	6,230,000.00	100,418.00	74,857.44
	USD Put / KRW Call 1,345 01/03/23 HMSMA0013 153637	Option	3,700,000.00	38,147.00	252,447.30
	USD Put / KRW Call 1,374 01/03/23 HMSMA0013 153638	Option	(3,700,000.00)	(69,005.00)	(337,632.40)
	USD Call / IDR Put 15,110 01/03/23 HMSMA0013 153649	Option	(5,550,000.00)	(81,085.50)	(147,036.15)
	USD Call / IDR Put 15,428 01/03/23 HMSMA0013 153650	Option	5,550,000.00	51,282.00	40,523.32
	USD Put / TWD Call 30.64 01/03/23 HMSMA0013 153669	Option	7,400,000.00	49,580.00	8,481.14
	USD Put / TWD Call 31.07 01/03/23 HMSMA0013 153670	Option	(7,400,000.00)	(91,168.00)	(86,165.60)
	USD Call / INR Put 80.7 01/03/23 HMSMA0013 153681	Option	(5,550,000.00)	(57,165.00)	(134,121.30)
	USD Call / INR Put 81.8 01/03/23 HMSMA0013 153682	Option	5,550,000.00	34,410.00	60,400.65
	USD Put / TWD Call 31.59 01/09/23 HMSMA0013 154011	Option	(7,380,000.00)	(93,990.57)	(215,060.58)
	USD Put / TWD Call 31.12 01/09/23 HMSMA0013 154012	Option	7,380,000.00	50,284.95	106,235.10
	USD Put / TWD Call 30.94 01/09/23 HMSMA0013 154016	Option	1,450,000.00	7,529.52	13,532.27
	USD Call / TWD Put 31.92 01/09/23 HMSMA0013 154029	Option	(1,450,000.00)	(20,073.57)	(79.34)
	USD Call / TWD Put 32.56 01/09/23 HMSMA0013 154030	Option	1,450,000.00	11,887.39	9.92
	USD Call / TWD Put 31.92 01/09/23 HMSMA0013 154037	Option	(4,350,000.00)	(60,220.72)	(238.03)
	USD Call / TWD Put 32.56 01/09/23 HMSMA0013 154038	Option	4,350,000.00	35,662.16	29.75
	USD Call / IDR Put 15,284 01/09/23 HMSMA0013 154061	Option	(5,540,000.00)	(86,418.46)	(90,085.94)
	USD Call / IDR Put 15,616 01/09/23 HMSMA0013 154062	Option	5,540,000.00	54,391.72	17,718.58
	USD Put / KRW Call 1,382 01/09/23 HMSMA0013 154099	Option	3,690,000.00	39,999.60	360,302.67
	USD Put / KRW Call 1,413 01/09/23 HMSMA0013 154100	Option	(3,690,000.00)	(72,324.00)	(450,969.66)
	USD Call / INR Put 83.99 01/09/23 HMSMA0013 154111	Option	5,540,000.00	38,170.60	1,750.42
	USD Call / INR Put 82.585 01/09/23 HMSMA0013 154112	Option	(5,540,000.00)	(65,926.00)	(22,184.38)
	USD Call / PHP Put 60.89 01/09/23 HMSMA0013 154178	Option	4,400,000.00	37,004.00	1.19
	USD Call / PHP Put 59.755 01/09/23 HMSMA0013 154179	Option	(4,400,000.00)	(61,380.00)	(10.52)
	USD Call / PHP Put 60.89 01/09/23 HMSMA0013 154186	Option	4,400,000.00	37,004.00	1.19
	USD Call / PHP Put 59.755 01/09/23 HMSMA0013 154187	Option	(4,400,000.00)	(61,380.00)	(10.52)
	USD Call / PHP Put 60.89 01/09/23 HMSMA0013 154194	Option	1,400,000.00	11,774.00	0.38
	USD Call / PHP Put 59.755 01/09/23 HMSMA0013 154195	Option	(1,400,000.00)	(19,530.00)	(3.35)
	USD Call / PHP Put 60.89 01/09/23 HMSMA0013 154202	Option	1,400,000.00	11,774.00	0.38
	USD Call / PHP Put 59.755 01/09/23 HMSMA0013 154203	Option	(1,400,000.00)	(19,530.00)	(3.35)
	USD Put / PHP Call 57.495 01/09/23 HMSMA0013 154207	Option	1,400,000.00	5,614.00	45,388.00
	USD Put / PHP Call 57.495 01/09/23 HMSMA0013 154211	Option	1,400,000.00	5,614.00	45,388.00
	USD Call / TWD Put 32.37 01/09/23 HMSMA0013 154231	Option	4,400,000.00	38,714.72	56.45
	USD Call / TWD Put 31.73 01/09/23 HMSMA0013 154232	Option	(4,400,000.00)	(63,912.29)	(421.61)
	USD Put / TWD Call 30.52 01/09/23 HMSMA0013 154236	Option	1,400,000.00	5,701.20	2,571.80
	USD Call / TWD Put 32.37 01/09/23 HMSMA0013 154243	Option	1,400,000.00	12,318.31	17.96
	USD Call / TWD Put 31.73 01/09/23 HMSMA0013 154244	Option	(1,400,000.00)	(20,335.76)	(134.15)
	USD Call / IDR Put 15,965 01/17/23 HMSMA0013 155222	Option	5,522,000.00	64,662.62	5,718.03
	USD Call / IDR Put 15,555 01/17/23 HMSMA0013 155223	Option	(5,522,000.00)	(103,371.84)	(35,269.01)
	USD Put / KRW Call 1,417.8 01/17/23 HMSMA0013 155272	Option	(3,700,000.00)	(72,871.50)	(466,688.40)
	USD Put / KRW Call 1,386.3 01/17/23 HMSMA0013 155273	Option	3,700,000.00	40,163.50	374,658.30
	USD Call / INR Put 85.26 01/17/23 HMSMA0013 155302	Option	5,522,000.00	44,112.19	1,141.45
	USD Call / INR Put 83.8 01/17/23 HMSMA0013 155303	Option	(5,522,000.00)	(72,633.32)	(7,028.95)
	USD Put / TWD Call 31.536 01/17/23 HMSMA0013 155330	Option	(7,400,000.00)	(99,860.71)	(211,425.40)
	USD Put / TWD Call 31.041 01/17/23 HMSMA0013 155331	Option	7,400,000.00	54,091.71	103,814.60
	USD Call / IDR Put 15,677 01/30/23 HMSMA0013 155699	Option	(5,548,000.00)	(105,522.96)	(32,558.99)
	USD Call / IDR Put 16,121 01/30/23 HMSMA0013 155700	Option	5,548,000.00	66,354.08	7,399.37
	USD Put / KRW Call 1,382 01/30/23 HMSMA0013 155707	Option	3,700,000.00	41,632.58	363,839.50

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	USD Put / KRW Call 1,415 01/30/23 HMSMA0013 155708	Option	(3,700,000.00)	(75,783.58)	(459,732.40)
	USD Put / TWD Call 31.14 01/30/23 HMSMA0013 155723	Option	7,400,000.00	57,344.89	140,992.20
	USD Put / TWD Call 31.66 01/30/23 HMSMA0013 155724	Option	(7,400,000.00)	(106,221.89)	(253,583.20)
	USD Call / INR Put 83.71 01/30/23 HMSMA0013 155739	Option	(5,548,000.00)	(71,374.23)	(14,435.90)
	USD Call / INR Put 85.16 01/30/23 HMSMA0013 155740	Option	5,548,000.00	43,301.35	3,618.24
	USD Call / JPY Put 157 01/24/23 HMSMA0013 155990	Option	1,180,000.00	10,148.00	1.70
	USD Put / KRW Call 1,385 02/06/23 HMSMA0013 156071	Option	3,710,000.00	43,852.20	374,591.28
	USD Put / KRW Call 1,419 02/06/23 HMSMA0013 156072	Option	(3,710,000.00)	(79,319.80)	(473,366.32)
	USD Call / IDR Put 16,238 02/06/23 HMSMA0013 156079	Option	5,566,000.00	67,960.86	7,386.64
	USD Call / IDR Put 15,797 02/06/23 HMSMA0013 156080	Option	(5,566,000.00)	(106,755.88)	(27,880.65)
	USD Put / TWD Call 31.46 02/06/23 HMSMA0013 156150	Option	7,420,000.00	60,962.72	217,331.80
	USD Put / TWD Call 32 02/06/23 HMSMA0013 156151	Option	(7,420,000.00)	(110,142.48)	(339,999.24)
	USD Call / INR Put 85.62 02/06/23 HMSMA0013 156215	Option	5,566,000.00	46,197.80	3,894.59
	USD Call / INR Put 84.09 02/06/23 HMSMA0013 156216	Option	(5,566,000.00)	(74,584.40)	(13,640.60)
	USD Put / KRW Call 1,370 02/13/23 HMSMA0013 156423	Option	3,710,000.00	42,891.66	332,935.40
	USD Put / KRW Call 1,402 02/13/23 HMSMA0013 156424	Option	(3,710,000.00)	(75,984.86)	(424,898.88)
	USD Call / IDR Put 16,215 02/13/23 HMSMA0013 156443	Option	5,560,000.00	65,441.20	10,935.96
	USD Call / IDR Put 15,770 02/13/23 HMSMA0013 156444	Option	(5,560,000.00)	(104,806.00)	(35,151.43)
	USD Put / TWD Call 31.35 02/13/23 HMSMA0013 156530	Option	7,420,000.00	62,698.65	201,964.98
	USD Put / TWD Call 31.89 02/13/23 HMSMA0013 156531	Option	(7,420,000.00)	(111,744.85)	(321,323.10)
	USD Call / INR Put 85.15 02/13/23 HMSMA0013 156542	Option	5,560,000.00	44,253.36	8,057.55
	USD Call / INR Put 83.69 02/13/23 HMSMA0013 156543	Option	(5,560,000.00)	(72,275.76)	(23,240.24)
	USD Put / KRW Call 1,358 02/21/23 HMSMA0013 156907	Option	3,820,000.00	45,610.80	310,119.06
	USD Put / KRW Call 1,390 02/21/23 HMSMA0013 156908	Option	(3,820,000.00)	(81,518.80)	(403,361.44)
	USD Call / IDR Put 16,270 02/21/23 HMSMA0013 157001	Option	5,733,000.00	67,362.75	12,980.66
	USD Call / IDR Put 15,834 02/21/23 HMSMA0013 157002	Option	(5,733,000.00)	(106,863.12)	(36,593.74)
	USD Put / TWD Call 30.98 02/21/23 HMSMA0013 157055	Option	7,640,000.00	62,877.20	143,494.48
	USD Put / TWD Call 31.53 02/21/23 HMSMA0013 157056	Option	(7,640,000.00)	(115,211.20)	(256,535.92)
	USD Call / INR Put 84.91 02/21/23 HMSMA0013 157067	Option	5,733,000.00	44,975.39	13,119.40
	USD Call / INR Put 83.42 02/21/23 HMSMA0013 157068	Option	(5,733,000.00)	(73,927.04)	(34,514.38)
	USD Call / THB Put 37.5 02/13/23 HMSMA0013 157582	Option	1,373,333.33	7,951.60	782.54
	USD Put / THB Call 35.3 02/13/23 HMSMA0013 157589	Option	(1,458,923.51)	(22,394.48)	(48,360.40)
	USD Put / THB Call 34.6 02/13/23 HMSMA0013 157590	Option	1,488,439.31	12,621.97	27,960.33
	USD Put / THB Call 35.3 02/13/23 HMSMA0013 157614	Option	(2,915,014.16)	(44,745.47)	(96,626.89)
	USD Put / THB Call 34.6 02/13/23 HMSMA0013 157615	Option	2,973,988.44	25,219.42	55,866.37
	USD Call / KRW Put 1,390 02/13/23 HMSMA0013 157683	Option	1,430,000.00	10,733.83	1,073.50
	USD Put / KRW Call 1,301 02/13/23 HMSMA0013 157691	Option	(1,430,000.00)	(25,805.00)	(56,729.53)
	USD Put / KRW Call 1,274 02/13/23 HMSMA0013 157692	Option	1,430,000.00	14,341.36	33,746.57
	USD Put / KRW Call 1,301 02/13/23 HMSMA0013 157699	Option	(2,840,000.00)	(51,249.09)	(112,665.64)
	USD Put / KRW Call 1,274 02/13/23 HMSMA0013 157700	Option	2,840,000.00	28,482.15	67,021.16
	USD Put / KRW Call 1,272 02/14/23 HMSMA0013 157850	Option	2,850,000.00	30,945.30	64,885.95
	USD Put / KRW Call 1,301 02/14/23 HMSMA0013 157851	Option	(2,850,000.00)	(55,016.40)	(113,552.55)
	USD Put / KRW Call 1,272 02/14/23 HMSMA0013 157858	Option	1,430,000.00	15,526.94	32,556.81
	USD Put / KRW Call 1,301 02/14/23 HMSMA0013 157859	Option	(1,430,000.00)	(27,604.72)	(56,975.49)
	USD Call / KRW Put 1,390 02/14/23 HMSMA0013 157863	Option	1,430,000.00	11,000.99	1,130.30
	USD Put / KRW Call 1,280 03/02/23 HMSMA0013 157893	Option	3,820,000.00	44,663.44	113,591.52
	USD Put / KRW Call 1,311 03/02/23 HMSMA0013 157894	Option	(3,820,000.00)	(79,173.32)	(185,896.48)
	USD Put / THB Call 34.42 02/14/23 HMSMA0013 157901	Option	2,980,244.04	28,133.50	47,677.94
	USD Put / THB Call 35.13 02/14/23 HMSMA0013 157902	Option	(2,920,011.39)	(49,337.79)	(86,353.50)
	USD Put / THB Call 34.42 02/14/23 HMSMA0013 157909	Option	1,489,831.49	14,064.01	23,834.32

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	USD Put / THB Call 35.13 02/14/23 HMSMA0013 157910	Option	(1,459,721.04)	(24,664.09)	(43,168.33)
	USD Call / THB Put 37.27 02/14/23 HMSMA0013 157914	Option	1,375,905.55	9,204.81	1,013.88
	USD Put / TWD Call 29.56 03/02/23 HMSMA0013 157921	Option	7,640,000.00	65,933.20	14,614.56
	USD Put / TWD Call 30.11 03/02/23 HMSMA0013 157922	Option	(7,640,000.00)	(116,586.40)	(41,045.90)
	USD Call / IDR Put 15,672 03/02/23 HMSMA0013 157929	Option	(5,700,000.00)	(109,611.00)	(58,470.60)
	USD Call / IDR Put 16,093 03/02/23 HMSMA0013 157930	Option	5,700,000.00	70,281.00	25,137.00
	USD Call / INR Put 82.31 03/02/23 HMSMA0013 157953	Option	(5,700,000.00)	(69,907.33)	(77,901.90)
	USD Call / INR Put 83.69 03/02/23 HMSMA0013 157954	Option	5,700,000.00	42,091.33	34,566.51
	USD Call / IDR Put 15,860 03/06/23 HMSMA0013 158725	Option	(5,685,000.00)	(92,551.80)	(42,421.47)
	USD Call / IDR Put 16,232 03/06/23 HMSMA0013 158726	Option	5,685,000.00	60,488.40	20,115.24
	USD Put / KRW Call 1,337 03/06/23 HMSMA0013 158733	Option	(3,790,000.00)	(76,179.00)	(253,804.93)
	USD Put / KRW Call 1,306 03/06/23 HMSMA0013 158734	Option	3,790,000.00	42,523.80	173,710.86
	USD Call / INR Put 82.92 03/06/23 HMSMA0013 158741	Option	(5,685,000.00)	(65,242.04)	(56,963.70)
	USD Call / INR Put 84.24 03/06/23 HMSMA0013 158742	Option	5,685,000.00	39,488.99	26,741.67
	USD Put / TWD Call 30.55 03/06/23 HMSMA0013 158753	Option	(7,580,000.00)	(114,594.86)	(89,246.92)
	USD Put / TWD Call 30.02 03/06/23 HMSMA0013 158754	Option	7,580,000.00	65,931.26	36,988.88
	USD Put / KRW Call 1,290 03/13/23 HMSMA0013 159144	Option	3,930,000.00	44,448.30	145,268.52
	USD Put / KRW Call 1,321 03/13/23 HMSMA0013 159145	Option	(3,930,000.00)	(79,503.90)	(222,669.87)
	USD Call / IDR Put 15,848 03/13/23 HMSMA0013 159184	Option	(5,893,000.00)	(90,722.74)	(49,329.71)
	USD Call / IDR Put 16,212 03/13/23 HMSMA0013 159185	Option	5,893,000.00	57,279.96	25,279.20
	USD Call / INR Put 82.71 03/13/23 HMSMA0013 159208	Option	(5,893,000.00)	(64,278.26)	(71,470.30)
	USD Call / INR Put 83.91 03/13/23 HMSMA0013 159209	Option	5,893,000.00	38,407.99	37,375.76
	USD Put / TWD Call 29.72 03/13/23 HMSMA0013 159216	Option	7,860,000.00	68,539.20	26,373.44
	USD Put / TWD Call 30.25 03/13/23 HMSMA0013 159217	Option	(7,860,000.00)	(120,179.40)	(64,334.10)
	USD Put / CNH Call 7.134 01/04/23 HMSMA0013 159277	Option	(9,700,028.04)	(78,284.66)	(301,467.17)
	USD Put / CNH Call 7.046 01/04/23 HMSMA0013 159278	Option	9,821,175.14	42,055.25	182,123.87
	USD Put / KRW Call 1,280 01/09/23 HMSMA0013 159462	Option	7,600,000.00	80,038.65	144,916.80
	USD Call / IDR Put 15,858 03/20/23 HMSMA0013 159763	Option	5,739,000.00	56,184.81	51,244.10
	USD Call / IDR Put 15,483 03/20/23 HMSMA0013 159764	Option	(5,739,000.00)	(90,389.25)	(97,603.17)
	USD Put / KRW Call 1,246 03/20/23 HMSMA0013 159771	Option	3,830,000.00	43,547.10	63,689.07
	USD Put / KRW Call 1,275 03/20/23 HMSMA0013 159772	Option	(3,830,000.00)	(76,335.73)	(113,639.93)
	USD Call / PHP Put 57.9 03/03/23 HMSMA0013 159776	Option	1,440,000.00	5,917.12	3,332.45
	USD Put / PHP Call 54.99 03/03/23 HMSMA0013 159783	Option	2,880,000.00	17,901.39	14,684.54
	USD Put / PHP Call 55.73 03/03/23 HMSMA0013 159784	Option	(2,880,000.00)	(31,782.26)	(30,251.52)
	USD Put / PHP Call 54.99 03/03/23 HMSMA0013 159791	Option	1,440,000.00	8,950.78	7,342.27
	USD Put / PHP Call 55.73 03/03/23 HMSMA0013 159792	Option	(1,440,000.00)	(15,891.04)	(15,125.76)
	USD Put / TWD Call 29.11 03/20/23 HMSMA0013 159855	Option	7,660,000.00	61,586.40	10,984.44
	USD Put / TWD Call 29.59 03/20/23 HMSMA0013 159856	Option	(7,660,000.00)	(106,397.40)	(24,125.94)
	USD Put / THB Call 34.22 03/02/23 HMSMA0013 159865	Option	2,881,648.16	58,468.64	46,074.67
	USD Call / THB Put 34.22 03/02/23 HMSMA0013 159866	Option	2,881,648.16	58,872.07	51,581.50
	USD Call / INR Put 83.65 03/20/23 HMSMA0013 159873	Option	5,739,000.00	35,983.53	46,508.28
	USD Call / INR Put 82.47 03/20/23 HMSMA0013 159874	Option	(5,739,000.00)	(59,335.52)	(84,684.68)
	USD Call / THB Put 36.05 03/02/23 HMSMA0013 159892	Option	1,383,356.45	8,577.64	5,012.87
	USD Put / THB Call 33.46 03/02/23 HMSMA0013 159899	Option	1,490,436.34	14,362.56	10,807.45
	USD Put / THB Call 34.11 03/02/23 HMSMA0013 159900	Option	(1,462,034.59)	(24,186.95)	(21,066.46)
	USD Put / THB Call 33.46 03/02/23 HMSMA0013 159907	Option	2,980,573.82	28,722.24	21,612.74
	USD Put / THB Call 34.11 03/02/23 HMSMA0013 159908	Option	(2,923,776.02)	(48,369.05)	(42,128.69)
	USD Put / CNH Call 6.835 01/05/23 HMSMA0013 160206	Option	9,509,875.64	36,312.85	3,180.96
	USD Put / CNH Call 6.908 01/05/23 HMSMA0013 160207	Option	(9,409,380.43)	(68,086.59)	(27,453.75)
	USD Call / IDR Put 16,132 03/27/23 HMSMA0013 160410	Option	5,719,000.00	54,975.57	35,405.76

EIN: 22-3546821 / PN:001

Plan Year: 2022

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	USD Call / IDR Put 15.765 03/27/23 HMSMA0013 160411	Option	(5,719,000.00)	(88,946.43)	(63,435.15)
	USD Put / TWD Call 29.965 03/27/23 HMSMA0013 160418	Option	(7,630,000.00)	(96,023.55)	(50,168.01)
	USD Put / TWD Call 29.5 03/27/23 HMSMA0013 160419	Option	7,630,000.00	53,753.35	24,189.39
	USD Call / INR Put 84.77 03/27/23 HMSMA0013 160446	Option	5,719,000.00	36,115.39	29,498.60
	USD Call / INR Put 83.53 03/27/23 HMSMA0013 160447	Option	(5,719,000.00)	(60,249.57)	(53,499.53)
	USD Put / KRW Call 1,265 03/27/23 HMSMA0013 160454	Option	3,815,000.00	41,457.61	98,045.50
	USD Put / KRW Call 1,294 03/27/23 HMSMA0013 160455	Option	(3,815,000.00)	(73,766.84)	(157,528.98)
	USD Put / CNH Call 6.865 01/17/23 HMSMA0013 160656	Option	9,468,317.55	23,855.00	34,930.52
	USD Put / CNH Call 6.913 01/17/23 HMSMA0013 160657	Option	(9,402,574.86)	(45,240.00)	(64,591.93)
	USD Put / KRW Call 1,255.6 04/06/23 HMSMA0013 160724	Option	3,801,000.00	35,729.40	86,849.05
	USD Put / KRW Call 1,282.2 04/06/23 HMSMA0013 160725	Option	(3,801,000.00)	(65,301.18)	(136,714.37)
	USD Call / IDR Put 16,055 04/06/23 HMSMA0013 160776	Option	5,702,000.00	55,480.46	45,500.25
	USD Call / IDR Put 15,702 04/06/23 HMSMA0013 160777	Option	(5,702,000.00)	(89,179.28)	(76,315.57)
	USD Put / TWD Call 29.62 04/06/23 HMSMA0013 160818	Option	7,602,000.00	50,325.24	35,305.97
	USD Put / TWD Call 30.05 04/06/23 HMSMA0013 160819	Option	(7,602,000.00)	(89,855.64)	(66,149.56)
	USD Call / INR Put 84.89 04/06/23 HMSMA0013 160850	Option	5,702,000.00	37,188.44	32,643.95
	USD Call / INR Put 83.68 04/06/23 HMSMA0013 160851	Option	(5,702,000.00)	(60,623.66)	(56,052.37)
	USD Call / THB Put 34.44 03/17/23 HMSMA0013 160858	Option	2,945,121.95	57,556.64	47,513.65
	USD Put / THB Call 34.44 03/17/23 HMSMA0013 160859	Option	2,945,121.95	57,556.64	64,356.80
	USD Put / KRW Call 1,280 01/09/23 HMSMA0013 160936	Option	(7,600,000.00)	(55,784.00)	(144,916.80)
	USD Put / JPY Call 129 01/19/23 HMSMA0013 160940	Option	7,340,000.00	54,095.80	56,222.93
	INR 7.137 1D 01/06/28 PAY FLOAT HMSMA0013 147073	Swap	244,000,000.00	244,000,000.00	85,637.42
	INR 7.137 1D 01/06/28 PAY FLOAT HMSMA0013 147073	Swap	(244,000,000.00)	(244,000,000.00)	0.00
	INR 6.3275 1D 07/05/23 PAY FLOAT HMSMA0013 147111	Swap	3,022,000,000.00	38,266,485.17	(7,996.08)
	INR 6.3275 1D 07/05/23 PAY FLOAT HMSMA0013 147111	Swap	(3,022,000,000.00)	(38,266,485.17)	0.00
	INR 6.7 1D 07/04/25 PAY FLOAT HMSMA0013 147114	Swap	946,000,000.00	946,000,000.00	125,256.67
	INR 6.7 1D 07/04/25 PAY FLOAT HMSMA0013 147114	Swap	(946,000,000.00)	(946,000,000.00)	0.00
	INR 6.605 1D 07/04/24 PAY FLOAT HMSMA0013 147117	Swap	1,515,000,000.00	19,183,893.13	87,973.65
	INR 6.605 1D 07/04/24 PAY FLOAT HMSMA0013 147117	Swap	(1,515,000,000.00)	(19,183,893.13)	0.00
	INR 6.311 1D 07/05/23 PAY FLOAT HMSMA0013 147172	Swap	1,572,000,000.00	19,890,865.95	(7,182.60)
	INR 6.311 1D 07/05/23 PAY FLOAT HMSMA0013 147172	Swap	(1,572,000,000.00)	(19,890,865.95)	0.00
	INR 6.5815 1D 07/05/24 PAY FLOAT HMSMA0013 147174	Swap	952,000,000.00	12,045,867.93	49,688.58
	INR 6.5815 1D 07/05/24 PAY FLOAT HMSMA0013 147174	Swap	(952,000,000.00)	(12,045,867.93)	0.00
	INR 6.661 1D 07/05/25 PAY FLOAT HMSMA0013 147176	Swap	1,320,000,000.00	16,702,253.86	156,954.43
	INR 6.661 1D 07/05/25 PAY FLOAT HMSMA0013 147176	Swap	(1,320,000,000.00)	(16,702,253.86)	0.00
	INR 6.23 1D 07/07/23 PAY FLOAT HMSMA0013 147367	Swap	2,475,000,000.00	2,475,000,000.00	(37,485.49)
	INR 6.23 1D 07/07/23 PAY FLOAT HMSMA0013 147367	Swap	(2,475,000,000.00)	(2,475,000,000.00)	0.00
	INR 6.55 1D 07/07/25 PAY FLOAT HMSMA0013 147369	Swap	864,000,000.00	10,886,925.29	69,909.54
	INR 6.55 1D 07/07/25 PAY FLOAT HMSMA0013 147369	Swap	(864,000,000.00)	(10,886,925.29)	0.00
	INR 6.565 1D 07/18/25 PAY FLOAT HMSMA0013 147985	Swap	1,013,000,000.00	12,681,815.99	81,671.82
	INR 6.565 1D 07/18/25 PAY FLOAT HMSMA0013 147985	Swap	(1,013,000,000.00)	(12,681,815.99)	0.00
	INR 6.34 1D 02/07/28 PAY FLOAT HMSMA0013 149735	Swap	273,000,000.00	3,422,982.89	(14,753.82)
	INR 6.34 1D 02/07/28 PAY FLOAT HMSMA0013 149735	Swap	(273,000,000.00)	(3,422,982.89)	0.00
	INR 6.594 1D 03/07/28 PAY FLOAT HMSMA0013 152035	Swap	288,000,000.00	3,601,857.21	21,172.69
	INR 6.594 1D 03/07/28 PAY FLOAT HMSMA0013 152035	Swap	(288,000,000.00)	(3,601,857.21)	0.00
	INR 7.051 1D 04/12/28 PAY FLOAT HMSMA0013 154493	Swap	284,000,000.00	3,469,443.85	86,047.92
	INR 7.051 1D 04/12/28 PAY FLOAT HMSMA0013 154493	Swap	(284,000,000.00)	(3,469,443.85)	0.00
	INR 7.071 1D 10/10/23 PAY FLOAT HMSMA0013 154982	Swap	3,987,000,000.00	51,831,000.00	181,590.91
	INR 7.071 1D 10/10/23 PAY FLOAT HMSMA0013 154982	Swap	(3,987,000,000.00)	(51,831,000.00)	0.00
	INR 7.0705 1D 10/11/23 PAY FLOAT HMSMA0013 154985	Swap	2,050,000,000.00	25,033,963.76	92,972.32

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	INR 7.0705 1D 10/11/23 PAY FLOAT HMSMA0013 154985	Swap	(2,050,000,000.00)	(25,033,963.76)	0.00
	INR 6.9375 1D 10/18/23 PAY FIXED HMSMA0013 155744	Swap	(2,088,000,000.00)	(25,056,000.00)	(61,304.87)
	INR 6.9375 1D 10/18/23 PAY FIXED HMSMA0013 155744	Swap	2,088,000,000.00	25,056,000.00	0.00
	INR 6.93 1D 05/08/28 PAY FLOAT HMSMA0013 156481	Swap	275,000,000.00	3,334,469.07	65,670.25
	INR 6.93 1D 05/08/28 PAY FLOAT HMSMA0013 156481	Swap	(275,000,000.00)	(3,334,469.07)	0.00
	INR 6.48 1D 05/16/24 PAY FLOAT HMSMA0013 158152	Swap	1,027,000,000.00	12,612,059.44	(12,156.91)
	INR 6.48 1D 05/16/24 PAY FLOAT HMSMA0013 158152	Swap	(1,027,000,000.00)	(12,612,059.44)	0.00
	INR 6.32 1D 06/08/28 PAY FLOAT HMSMA0013 159567	Swap	283,000,000.00	3,462,938.60	(16,535.99)
	INR 6.32 1D 06/08/28 PAY FLOAT HMSMA0013 159567	Swap	(283,000,000.00)	(3,462,938.60)	0.00
	JPY 0.287 1D 01/06/28 PAY FIXED HMSMA0013 147047	Swap	(423,000,000.00)	(3,117,629.72)	44,211.30
	JPY 0.287 1D 01/06/28 PAY FIXED HMSMA0013 147047	Swap	423,000,000.00	3,117,629.72	0.00
	JPY 0.145 1D 02/07/28 PAY FIXED HMSMA0013 149728	Swap	(466,000,000.00)	(3,494,563.18)	76,752.94
	JPY 0.145 1D 02/07/28 PAY FIXED HMSMA0013 149728	Swap	466,000,000.00	3,494,563.18	0.00
	JPY 0.24 1D 03/07/28 PAY FIXED HMSMA0013 152032	Swap	(499,000,000.00)	(3,596,785.24)	67,401.50
	JPY 0.24 1D 03/07/28 PAY FIXED HMSMA0013 152032	Swap	499,000,000.00	3,596,785.24	0.00
	JPY 0.3545 1D 04/12/28 PAY FIXED HMSMA0013 154477	Swap	(503,000,000.00)	(3,475,437.02)	50,054.71
	JPY 0.3545 1D 04/12/28 PAY FIXED HMSMA0013 154477	Swap	503,000,000.00	3,475,437.02	0.00
	JPY 0.3185 1D 05/08/28 PAY FIXED HMSMA0013 156452	Swap	(494,000,000.00)	(3,322,236.79)	58,486.53
	JPY 0.3185 1D 05/08/28 PAY FIXED HMSMA0013 156452	Swap	494,000,000.00	3,322,236.79	0.00
	JPY 0.39 1D 06/08/28 PAY FIXED HMSMA0013 159363	Swap	(482,000,000.00)	(3,490,477.22)	47,010.06
	JPY 0.39 1D 06/08/28 PAY FIXED HMSMA0013 159363	Swap	482,000,000.00	3,490,477.22	0.00
	SGD 3.239 1D 03/30/28 PAY FIXED HMSMA0013 153847	Swap	(4,910,000.00)	(3,463,600.45)	(20,598.24)
	SGD 3.239 1D 03/30/28 PAY FIXED HMSMA0013 153847	Swap	4,910,000.00	3,463,600.45	0.00
	SGD 3.79 1D 04/27/28 PAY FIXED HMSMA0013 155837	Swap	(4,634,000.00)	(3,252,842.90)	(109,013.52)
	SGD 3.79 1D 04/27/28 PAY FIXED HMSMA0013 155837	Swap	4,634,000.00	3,252,842.90	0.00
	SGD 3.245 1D 05/24/28 PAY FIXED HMSMA0013 158173	Swap	(6,261,000.00)	(4,569,572.67)	(35,689.67)
	SGD 3.245 1D 05/24/28 PAY FIXED HMSMA0013 158173	Swap	6,261,000.00	4,569,572.67	0.00
	THB 1.88 1D 07/15/24 PAY FLOAT HMSMA0013 147748	Swap	373,000,000.00	373,000,000.00	18,103.45
	THB 1.88 1D 07/15/24 PAY FLOAT HMSMA0013 147748	Swap	(373,000,000.00)	(373,000,000.00)	0.00
	THB 1.85 1D 07/15/24 PAY FLOAT HMSMA0013 147751	Swap	373,000,000.00	373,000,000.00	12,535.64
	THB 1.85 1D 07/15/24 PAY FLOAT HMSMA0013 147751	Swap	(373,000,000.00)	(373,000,000.00)	0.00
	THB 1.745 1D 08/15/24 PAY FLOAT HMSMA0013 150580	Swap	344,000,000.00	344,000,000.00	(15,593.47)
	THB 1.745 1D 08/15/24 PAY FLOAT HMSMA0013 150580	Swap	(344,000,000.00)	(344,000,000.00)	0.00
	THB 1.76 1D 08/15/24 PAY FLOAT HMSMA0013 150583	Swap	344,000,000.00	344,000,000.00	(13,021.05)
	THB 1.76 1D 08/15/24 PAY FLOAT HMSMA0013 150583	Swap	(344,000,000.00)	(344,000,000.00)	0.00
	THB 1.72 1D 08/16/24 PAY FLOAT HMSMA0013 150704	Swap	384,000,000.00	384,000,000.00	(22,539.97)
	THB 1.72 1D 08/16/24 PAY FLOAT HMSMA0013 150704	Swap	(384,000,000.00)	(384,000,000.00)	0.00
	THB 1.715 1D 08/16/24 PAY FLOAT HMSMA0013 150731	Swap	427,000,000.00	427,000,000.00	(26,124.24)
	THB 1.715 1D 08/16/24 PAY FLOAT HMSMA0013 150731	Swap	(427,000,000.00)	(427,000,000.00)	0.00
	THB 2.38 1D 09/30/24 PAY FIXED HMSMA0013 154369	Swap	(438,000,000.00)	(438,000,000.00)	(102,977.74)
	THB 2.38 1D 09/30/24 PAY FIXED HMSMA0013 154369	Swap	438,000,000.00	438,000,000.00	0.00
	THB 1.88 1D 09/29/23 PAY FIXED HMSMA0013 154372	Swap	(850,000,000.00)	(850,000,000.00)	(25,130.65)
	THB 1.88 1D 09/29/23 PAY FIXED HMSMA0013 154372	Swap	850,000,000.00	850,000,000.00	0.00
	THB 2.445 1D 10/03/24 PAY FIXED HMSMA0013 154438	Swap	(436,000,000.00)	(436,000,000.00)	(158,374.94)
	THB 2.445 1D 10/03/24 PAY FIXED HMSMA0013 154438	Swap	436,000,000.00	436,000,000.00	0.00
	THB 1.92 1D 10/03/23 PAY FIXED HMSMA0013 154441	Swap	(864,000,000.00)	(864,000,000.00)	(83,294.24)
	THB 1.92 1D 10/03/23 PAY FIXED HMSMA0013 154441	Swap	864,000,000.00	864,000,000.00	0.00
	THB 2.405 1D 10/04/24 PAY FIXED HMSMA0013 154496	Swap	(565,886,000.00)	(565,886,000.00)	(192,108.78)
	THB 2.405 1D 10/04/24 PAY FIXED HMSMA0013 154496	Swap	565,886,000.00	565,886,000.00	0.00
	THB 1.9 1D 10/04/23 PAY FIXED HMSMA0013 154499	Swap	(1,119,593,000.00)	(1,119,593,000.00)	(100,726.20)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	THB 1.9 1D 10/04/23 PAY FIXED HMSMA0013 154499	Swap	1,119,593,000.00	1,119,593,000.00	0.00
	THB 1.97 1D 11/17/24 PAY FLOAT HMSMA0013 158149	Swap	380,000,000.00	10,683,159.97	18,706.51
	THB 1.97 1D 11/17/24 PAY FLOAT HMSMA0013 158149	Swap	(380,000,000.00)	(10,683,159.97)	0.00
	THB 1.971 1D 11/17/24 PAY FLOAT HMSMA0013 158154	Swap	420,000,000.00	11,751,538.89	20,906.02
	THB 1.971 1D 11/17/24 PAY FLOAT HMSMA0013 158154	Swap	(420,000,000.00)	(11,751,538.89)	0.00
	THB 2.031 1D 03/15/24 PAY FLOAT HMSMA0013 158281	Swap	758,000,000.00	21,208,729.71	37,686.62
	THB 2.031 1D 03/15/24 PAY FLOAT HMSMA0013 158281	Swap	(758,000,000.00)	(21,208,729.71)	0.00
	THB 1.85 1D 12/21/23 PAY FLOAT HMSMA0013 158303	Swap	833,000,000.00	23,307,218.80	19,334.45
	THB 1.85 1D 12/21/23 PAY FLOAT HMSMA0013 158303	Swap	(833,000,000.00)	(23,307,218.80)	0.00
	THB 1.765 1D 11/17/23 PAY FLOAT HMSMA0013 158424	Swap	1,092,000,000.00	30,367,074.53	21,631.91
	THB 1.765 1D 11/17/23 PAY FLOAT HMSMA0013 158424	Swap	(1,092,000,000.00)	(30,367,074.53)	0.00
	USD 2.928 1D 01/06/28 PAY FIXED HMSMA0013 147044	Swap	(3,100,000.00)	(3,100,000.00)	114,848.80
	USD 2.928 1D 01/06/28 PAY FIXED HMSMA0013 147044	Swap	3,100,000.00	3,100,000.00	0.00
	USD 2.4 1D 02/07/28 PAY FIXED HMSMA0013 149731	Swap	(3,430,000.00)	(3,430,000.00)	204,558.34
	USD 2.4 1D 02/07/28 PAY FIXED HMSMA0013 149731	Swap	3,430,000.00	3,430,000.00	0.00
	USD 2.976 1D 03/07/28 PAY FIXED HMSMA0013 151970	Swap	(3,610,000.00)	(3,610,000.00)	117,671.56
	USD 2.976 1D 03/07/28 PAY FIXED HMSMA0013 151970	Swap	3,610,000.00	3,610,000.00	0.00
	USD 3.72 1D 04/12/28 PAY FIXED HMSMA0013 154481	Swap	(3,480,000.00)	(3,480,000.00)	(7,704.72)
	USD 3.72 1D 04/12/28 PAY FIXED HMSMA0013 154481	Swap	3,480,000.00	3,480,000.00	0.00
	USD 3.599 1D 01/13/28 PAY FIXED HMSMA0013 154869	Swap	(6,890,000.00)	(6,890,000.00)	45,625.58
	USD 3.599 1D 01/13/28 PAY FIXED HMSMA0013 154869	Swap	6,890,000.00	6,890,000.00	0.00
	USD 3.934 1D 01/20/28 PAY FIXED HMSMA0013 155820	Swap	(6,900,000.00)	(6,900,000.00)	(59,719.50)
	USD 3.934 1D 01/20/28 PAY FIXED HMSMA0013 155820	Swap	6,900,000.00	6,900,000.00	0.00
	USD 3.8816 1D 05/08/28 PAY FIXED HMSMA0013 156493	Swap	(3,354,000.00)	(3,354,000.00)	(35,424.95)
	USD 3.8816 1D 05/08/28 PAY FIXED HMSMA0013 156493	Swap	3,354,000.00	3,354,000.00	0.00
	USD 3.987 1D 02/09/28 PAY FIXED HMSMA0013 156656	Swap	(5,636,000.00)	(5,636,000.00)	(65,777.76)
	USD 3.987 1D 02/09/28 PAY FIXED HMSMA0013 156656	Swap	5,636,000.00	5,636,000.00	0.00
	USD 3.6 1D 02/24/28 PAY FIXED HMSMA0013 158246	Swap	(5,804,000.00)	(5,804,000.00)	29,664.24
	USD 3.6 1D 02/24/28 PAY FIXED HMSMA0013 158246	Swap	5,804,000.00	5,804,000.00	0.00
	USD 3.493 1D 06/08/28 PAY FIXED HMSMA0013 159327	Swap	(3,466,000.00)	(3,466,000.00)	18,276.22
	USD 3.493 1D 06/08/28 PAY FIXED HMSMA0013 159327	Swap	3,466,000.00	3,466,000.00	0.00
	USD 3.599 1D 03/07/28 PAY FIXED HMSMA0013 159355	Swap	(6,020,000.00)	(6,020,000.00)	28,257.88
	USD 3.599 1D 03/07/28 PAY FIXED HMSMA0013 159355	Swap	6,020,000.00	6,020,000.00	0.00
	USD 3.3327 1D 03/15/28 PAY FIXED HMSMA0013 160589	Swap	(6,118,000.00)	(6,118,000.00)	99,637.75
	USD 3.3327 1D 03/15/28 PAY FIXED HMSMA0013 160589	Swap	6,118,000.00	6,118,000.00	0.00
	Collateral: Drax Finco PLC 6.625 11/01/25	MoneyMarket	(158,878.00)	(158,878.13)	(158,878.13)
	Collateral: MoneyGram International Inc 5.375 20260801	MoneyMarket	(2,027,596.00)	(2,027,595.38)	(2,027,595.38)
	Collateral: Scientific Games International Inc 8.625 20250701	MoneyMarket	(989,001.00)	(989,001.00)	(989,001.00)
	Collateral: Scientific Games International Inc 8.625 20250701	MoneyMarket	(1,549,467.00)	(1,549,467.00)	(1,549,467.00)
	Collateral: TEGNA Inc 5 20290915	MoneyMarket	(3,272,567.00)	(3,272,566.50)	(3,272,566.50)
	Collateral: TEGNA Inc 4.625 20280315	MoneyMarket	(5,178,305.00)	(5,178,305.25)	(5,178,305.25)
	Collateral: Switch Ltd 4.125 20290615	MoneyMarket	(2,277,036.00)	(2,277,036.00)	(2,277,036.00)
	Collateral: TEGNA Inc 4.75 20260315 144A	MoneyMarket	(941,186.00)	(941,186.25)	(941,186.25)
	Collateral: Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp 4.25 20230530 144A	MoneyMarket	(1,190,941.00)	(1,190,940.75)	(1,190,940.75)
	Collateral: South Africa Government Bond 6.5 02/28/41	MoneyMarket	23,572,338.29	1,297,411.12	1,387,322.20
	Collateral: Republic of Ghana 8.125 01/18/26	MoneyMarket	2,500,208.90	2,500,208.90	2,500,208.90
	Collateral: Turkiye Garanti Bankasi AS 6.125 05/24/27	MoneyMarket	3,862,345.76	3,862,345.76	3,862,345.76
	Collateral: Changde Economic Construction Investment Group Co Ltd 6.300000 20250628	MoneyMarket	537,889.55	537,889.55	537,889.55
	Collateral: Turkiye Is Bankasi 6.125 04/25/24	MoneyMarket	2,183,232.83	2,183,232.83	2,183,232.83
	Collateral: Fujian Zhanglong Group Co Ltd 4.800000 20250620	MoneyMarket	1,059,569.13	1,059,569.13	1,059,569.13

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Collateral: Hubei Science & Technology Investment Group Hong Kong Co Ltd 2.9 20251028	MoneyMarket	804,783.33	804,783.33	804,783.33
	Collateral: Kenya Government International Bond 7.25 02/28/28	MoneyMarket	4,235,614.24	4,235,614.24	4,235,614.24
	Collateral: Republic of Ghana 8.125 01/18/26	MoneyMarket	1,005,032.29	1,005,032.29	1,005,032.29
	Collateral: Hongkong Xiangyu Investment Co Ltd 4.500000 20230130	MoneyMarket	1,643,201.44	1,643,201.44	1,643,201.44
	Collateral: GUANGZHOU RURAL BANK 0 12/31/2049	MoneyMarket	8,255,231.26	8,255,231.26	8,255,231.26
	Collateral: Yapi ve Kredi Bankasi AS 13.875000 20240115	MoneyMarket	2,858,116.81	2,858,116.81	2,858,116.81
	Collateral: Bank of China Hong Kong Ltd 5.900000 20230914	MoneyMarket	3,534,365.29	3,534,365.29	3,534,365.29
	Collateral: ODEABK 7 5/8 08/01/27	MoneyMarket	1,733,458.63	1,733,458.63	1,733,458.63
	Collateral: Foxconn Far East Ltd 1.625 20251028	MoneyMarket	1,634,738.59	1,634,738.59	1,634,738.59
	Collateral: Ghana Government International Bond 6.375 11/02/27	MoneyMarket	1,058,509.50	1,058,509.50	1,058,509.50
	Collateral: Ecuador Government International Bond 0.5 20300731	MoneyMarket	4,118,185.26	4,118,185.26	4,118,185.26
	Collateral: Guangxi Financial Investment Group Co Ltd 3.600000 20231118	MoneyMarket	854,398.62	854,398.62	854,398.62
	Collateral: GUANGZHOU RURAL BANK 0 12/31/2049	MoneyMarket	1,753,935.14	1,753,935.14	1,753,935.14
	Collateral: Kenya Government International Bond 8 05/22/32	MoneyMarket	3,006,935.51	3,006,935.51	3,006,935.51
	Collateral: Turkey Government International Bond 7.375 02/05/25	MoneyMarket	6,893,170.99	6,893,170.99	6,893,170.99
	Collateral: Kenya Government International Bond 7.25 02/28/28	MoneyMarket	3,047,141.23	3,047,141.23	3,047,141.23
	Collateral: FED REPUBLIC OF BRAZIL 3.75 09/12/2031	MoneyMarket	5,772,863.67	5,772,863.67	5,772,863.67
	Collateral: Kenya Government International Bond 8 05/22/32	MoneyMarket	6,065,337.60	6,065,337.60	6,065,337.60
	Collateral: US TREASURY N/B 0.38 08/15/2024	MoneyMarket	10,000,000.00	10,000,000.00	10,000,000.00
	Collateral: Ivory Coast Government International Bond 5.750000 20321231	MoneyMarket	4,350,471.09	4,350,471.09	4,350,471.09
	Collateral: Ivory Coast Government International Bond 5.750000 20321231	MoneyMarket	2,241,151.77	2,241,151.77	2,241,151.77
	Collateral: COSTA RICA GOVERNMENT 7.16 03/12/2045	MoneyMarket	6,627,006.23	6,627,006.23	6,627,006.23
	Collateral: Sri Lanka Government International Bond 7.55 03/28/30	MoneyMarket	911,149.56	911,149.56	911,149.56
	Collateral: REPUBLIC OF NIGERIA 6.13 09/28/2028	MoneyMarket	5,255,908.39	5,255,908.39	5,255,908.39
	Collateral: Senegal Government International Bond 6.25 05/23/33	MoneyMarket	5,827,294.15	5,827,294.15	5,827,294.15
	Collateral: Petroleos del Peru SA 4.75 06/19/32	MoneyMarket	4,576,164.90	4,576,164.90	4,576,164.90
	Collateral: Chengdu Communications Investment Group Co Ltd 4.75 20271213	MoneyMarket	1,232,476.01	1,232,476.01	1,232,476.01
	Collateral: Itau Unibanco Holding SA/Cayman Island 6.125 12/12/22	MoneyMarket	3,798,402.54	3,798,402.54	3,798,402.54
	Collateral: Itau Unibanco Holding SA/Cayman Island 6.125 12/12/22	MoneyMarket	4,726,847.18	4,726,847.18	4,726,847.18
	Collateral: Spectrum Brands Inc 4 10/01/26	MoneyMarket	(1,520,378.00)	(1,495,975.93)	(1,627,488.63)
	Collateral: Ahern Rentals Inc 7.375 05/15/23	MoneyMarket	(6,603,580.63)	(6,603,580.63)	(6,603,580.63)
	Collateral: Fly Leasing Ltd 7.000000 20241015	MoneyMarket	(398,871.00)	(398,871.00)	(398,871.00)
	Collateral: Consolidated Edison Inc 0.65 20231201	MoneyMarket	(1,069,496.84)	(1,069,496.84)	(1,069,496.84)
	Collateral: GCP Applied Technologies Inc 5.5 20260415	MoneyMarket	(1,059,783.75)	(1,059,783.75)	(1,059,783.75)
	Collateral: Granite US Holdings Corp 11 20271001	MoneyMarket	(1,100,444.88)	(1,100,444.88)	(1,100,444.88)
	Collateral: Horizon Therapeutics USA Inc 5.500000 20270801	MoneyMarket	(1,383,196.50)	(1,383,196.50)	(1,383,196.50)
	Collateral: IEA Energy Services LLC 6.625 20290815 144A	MoneyMarket	(3,260,400.00)	(3,260,400.00)	(3,260,400.00)
	Collateral: InterGen NV 7 06/30/23 144A	MoneyMarket	(1,498,485.38)	(1,498,485.38)	(1,498,485.38)
	Collateral: MoneyGram International Inc 5.375 20260801	MoneyMarket	(546,872.63)	(546,872.63)	(546,872.63)
	Collateral: MoneyGram International Inc 5.375 20260801	MoneyMarket	(2,730,726.00)	(2,730,726.00)	(2,730,726.00)
	Collateral: PBF Logistics LP / PBF Logistics Finance Corp 6.875 05/15/23	MoneyMarket	(4,087,212.30)	(4,087,212.30)	(4,087,212.30)
	Collateral: Scientific Games International Inc 8.625 20250701	MoneyMarket	(593,223.75)	(593,223.75)	(593,223.75)
	Collateral: Switch Ltd 3.75 20280915 144A	MoneyMarket	(8,018,399.26)	(8,018,399.26)	(8,018,399.26)
	Collateral: TEGNA Inc 5 20290915	MoneyMarket	(642,046.50)	(642,046.50)	(642,046.50)
	Collateral: Tenneco Inc 5.375 12/15/24	MoneyMarket	(954,970.88)	(954,970.88)	(954,970.88)
	Collateral: Viasat Inc 5.625000 20250915	MoneyMarket	(1,038,960.00)	(1,038,960.00)	(1,038,960.00)
	Collateral: Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp 4.25 20230530 144A	MoneyMarket	(466,701.48)	(466,701.48)	(466,701.48)
	Collateral: SSW 6 1/2 02/05/24	MoneyMarket	(1,538,696.25)	(1,538,696.25)	(1,538,696.25)
	Collateral: Freddie Mac Strips	MoneyMarket	(960,000.00)	(960,000.00)	(960,000.00)
	Collateral: Freddie Mac Strips	MoneyMarket	(522,999.99)	(522,999.99)	(522,999.99)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Collateral: Freddie Mac Strips	MoneyMarket	(1,202,999.99)	(1,202,999.99)	(1,202,999.99)
	Collateral: Fannie Mae REMICS	MoneyMarket	(59,000.00)	(59,000.00)	(59,000.00)
	Collateral: Fannie Mae REMICS	MoneyMarket	(449,000.01)	(449,000.01)	(449,000.01)
	Collateral: Fannie Mae REMICS	MoneyMarket	(513,000.00)	(513,000.00)	(513,000.00)
	Collateral: Fannie Mae REMICS	MoneyMarket	(2,978,999.95)	(2,978,999.95)	(2,978,999.95)
	Collateral: Fannie Mae REMICS	MoneyMarket	(1,289,999.98)	(1,289,999.98)	(1,289,999.98)
	Collateral: FNR 2019-41 SB	MoneyMarket	(509,999.99)	(509,999.99)	(509,999.99)
	Collateral: Fannie Mae REMICS	MoneyMarket	(2,857,999.94)	(2,857,999.94)	(2,857,999.94)
	Collateral: Fannie Mae REMICS	MoneyMarket	(907,000.02)	(907,000.02)	(907,000.02)
	Collateral: Fannie Mae REMICS	MoneyMarket	(483,999.99)	(483,999.99)	(483,999.99)
	Collateral: FNR 2021-56 NI	MoneyMarket	(962,000.01)	(962,000.01)	(962,000.01)
	Collateral: Fannie Mae REMICS	MoneyMarket	(463,000.01)	(463,000.01)	(463,000.01)
	Collateral: Fannie Mae REMICS	MoneyMarket	(182,999.99)	(182,999.99)	(182,999.99)
	Collateral: Fannie Mae REMICS	MoneyMarket	(2,303,000.09)	(2,303,000.09)	(2,303,000.09)
	Collateral: Fannie Mae REMICS	MoneyMarket	(1,272,999.98)	(1,272,999.98)	(1,272,999.98)
	Collateral: Fannie Mae REMICS	MoneyMarket	(857,000.02)	(857,000.02)	(857,000.02)
	Collateral: Fannie Mae REMICS	MoneyMarket	(384,000.00)	(384,000.00)	(384,000.00)
	Collateral: Fannie Mae REMICS	MoneyMarket	(680,000.00)	(680,000.00)	(680,000.00)
	Collateral: Fannie Mae REMICS	MoneyMarket	(529,999.98)	(529,999.98)	(529,999.98)
	Collateral: Fannie Mae REMICS	MoneyMarket	(144,000.00)	(144,000.00)	(144,000.00)
	Collateral: FNR 2021-95 GI	MoneyMarket	(343,000.00)	(343,000.00)	(343,000.00)
	Collateral: Fannie Mae	MoneyMarket	(649,999.98)	(649,999.98)	(649,999.98)
	Collateral: FNR 2022-42 S	MoneyMarket	(470,000.00)	(470,000.00)	(470,000.00)
	Collateral: FNR 2022-61 S	MoneyMarket	(3,331,000.03)	(3,331,000.03)	(3,331,000.03)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,345,999.96)	(1,345,999.96)	(1,345,999.96)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,353,999.97)	(1,353,999.97)	(1,353,999.97)
	Collateral: Freddie Mac REMICS	MoneyMarket	(603,999.99)	(603,999.99)	(603,999.99)
	Collateral: Freddie Mac REMICS	MoneyMarket	(838,000.03)	(838,000.03)	(838,000.03)
	Collateral: Freddie Mac REMICS	MoneyMarket	(718,999.98)	(718,999.98)	(718,999.98)
	Collateral: Freddie Mac REMICS	MoneyMarket	(627,000.02)	(627,000.02)	(627,000.02)
	Collateral: Freddie Mac REMICS	MoneyMarket	(714,999.98)	(714,999.98)	(714,999.98)
	Collateral: Freddie Mac REMICS	MoneyMarket	(746,999.99)	(746,999.99)	(746,999.99)
	Collateral: Freddie Mac REMICS	MoneyMarket	(393,000.00)	(393,000.00)	(393,000.00)
	Collateral: Freddie Mac REMICS	MoneyMarket	(401,999.99)	(401,999.99)	(401,999.99)
	Collateral: Freddie Mac REMICS	MoneyMarket	(317,000.01)	(317,000.01)	(317,000.01)
	Collateral: FHR 5114 CI	MoneyMarket	(743,999.98)	(743,999.98)	(743,999.98)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,695,999.96)	(1,695,999.96)	(1,695,999.96)
	Collateral: Freddie Mac REMICS	MoneyMarket	(2,737,000.09)	(2,737,000.09)	(2,737,000.09)
	Collateral: Freddie Mac REMICS	MoneyMarket	(610,000.01)	(610,000.01)	(610,000.01)
	Collateral: Freddie Mac REMICS	MoneyMarket	(296,000.00)	(296,000.00)	(296,000.00)
	Collateral: Freddie Mac REMICS	MoneyMarket	(458,999.99)	(458,999.99)	(458,999.99)
	Collateral: Freddie Mac REMICS	MoneyMarket	(422,000.00)	(422,000.00)	(422,000.00)
	Collateral: Freddie Mac REMICS	MoneyMarket	(286,000.00)	(286,000.00)	(286,000.00)
	Collateral: Freddie Mac REMICS	MoneyMarket	(338,000.01)	(338,000.01)	(338,000.01)
	Collateral: Freddie Mac REMICS	MoneyMarket	(510,999.99)	(510,999.99)	(510,999.99)
	Collateral: Y O IO	MoneyMarket	(102,000.00)	(102,000.00)	(102,000.00)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,523,999.95)	(1,523,999.95)	(1,523,999.95)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,486,999.97)	(1,486,999.97)	(1,486,999.97)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,553,000.01)	(1,553,000.01)	(1,553,000.01)
	Collateral: Freddie Mac REMICS	MoneyMarket	(2,172,000.07)	(2,172,000.07)	(2,172,000.07)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,774,999.96)	(1,774,999.96)	(1,774,999.96)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,573,999.96)	(1,573,999.96)	(1,573,999.96)
	Collateral: Freddie Mac REMICS	MoneyMarket	(1,573,999.96)	(1,573,999.96)	(1,573,999.96)
	Collateral: Freddie Mac REMICS	MoneyMarket	(894,999.97)	(894,999.97)	(894,999.97)
	Collateral: FHR 5178 IO	MoneyMarket	(3,433,000.03)	(3,433,000.03)	(3,433,000.03)
	Collateral: FHR 5189 BI	MoneyMarket	(272,000.00)	(272,000.00)	(272,000.00)
	Collateral: Freddie Mac	MoneyMarket	(544,999.99)	(544,999.99)	(544,999.99)
	Collateral: Fannie Mae Interest Strip	MoneyMarket	(1,173,000.05)	(1,173,000.05)	(1,173,000.05)
	Collateral: G2 MA8154	MoneyMarket	(1,060,000.04)	(1,060,000.04)	(1,060,000.04)
	Collateral: G2 MA8204	MoneyMarket	(474,000.00)	(474,000.00)	(474,000.00)
	Collateral: G2 MA8350	MoneyMarket	(583,000.01)	(583,000.01)	(583,000.01)
	Collateral: G2 MA8430	MoneyMarket	(33,327,999.67)	(33,327,999.67)	(33,327,999.67)
	Collateral: G2 MA8492	MoneyMarket	(276,158,000.07)	(276,158,000.07)	(276,158,000.07)
	Collateral: G2 MA8493	MoneyMarket	(33,532,998.49)	(33,532,998.49)	(33,532,998.49)
	Collateral: Government National Mortgage Association	MoneyMarket	(509,000.02)	(509,000.02)	(509,000.02)
	Collateral: Government National Mortgage Association	MoneyMarket	(300,000.00)	(300,000.00)	(300,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(741,999.98)	(741,999.98)	(741,999.98)
	Collateral: GNR 2014-117 SJ	MoneyMarket	(395,999.99)	(395,999.99)	(395,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(409,000.00)	(409,000.00)	(409,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(365,999.99)	(365,999.99)	(365,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(624,999.98)	(624,999.98)	(624,999.98)
	Collateral: Government National Mortgage Association	MoneyMarket	(369,000.00)	(369,000.00)	(369,000.00)
	Collateral: Government National Mortgage Association 1.17714 09/20/69	MoneyMarket	(407,999.99)	(407,999.99)	(407,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(245,000.00)	(245,000.00)	(245,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(2,057,999.95)	(2,057,999.95)	(2,057,999.95)
	Collateral: Government National Mortgage Association	MoneyMarket	(1,998,999.96)	(1,998,999.96)	(1,998,999.96)
	Collateral: Government National Mortgage Association	MoneyMarket	(1,424,999.98)	(1,424,999.98)	(1,424,999.98)
	Collateral: Government National Mortgage Association	MoneyMarket	(152,000.00)	(152,000.00)	(152,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(739,999.99)	(739,999.99)	(739,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(714,000.02)	(714,000.02)	(714,000.02)
	Collateral: Government National Mortgage Association 3.60937 04/20/49	MoneyMarket	(1,347,999.97)	(1,347,999.97)	(1,347,999.97)
	Collateral: GNR 2019-117 MI	MoneyMarket	(3,624,999.87)	(3,624,999.87)	(3,624,999.87)
	Collateral: Government National Mortgage Association	MoneyMarket	(506,000.01)	(506,000.01)	(506,000.01)
	Collateral: Government National Mortgage Association	MoneyMarket	(1,372,000.04)	(1,372,000.04)	(1,372,000.04)
	Collateral: GNR 2020-107 IO	MoneyMarket	(460,000.00)	(460,000.00)	(460,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(1,886,000.05)	(1,886,000.05)	(1,886,000.05)
	Collateral: Government National Mortgage Association	MoneyMarket	(1,695,000.00)	(1,695,000.00)	(1,695,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(1,819,000.06)	(1,819,000.06)	(1,819,000.06)
	Collateral: Government National Mortgage Association	MoneyMarket	(886,999.98)	(886,999.98)	(886,999.98)
	Collateral: Government National Mortgage Association	MoneyMarket	(325,999.99)	(325,999.99)	(325,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(395,999.99)	(395,999.99)	(395,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(248,999.99)	(248,999.99)	(248,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(674,000.02)	(674,000.02)	(674,000.02)
	Collateral: Government National Mortgage Association	MoneyMarket	(354,000.00)	(354,000.00)	(354,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(528,999.99)	(528,999.99)	(528,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(410,000.00)	(410,000.00)	(410,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(253,000.00)	(253,000.00)	(253,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(759,000.03)	(759,000.03)	(759,000.03)
	Collateral: Government National Mortgage Association	MoneyMarket	(701,000.01)	(701,000.01)	(701,000.01)
	Collateral: Government National Mortgage Association	MoneyMarket	(234,999.99)	(234,999.99)	(234,999.99)

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Collateral: Government National Mortgage Association	MoneyMarket	(515,000.01)	(515,000.01)	(515,000.01)
	Collateral: Government National Mortgage Association	MoneyMarket	(539,000.00)	(539,000.00)	(539,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(115,000.00)	(115,000.00)	(115,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(75,000.00)	(75,000.00)	(75,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(514,999.99)	(514,999.99)	(514,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(437,000.01)	(437,000.01)	(437,000.01)
	Collateral: Government National Mortgage Association	MoneyMarket	(529,000.00)	(529,000.00)	(529,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(507,000.01)	(507,000.01)	(507,000.01)
	Collateral: Government National Mortgage Association	MoneyMarket	(535,000.01)	(535,000.01)	(535,000.01)
	Collateral: Government National Mortgage Association	MoneyMarket	(260,000.00)	(260,000.00)	(260,000.00)
	Collateral: Government National Mortgage Association	MoneyMarket	(174,999.99)	(174,999.99)	(174,999.99)
	Collateral: Government National Mortgage Association	MoneyMarket	(107,000.00)	(107,000.00)	(107,000.00)
	Collateral: GNR 2021-H13 CI	MoneyMarket	(992,999.98)	(992,999.98)	(992,999.98)
	Collateral: GNR 2022-H05 IA	MoneyMarket	(1,092,000.02)	(1,092,000.02)	(1,092,000.02)
	Collateral: GNR 2022-H10 AI	MoneyMarket	(823,000.01)	(823,000.01)	(823,000.01)
	Collateral: GNR 2021-182 AI	MoneyMarket	(841,000.03)	(841,000.03)	(841,000.03)
	Collateral: GNR 2022-120 SH	MoneyMarket	(2,874,000.03)	(2,874,000.03)	(2,874,000.03)
	Collateral: GNR 2022-129 SC	MoneyMarket	(243,000.01)	(243,000.01)	(243,000.01)
	Collateral: GNR 2022-136 SA	MoneyMarket	(1,802,999.95)	(1,802,999.95)	(1,802,999.95)
	Collateral: GNR 2022-137 SB	MoneyMarket	(1,629,999.93)	(1,629,999.93)	(1,629,999.93)
	Collateral: GNR 2022-154 KS	MoneyMarket	(1,581,000.02)	(1,581,000.02)	(1,581,000.02)
	Collateral: Banque Centrale de Tunisie International Bond 5.625 02/17/24	MoneyMarket	(5,334,103.60)	(5,530,665.32)	(5,709,891.20)
	Collateral: Ivory Coast Government International Bond 5.25 03/22/30	MoneyMarket	(4,946,999.44)	(5,129,296.37)	(5,295,515.55)
	Collateral: REPUBLIC OF SENEGAL 5.38 06/08/2037	MoneyMarket	(3,973,928.03)	(4,182,360.56)	(4,253,891.26)
	Collateral: HAZINE MUSTESARLIGI VARL 9.76 11/13/2025	MoneyMarket	(8,852,085.00)	(8,852,085.00)	(8,852,085.00)
	Collateral: Akbank Turk AS 6.797 04/27/28	MoneyMarket	(5,188,640.13)	(5,188,640.13)	(5,188,640.13)
	Collateral: Kenya Government International Bond 8.25 02/28/48	MoneyMarket	(6,374,998.43)	(6,374,998.43)	(6,374,998.43)
	Collateral: Ghana Government International Bond 10.75 10/14/30	MoneyMarket	(9,092,360.94)	(9,092,360.94)	(9,092,360.94)
	Collateral: Gaci First Investment Co 5.375000 21221013	MoneyMarket	(6,489,731.56)	(6,489,731.56)	(6,489,731.56)
	USD R1.85 P1y 030624 EX 030223 UBS	Option	(71,000,000.00)	(383,400.00)	(4.26)
	USD R1.35 P1y 030624 EX 030223 UBS	Option	71,000,000.00	198,800.00	0.71
	FNCI 2 1/21	Debt Instruments	(35,000,000.00)	(31,374,843.75)	(31,174,609.55)
	FNMA 30YR JAN 20 TBA	Debt Instruments	(24,000,000.00)	(23,370,000.00)	(23,126,250.00)
	Fannie Mae Pool 4.5	Debt Instruments	(21,000,000.00)	(20,460,234.38)	(20,237,929.74)
	FNCL 5 1/20	Debt Instruments	(225,000,000.00)	(222,448,203.12)	(221,941,406.25)
	Fannie Mae Pool 5	Debt Instruments	(35,000,000.00)	(34,797,656.25)	(34,518,750.00)
	FNCL 5.5 1/13 TBA 30yr	Debt Instruments	(103,000,000.00)	(104,176,523.44)	(103,361,427.00)
	FNCL 5.5 2/10 TBA	Debt Instruments	(267,500,000.00)	(269,783,398.44)	(268,302,919.97)
	FNMA 30YR JAN 06 TBA	Debt Instruments	170,000,000.00	173,154,296.88	172,656,250.00
	Y 30yr	Debt Instruments	(27,500,000.00)	(23,496,386.72)	(23,094,442.53)
	Ginnie Mae II Pool 5	Debt Instruments	93,500,000.00	93,021,542.97	92,743,964.61
	Y 30yr	Debt Instruments	8,000,000.00	8,057,500.00	8,053,075.04
	Y 30yr	Debt Instruments	454,000,000.00	461,562,656.25	461,608,045.74
	Freddie Mac Strips	Debt Instruments	6,443,408.92	793,344.73	1,098,098.63
	Freddie Mac Strips	Debt Instruments	3,650,870.71	588,132.46	669,240.53
	Freddie Mac Strips	Debt Instruments	10,419,845.12	851,903.75	1,766,134.78
	Fannie Mae REMICS	Debt Instruments	37,879,632.40	3,254,204.12	3,559,518.75
	Fannie Mae REMICS	Debt Instruments	0.19	0.00	0.03
	Fannie Mae REMICS	Debt Instruments	3,210,509.63	451,917.65	705,470.33
	Fannie Mae REMICS	Debt Instruments	5,497,115.03	500,466.48	656,057.04

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Fannie Mae REMICS	Debt Instruments	2,288,995.15	204,578.93	270,769.36
	Fannie Mae REMICS	Debt Instruments	12,887,442.39	2,090,685.46	3,104,709.88
	Fannie Mae REMICS	Debt Instruments	8,603,022.26	1,470,579.13	1,738,538.31
	Fannie Mae REMICS	Debt Instruments	6,751,317.91	917,757.27	1,119,101.83
	Fannie Mae REMICS	Debt Instruments	2,623,241.43	343,480.67	497,074.08
	Fannie Mae REMICS	Debt Instruments	0.78	0.12	0.14
	Fannie Mae REMICS	Debt Instruments	4,865,681.04	706,474.09	1,022,267.91
	Fannie Mae REMICS	Debt Instruments	3,550,371.20	563,898.80	749,259.69
	Fannie Mae REMICS	Debt Instruments	1,163,559.13	195,987.00	214,015.52
	Freddie Mac REMICS	Debt Instruments	4,236,993.19	511,087.33	721,014.85
	Freddie Mac REMICS	Debt Instruments	6,613,186.86	680,951.59	980,927.39
	Freddie Mac REMICS	Debt Instruments	9,975,211.91	1,111,300.93	1,793,776.52
	Freddie Mac REMICS	Debt Instruments	8,850,344.18	1,266,705.52	1,546,759.61
	Freddie Mac REMICS	Debt Instruments	11,243,862.85	1,647,928.64	2,023,495.03
	Freddie Mac REMICS	Debt Instruments	4,196,037.72	523,193.45	775,189.44
	Freddie Mac REMICS	Debt Instruments	8,821,636.05	1,270,866.94	1,832,376.43
	Freddie Mac REMICS	Debt Instruments	6,712,981.88	740,525.83	912,842.69
	Freddie Mac REMICS	Debt Instruments	2.63	(22,895.79)	0.55
	Freddie Mac REMICS	Debt Instruments	5,591,000.23	1,023,851.90	1,017,905.61
	Freddie Mac REMICS	Debt Instruments	5,730,380.54	696,599.39	1,049,190.84
	Freddie Mac REMICS	Debt Instruments	3,427,731.62	541,359.74	626,991.41
	Freddie Mac REMICS	Debt Instruments	5,739,086.94	967,614.25	1,243,936.19
	Freddie Mac REMICS	Debt Instruments	2,088,584.22	391,609.53	484,717.79
	Freddie Mac REMICS	Debt Instruments	12,386,071.74	1,145,711.62	2,039,162.34
	Freddie Mac REMICS	Debt Instruments	18,032,423.08	2,592,160.81	3,786,019.03
	Freddie Mac REMICS	Debt Instruments	6,639,287.88	568,226.62	810,437.29
	Freddie Mac REMICS	Debt Instruments	4,046,789.40	351,759.39	517,600.96
	Freddie Mac REMICS	Debt Instruments	5,244,899.38	452,372.56	645,113.18
	Freddie Mac REMICS	Debt Instruments	4,602,570.47	412,505.36	568,608.23
	Freddie Mac REMICS	Debt Instruments	4,124,362.59	370,190.19	484,284.31
	Freddie Mac REMICS	Debt Instruments	2,357,120.04	266,649.17	454,976.38
	Freddie Mac REMICS	Debt Instruments	5,521,775.71	533,196.47	691,178.61
	Freddie Mac REMICS	Debt Instruments	0.17	0.00	0.03
	Y O IO	Debt Instruments	770,716.06	127,408.98	143,749.95
	Freddie Mac REMICS	Debt Instruments	8,931,762.25	1,365,280.53	1,959,878.73
	Freddie Mac REMICS	Debt Instruments	10,241,358.90	1,732,179.84	2,130,088.97
	Freddie Mac REMICS	Debt Instruments	8,191,681.63	1,264,304.12	1,551,324.28
	Freddie Mac REMICS	Debt Instruments	9,299,962.34	1,464,744.07	1,931,835.61
	Freddie Mac REMICS	Debt Instruments	0.22	0.03	0.04
	Freddie Mac REMICS	Debt Instruments	16,145,335.12	2,346,119.01	3,307,029.62
	Freddie Mac REMICS	Debt Instruments	0.70	0.10	0.12
	Freddie Mac REMICS	Debt Instruments	13,042,493.18	1,829,005.90	2,522,364.71
	Freddie Mac REMICS	Debt Instruments	9,411,071.11	1,447,065.31	1,971,653.28
	Freddie Mac REMICS	Debt Instruments	9,393,301.52	1,627,966.28	1,967,930.49
	Freddie Mac REMICS	Debt Instruments	6,590,213.29	1,169,762.86	1,229,268.86
	Fannie Mae Interest Strip	Debt Instruments	7,694,124.29	1,222,644.46	1,325,540.12
	Ginnie Mae II Pool	Debt Instruments	0.18	0.20	0.17
	Government National Mortgage Association	Debt Instruments	11,394,117.85	1,013,008.29	460,682.42
	Government National Mortgage Association	Debt Instruments	6,132,584.85	990,795.72	1,016,431.17
	Government National Mortgage Association	Debt Instruments	10,946,237.72	640,423.63	362,052.29

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	Government National Mortgage Association	Debt Instruments	73,031,172.33	5,520,586.15	3,007,423.67
	Government National Mortgage Association	Debt Instruments	69,429,075.13	5,127,597.14	2,634,833.40
	Government National Mortgage Association	Debt Instruments	48,515,026.73	3,839,299.17	1,913,432.66
	Government National Mortgage Association	Debt Instruments	6,095,614.37	372,043.99	193,779.58
	Government National Mortgage Association	Debt Instruments	0.59	0.11	0.12
	Government National Mortgage Association	Debt Instruments	5,071,081.79	782,848.22	785,100.32
	Government National Mortgage Association	Debt Instruments	5,962,661.29	808,685.96	1,013,506.93
	Government National Mortgage Association	Debt Instruments	10,166,972.29	1,110,424.00	1,160,603.60
	Government National Mortgage Association	Debt Instruments	14,152,908.09	2,094,188.12	2,314,374.11
	Government National Mortgage Association	Debt Instruments	16,044,866.92	2,090,846.71	2,466,859.78
	Government National Mortgage Association	Debt Instruments	15,043,241.42	2,300,929.99	2,729,757.12
	Government National Mortgage Association	Debt Instruments	6,382,112.58	1,061,784.71	1,146,782.66
	Government National Mortgage Association	Debt Instruments	2,635,039.81	411,155.06	449,007.88
	Government National Mortgage Association	Debt Instruments	3,185,563.45	449,960.84	503,077.56
	Government National Mortgage Association	Debt Instruments	2,328,679.36	328,088.18	344,089.39
	Government National Mortgage Association	Debt Instruments	5,183,914.90	894,157.42	1,083,830.12
	Government National Mortgage Association	Debt Instruments	3,074,641.59	460,931.37	465,878.00
	Government National Mortgage Association	Debt Instruments	5,015,115.09	694,280.00	992,849.35
	Government National Mortgage Association	Debt Instruments	3,112,576.41	510,910.14	589,986.99
	Government National Mortgage Association	Debt Instruments	2,566,369.97	334,797.02	327,111.31
	Government National Mortgage Association	Debt Instruments	5,444,441.80	768,176.70	1,083,902.61
	Government National Mortgage Association	Debt Instruments	3,141,916.85	379,975.58	471,296.32
	Government National Mortgage Association	Debt Instruments	4,150,766.33	568,136.14	628,983.47
	Government National Mortgage Association	Debt Instruments	3,827,842.11	600,545.56	790,675.24
	Government National Mortgage Association	Debt Instruments	3,466,160.24	490,608.68	647,507.15
	Government National Mortgage Association	Debt Instruments	5,069,398.22	590,901.71	769,701.43
	Government National Mortgage Association	Debt Instruments	4,418,036.18	573,982.43	698,466.34
	Government National Mortgage Association	Debt Instruments	5,898,879.26	560,393.53	781,691.46
	Government National Mortgage Association	Debt Instruments	2,413,016.32	253,366.71	480,933.70
	United States Treasury Note/Bond 2.625 12/31/23	Debt Instruments	(3,459,000.00)	(3,386,929.85)	(3,388,767.03)
	United States Treasury Note/Bond 1.75 06/30/24	Debt Instruments	(901,000.00)	(865,804.69)	(863,868.95)
	US TREASURY N/B 4.13 10/31/2027	Debt Instruments	(3,043,000.00)	(3,096,098.01)	(3,059,403.68)
	REPUBLIC OF SENEGAL 5.38 06/08/2037	Debt Instruments	6,648,000.00	4,744,771.09	4,806,462.14
	TUNISIAN REPUBLIC 3.28 08/09/2027	Debt Instruments	200,000,000.00	640,439.16	754,800.47
	REPUBLIC OF ARGENTINA 0.13 01/09/2038	Debt Instruments	13,123,099.00	4,329,437.06	4,183,804.85
	FED REPUBLIC OF BRAZIL 3.75 09/12/2031	Debt Instruments	(6,656,000.00)	(5,464,576.00)	(5,610,264.99)
	REPUBLIC OF EL SALVADOR 8.25 04/10/2032	Debt Instruments	7,852,000.00	3,096,132.06	3,500,957.03
	REPUBLIC OF TURKEY 9.88 01/15/2028	Debt Instruments	5,640,000.00	5,835,144.00	5,861,996.04
	LEBAN 8 1/4 05/17/34	Debt Instruments	2,794,000.00	251,460.00	173,241.97
	ARAB REPUBLIC OF EGYPT 7.50 02/16/2061	Debt Instruments	8,108,000.00	4,655,963.00	5,034,257.20
	REPUBLIC OF NIGERIA 8.25 09/28/2051	Debt Instruments	13,331,000.00	8,998,305.00	8,943,634.59
	REPUBLIC OF NIGERIA 6.13 09/28/2028	Debt Instruments	(6,668,000.00)	(4,934,320.00)	(5,176,768.48)
	El Salvador Government International Bond 7.75 24/01/2023	Debt Instruments	5,863,000.00	4,653,057.50	5,716,425.00
	COSTA RICA GOVERNMENT 7.16 03/12/2045	Debt Instruments	(6,659,000.00)	(6,207,851.50)	(6,392,096.10)
	LEBAN 6.6 11/27/26	Debt Instruments	1,117,000.00	111,700.00	68,417.19
	LEBANESE REPUBLIC 7.05 11/02/2035	Debt Instruments	559,000.00	55,900.00	34,244.34
	LEBANESE REPUBLIC 6.85 03/23/2027	Debt Instruments	1,117,000.00	111,700.00	68,427.42
	HAZINE MUSTESARLIGI VARL 9.76 11/13/2025	Debt Instruments	10,626,000.00	10,626,000.00	11,130,735.00
	MCROLN TL B1 1L EUR Corp - TRS	Swap	457,782.78	448,340.99	4,573.42
	HOUSEH TL B 1L EUR Corp - TRS	Swap	113,000.00	110,740.00	2,268.02

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	MCROLN TL B2 1L EUR Corp - TRS	Swap	928,000.00	892,806.11	9,129.60
	MCROLN TL B 1L USD Corp - TRS	Swap	277,000.00	273,537.50	2,770.00
	MCROLN TL B4 1L USD Corp - TRS	Swap	286,048.39	283,903.03	1,966.58
	MGI TL B 1L USD Corp - TRS	Swap	(152,027.24)	(150,713.93)	(1,218.29)
	MCROLN TL B1 1L USD Corp - TRS	Swap	939,633.17	920,840.51	17,618.12
	AERIE PHARMACEUTICALS TRS	Swap	285,000.00	284,287.50	619.88
	AVALARA INC TRS	Swap	3,072,000.00	3,066,037.80	1,830.37
	ZENDESK INC TRS	Swap	334,000.00	332,864.40	534.40
	BIGFP 1.125 02/19/26 (TRS) 02192021-11222022	Swap	800,000.00	582,740.20	1,596.25
	VLTA 1 01/13/25 CORP UBS EUR TRS 011321-112222	Synthetic Equity	10,153.00	287,701.11	13,688.59
	GLBID 1.875 01/27/27 CORP (TRS) 11212021-11222022	Synthetic Equity	1,100,000.00	945,747.24	1,269.34
	IAGLN 1.125 05/18/28 IAG C UBS EUR TRS 100721-112222	Swap	800,000.00	924,925.32	(208,235.74)
	IBERDROLA FINANZAS SAU TRS	Swap	200,000.00	208,120.00	449.59
	CAPCLN 2 02/30/26 (TRS) 111920-120222	Swap	100,000.00	133,177.29	(19,883.64)
	CAPCLN 2 03/30/26 CORP UBS GBP TRS 010821-120222 2	Swap	100,000.00	(11,690.21)	111,551.42
	CAPCLN 2 03/30/26 CORP UBS GBP TRS 121620-120222	Swap	400,000.00	523,199.32	(66,448.87)
	OCADO GROUP PLC TRS	Swap	(1,100,000.00)	(894,489.74)	75,594.35
	AAL 6.5 07/01/25 CORP (TRS) BAML 20220314-20230314	Swap	2,997,000.00	3,461,963.16	(288,140.16)
	AMERICAN AIRLINES GROUP TRS	Swap	3,148,000.00	3,156,691.56	177,040.44
	NCL CORPORATION LTD TRS	Swap	21,000.00	23,759.63	(2,476.13)
	NCLH 5.375 08/01/25 CORP (TRS) BAML 20220314-20230314	Swap	3,377,000.00	4,280,282.86	(857,693.36)
	EYE 2.5 05/15/25 CORP (TRS) BAML 20220331-20230331	Swap	2,873,000.00	4,543,331.20	(586,967.17)
	NATIONAL VISION HOLDINGS TRS	Swap	61,000.00	84,753.71	(751.55)
	NUVA 1 06/01/23 CORP (TRS) BAML 20220314-20230314	Swap	2,637,000.00	2,607,902.22	(13,753.47)
	PRAA 3.5 06/01/23 CORP (TRS) BAML 20220321-20230321	Swap	2,593,000.00	2,835,837.37	(270,063.87)
	SABRE GLBL INC TRS	Swap	2,042,000.00	2,199,885.40	(855.60)
	SPWR 4 01/15/23 144A CORP (TRS) BAML 20220404-20230404	Swap	975,000.00	1,117,655.08	(142,731.02)
	X 5 11/01/26 CORP (TRS) BAML 20220321-20230321	Swap	1,716,000.00	4,637,883.69	(1,197,303.69)
	MELI 2 08/15/28 CORP (TRS) BAML 20220331-20230331	Swap	2,210,000.00	6,430,193.90	(1,940,578.90)
	MERCADOLIBRE INC TRS	Swap	95,000.00	196,762.39	(3,769.89)
	SX5E 3M 12 05/23/23_1	Swap	(13,514.00)	0.00	2,377,599.03
	SX5E 3M 22 08/31/23_1	Swap	(16,181.00)	0.00	3,221,896.03
	SX5E 3M 79 05/23/23_4	Swap	13,514.00	0.00	(2,190,164.39)
	SX5E 3M 59.5 08/31/23_1	Swap	16,181.00	0.00	(3,033,423.41)
	KDB 3.21 06/07/24 Corp USDSOFR +99_5	Swap	50,000,000,000.00	0.00	620,829.97
	KDB 3.83 06/21/24 Corp USDSOFR +95_1	Swap	29,000,000,000.00	0.00	315,257.87
	UKX 3M 54 04/26/24_5	Swap	(2,315.00)	0.00	56,365.86
	TRS SWAPTOT-BRL-Buy OI SA-MLLDN_B-14/12/2023	Swap	719,000.00	23,107.61	43.11
	Journey Beyond DDTL (2/22)	Debt Instruments	4,640,315.69	3,238,963.55	3,096,171.76
	Journey Beyond Put - CREDITFACILITY	Debt Instruments	350,620.87	0.00	0.00
	Ziloti Holding S.a.r.l - Profit Participating Loan Tranche A	Debt Instruments	13,388.40	9,157.89	1,304.17
	McLaren TL (12/20) GBP LIBOR 1	Debt Instruments	1,251,649.10	1,534,792.86	1,519,687.86
	Framestore 1st Lien TL (12/20)	Debt Instruments	3,375,912.19	3,342,651.97	3,375,912.19
	Quiznos 3/14 DIP LIEN1 03/16/2018	Debt Instruments	302,621.47	268,971.87	33,954.13
	Quiznos 6/14 LIEN1 06/30/2019	Debt Instruments	1,914,426.85	2,475,974.24	0.00
	LBI Media 4/19 Exit LIEN1 10/15/2024	Debt Instruments	266,509.20	178,217.84	78,620.21
	New Millennium 5/20 05/14/2025	Debt Instruments	701,901.73	701,901.73	675,580.42
	RAYBURN COUNTRY ELECTRIC COOPERATIVE, INC.	Debt Instruments	153,915.77	36,068.78	61,566.31
	WWR TL (1/22)	Debt Instruments	2,227,115.24	2,227,115.24	2,227,115.24
	Emirates Hospitals TL (4/18)	Debt Instruments	285,012.00	57,002.40	35,626.50

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	Karpower Term Loan (11/18)	Debt Instruments	1,063,333.33	1,058,016.66	1,052,700.00
	OIBRBZ PIK TL (1/16)	Debt Instruments	6,055,571.18	2,350,250.00	1,907,504.92
	Contextmedia 5/19 Cov-Lite LIEN1 11/09/2023	Debt Instruments	1,530,023.66	2,215,994.76	811,019.57
	Contextmedia 5/19 2nd Lien Cov-Lite LIEN2 05/09/2024	Debt Instruments	2,888,234.32	3,388,675.09	1,050,361.02
	Pines Merger/TMC Merger 11/21 LIEN1 05/08/2026	Debt Instruments	4,099,273.64	1,232,583.09	3,894,309.96
	Pines Merger/TMC Merger 11/21 Term LIEN1	Debt Instruments	523,399.29	523,399.29	496,182.53
	January 23 Calls on BIIB US CALL 570.000000 01/20/2023	Option	(50.00)	(21,495.82)	(10,750.00)
	January 23 Calls on NGM US CALL 17.500000 01/20/2023	Option	171.00	49,280.34	1,710.00
	ADAMAS PHARMACEUTICALS, INC. CMN	Equity Instruments	58.00	0.00	4.35
	ADAMAS PHARMACEUTICALS, INC. CMN	Equity Instruments	58.00	0.00	4.35
	ALLEGRO MERGER CORP-RTS	Equity Instruments	5,611.00	0.00	5.61
	AEDIFICA SA-DVD RTS	Equity Instruments	(307.00)	0.00	0.00
	ZOGENIX, INC. CMN CONTRA	Equity Instruments	33,659.00	0.00	22,888.12
	Colorado Investments - Petersen Claim TRADECLAIM-OTCEQY	Equity Instruments	(49,742.00)	(58,694.22)	(61,182.66)
	MFGlobalTC	Equity Instruments	421,460.00	0.00	121,169.75
	LMD4 MCLAREN WARRANT	Equity Instruments	13,347.00	0.00	140,704.66
	ATI PENNY WARRANT	Equity Instruments	39,220.00	0.00	11,766.00
	ATI3 WARRANT	Equity Instruments	35,485.00	0.00	0.00
	ALLEGRO MERGER CORP-CW25	Equity Instruments	5,611.00	0.00	0.00
	Esperion Therapeutics Inc	Equity Instruments	38,359.00	0.00	0.00
	URBIWARR INDEX (Shell)	Equity Instruments	132,246.00	0.00	0.07
	Geron Corp Wts \$ 1.3 Exp. 05/31/2024	Equity Instruments	172,500.00	0.00	122,199.00
	Evoform Biosciences Inc Wts \$1.0 Exp. 05/17/23	Equity Instruments	4,487.00	0.00	0.00
	Stryve Foods Inc	Equity Instruments	374,981.00	0.00	103,419.76
	Oncocyte Corp Warrant \$1.53 04/19/27	Equity Instruments	517,245.00	0.00	58,707.31
	Mind Medicine Mindmed Inc Wts \$4.25 Exp. 09/28/2027	Equity Instruments	12,675.00	126.75	18,352.13
	SONENDO INC	Equity Instruments	1,654,807.00	1,570,411.84	4,683,103.81
	EZION HOLDINGS-CW23	Equity Instruments	(327,432.00)	0.00	0.00
	BETA BIONICS WARRANT	Equity Instruments	5,890.00	58.90	0.00
	Oncocyte Corp Warrant \$1.53 04/19/27	Equity Instruments	690,719.00	0.00	78,396.61
	SONENDO INC	Equity Instruments	4,337,293.00	4,116,091.06	12,274,539.19
	Brazilian real-HM_CH0300042-DividendsPayable	Cash	(416,193.08)	(82,056.19)	(78,828.18)
	Brazilian real-HM_CH0300102-DividendsPayable	Cash	(24,655.77)	(4,733.01)	(4,669.87)
	Brazilian real-HM_CH0300102-DividendsReceivable	Cash	50,042.32	9,788.12	9,478.17
	Brazilian real-HM_CH0300102-WithholdingTaxPayable	Cash	(7,434.65)	(1,453.78)	(1,408.15)
	Indonesian rupiah-HM_CH0300082-OverdueReceivable	Cash	1.00	0.00	0.00
	Norwegian krone-HM_CH0300082-OverdueReceivable	Cash	0.46	0.05	0.05
	U.S. Dollars-HM_CH0300002-Payable	Cash	(1,671,168.98)	(1,671,168.98)	(1,671,168.98)
	U.S. Dollars-HM_CH0300002-Receivable	Cash	14,289.37	14,289.37	14,289.37
	U.S. Dollars-HM_CH0300052-Payable	Cash	(6,164.95)	(6,164.95)	(6,164.95)
	U.S. Dollars-HM_CH0300052-Receivable	Cash	198,696.65	198,696.65	198,696.65
	U.S. Dollars-HM_CH0300082-OverdueReceivable	Cash	23.71	23.71	23.71
	U.S. Dollars-HM_CH0300082-Receivable	Cash	666.67	666.67	666.67
	U.S. Dollars-HM_CH0300142-OverdueReceivable	Cash	2.58	2.58	2.58
	U.S. Dollars-HM_CH0300162-Receivable	Cash	1,579.71	1,579.71	1,579.71
	Euro-HM_CP0400012-Receivable	Cash	14,373.25	14,086.50	15,385.85
	U.S. Dollars-HM_CP0400002-Payable	Cash	(3,173,517.03)	(3,173,517.03)	(3,173,517.03)
	U.S. Dollars-HM_CP0400002-Receivable	Cash	172,002.24	172,002.24	172,002.24
	U.S. Dollars-HM_CP0400012-AccruedInterestPayable	Cash	(61,346.81)	(61,346.81)	(61,346.81)
	U.S. Dollars-HM_CP0400012-Payable	Cash	(496,808.50)	(496,808.50)	(496,808.50)

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	U.S. Dollars-HM_CP0400012-PurchasedAI	Cash	61,346.81	61,346.81	61,346.81
	U.S. Dollars-HM_CP0400012-Receiveable	Cash	1,936,431.43	1,936,431.43	1,936,431.43
	U.S. Dollars-HM_CP0400132-CouponInterestReceiveable	Cash	2,665.70	2,665.70	2,665.70
	U.S. Dollars-HM_CP0400132-Payable	Cash	(1,105,647.16)	(1,105,647.16)	(1,105,647.16)
	U.S. Dollars-HM_CP0400132-Receiveable	Cash	622,038.54	622,038.54	622,038.54
	U.S. Dollars-HM_CY0500002-Receiveable	Cash	35,135.84	35,135.84	35,135.84
	U.S. Dollars-HM_CY0500022-Payable	Cash	(22,713.39)	(22,713.39)	(22,713.39)
	Canadian dollar-HM_GL0600022-Payable	Cash	(3,914.67)	(2,891.19)	(2,891.19)
	Euro-HM_GL0600202-OverduePayable	Cash	(2,226,918.00)	(2,270,107.71)	(2,383,804.37)
	Euro-HM_GL0600202-Payable	Cash	(238,975.00)	(253,660.01)	(255,810.79)
	U.K. pound-HM_GL0600242-Payable	Cash	(409.42)	(494.23)	(494.97)
	U.S. Dollars-HM_GL0600002-OverdueReceiveable	Cash	1,112.56	1,112.56	1,112.56
	U.S. Dollars-HM_GL0600002-Payable	Cash	(202,975.29)	(202,975.29)	(202,975.29)
	U.S. Dollars-HM_GL0600002-Receiveable	Cash	45,968.30	45,968.30	45,968.30
	U.S. Dollars-HM_GL0600012-Payable	Cash	(3,466,805.12)	(3,466,805.12)	(3,466,805.12)
	U.S. Dollars-HM_GL0600012-Receiveable	Cash	37,346.04	37,346.04	37,346.04
	U.S. Dollars-HM_GL0600022-AccruedInterestPayable	Cash	(14,308.64)	(14,308.64)	(14,308.64)
	U.S. Dollars-HM_GL0600022-DividendsPayable	Cash	(3,587.32)	(3,587.32)	(3,587.32)
	U.S. Dollars-HM_GL0600022-DividendsReceiveable	Cash	13.42	13.42	13.42
	U.S. Dollars-HM_GL0600022-Payable	Cash	(1,034,313.42)	(1,034,313.42)	(1,034,313.42)
	U.S. Dollars-HM_GL0600022-PurchasedAI	Cash	14,308.64	14,308.64	14,308.64
	U.S. Dollars-HM_GL0600022-Receiveable	Cash	542,000.92	542,000.92	542,000.92
	U.S. Dollars-HM_GL0600032-DividendsPayable	Cash	(3,859.00)	(3,859.00)	(3,859.00)
	U.S. Dollars-HM_GL0600032-Payable	Cash	(166,249.59)	(166,249.59)	(166,249.59)
	U.S. Dollars-HM_GL0600032-Receiveable	Cash	592,920.67	592,920.67	592,920.67
	U.S. Dollars-HM_GL0600172-Receiveable	Cash	69,593.35	69,593.35	69,593.35
	U.S. Dollars-HM_GL0600202-OverduePayable	Cash	(1,689,774.96)	(1,689,774.96)	(1,689,774.96)
	U.S. Dollars-HM_GL0600202-OverdueReceiveable	Cash	131,318.86	131,318.86	131,318.86
	U.S. Dollars-HM_GL0600202-Payable	Cash	(340,827.83)	(340,827.83)	(340,827.83)
	U.S. Dollars-HM_GL0600202-Receiveable	Cash	1,023,103.75	1,023,103.75	1,023,103.75
	Euro-HM_IC0740002-DividendsPayable	Cash	(557.05)	(589.33)	(596.29)
	Israeli shekel-HM_IC0740032-Payable	Cash	(29,903.40)	(8,505.07)	(8,507.13)
	Swedish krona-HM_IC0740002-Payable	Cash	(2,730,737.08)	(261,352.94)	(261,693.94)
	U.S. Dollars-HM_IC0740002-Payable	Cash	(6,791,083.92)	(6,791,083.92)	(6,791,083.92)
	U.S. Dollars-HM_IC0740002-Receiveable	Cash	716,394.28	716,394.28	716,394.28
	U.S. Dollars-HM_IC0740032-Payable	Cash	(43,778.75)	(43,778.75)	(43,778.75)
	Canadian dollar-HM_LZ0800032-DividendsPayable	Cash	(12.88)	(9.51)	(9.51)
	Canadian dollar-HM_LZ0800032-Payable	Cash	(131,000.00)	(96,736.08)	(96,750.37)
	Canadian dollar-HM_LZ0800032-Receiveable	Cash	49,048.06	36,223.85	36,224.56
	Euro-HM_LZ0800162-Receiveable	Cash	12,487.72	13,322.52	13,367.48
	Hong Kong dollar-HM_LZ0800162-Payable	Cash	(229,239.62)	(29,369.17)	(29,369.17)
	U.S. Dollars-HM_LZ0800002-AccruedInterestPayable	Cash	(653.15)	(653.15)	(653.15)
	U.S. Dollars-HM_LZ0800002-AccruedInterestReceiveable	Cash	193.44	193.44	193.44
	U.S. Dollars-HM_LZ0800002-DividendsPayable	Cash	(732.40)	(732.40)	(732.40)
	U.S. Dollars-HM_LZ0800002-Payable	Cash	(903,053.88)	(903,053.88)	(903,053.88)
	U.S. Dollars-HM_LZ0800002-PurchasedAI	Cash	653.15	653.15	653.15
	U.S. Dollars-HM_LZ0800002-Receiveable	Cash	329,302.87	329,302.87	329,302.87
	U.S. Dollars-HM_LZ0800002-SoldAI	Cash	(193.44)	(193.44)	(193.44)
	U.S. Dollars-HM_LZ0800032-AccruedInterestPayable	Cash	(60.39)	(60.39)	(60.39)
	U.S. Dollars-HM_LZ0800032-DividendsPayable	Cash	(9,899.05)	(9,899.05)	(9,899.05)

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	U.S. Dollars-HM_LZ0800032-Payable	Cash	(192,473.08)	(192,473.08)	(192,473.08)
	U.S. Dollars-HM_LZ0800032-PurchasedAI	Cash	60.39	60.39	60.39
	U.S. Dollars-HM_LZ0800032-Receiveable	Cash	207,387.58	207,387.58	207,387.58
	U.S. Dollars-HM_LZ0800052-DividendsPayable	Cash	(491.60)	(491.60)	(491.60)
	U.S. Dollars-HM_LZ0800052-Payable	Cash	(226,450.53)	(226,450.53)	(226,450.53)
	U.S. Dollars-HM_LZ0800052-Receiveable	Cash	72,315.13	72,315.13	72,315.13
	U.S. Dollars-HM_LZ0800152-AccruedInterestPayable	Cash	(181.75)	(181.75)	(181.75)
	U.S. Dollars-HM_LZ0800152-AccruedInterestReceiveable	Cash	149.48	149.48	149.48
	U.S. Dollars-HM_LZ0800152-Payable	Cash	(601,781.48)	(601,781.48)	(601,781.48)
	U.S. Dollars-HM_LZ0800152-PurchasedAI	Cash	181.75	181.75	181.75
	U.S. Dollars-HM_LZ0800152-Receiveable	Cash	621,153.15	621,153.15	621,153.15
	U.S. Dollars-HM_LZ0800152-SoldAI	Cash	(149.48)	(149.48)	(149.48)
	U.S. Dollars-HM_LZ0800162-AccruedInterestPayable	Cash	(159.72)	(159.72)	(159.72)
	U.S. Dollars-HM_LZ0800162-AccruedInterestReceiveable	Cash	1,507.50	1,507.50	1,507.50
	U.S. Dollars-HM_LZ0800162-DividendsPayable	Cash	(11,458.63)	(11,458.63)	(11,458.63)
	U.S. Dollars-HM_LZ0800162-DividendsReceiveable	Cash	1,716.48	1,716.48	1,716.48
	U.S. Dollars-HM_LZ0800162-Payable	Cash	(500,961.62)	(500,961.62)	(500,961.62)
	U.S. Dollars-HM_LZ0800162-PurchasedAI	Cash	159.72	159.72	159.72
	U.S. Dollars-HM_LZ0800162-Receiveable	Cash	1,413,360.15	1,413,360.15	1,413,360.15
	U.S. Dollars-HM_LZ0800162-SoldAI	Cash	(1,507.50)	(1,507.50)	(1,507.50)
	U.S. Dollars-HM_LZ0800222-AccruedInterestReceiveable	Cash	3,481.94	3,481.94	3,481.94
	U.S. Dollars-HM_LZ0800222-Payable	Cash	(394,607.26)	(394,607.26)	(394,607.26)
	U.S. Dollars-HM_LZ0800222-Receiveable	Cash	352,820.48	352,820.48	352,820.48
	U.S. Dollars-HM_LZ0800222-SoldAI	Cash	(3,481.94)	(3,481.94)	(3,481.94)
	U.S. Dollars-HM_LZ0800232-DividendsPayable	Cash	(3,724.56)	(3,724.56)	(3,724.56)
	U.S. Dollars-HM_MG0900002-Payable	Cash	(1,297,546,882.52)	(1,297,546,882.52)	(1,297,546,882.52)
	U.S. Dollars-HM_MG0900002-Receiveable	Cash	1,289,287,083.28	1,289,287,083.28	1,289,287,083.28
	Hong Kong dollar-HM_RY1200002-Receiveable	Cash	740,633.75	94,983.49	94,886.75
	Hong Kong dollar-HM_RY1200012-Receiveable	Cash	2,920,213.87	374,506.43	374,124.99
	South Korean won-HM_RY1200002-DividendsReceiveable	Cash	67,660,700.00	53,398.08	53,507.87
	South Korean won-HM_RY1200022-DividendsPayable	Cash	(138,754,080.00)	(109,505.26)	(109,730.39)
	Taiwan new dollar-HM_RY1200002-DividendsReceiveable	Cash	244,750.00	7,994.58	7,963.10
	Thailand baht-HM_RY1200002-DividendsReceiveable	Cash	180,171.02	5,201.99	5,201.99
	U.S. Dollars-HM_RY1200002-Payable	Cash	(32,279.12)	(32,279.12)	(32,279.12)
	U.S. Dollars-HM_RY1200002-Receiveable	Cash	34,411.13	34,411.13	34,411.13
	U.S. Dollars-HM_RY1200052-Receiveable	Cash	488,725.50	488,725.50	488,725.50
	Hong Kong dollar-HM_RC1300122-Receiveable	Cash	4,015.44	514.97	514.44
	Japanese yen-HM_RC1300122-DividendsPayable	Cash	(2,148,618.00)	(16,155.63)	(16,371.65)
	Japanese yen-HM_RC1300122-DividendsReceiveable	Cash	779,000.00	5,852.94	5,935.69
	Japanese yen-HM_RC1300122-Payable	Cash	(5,124,914.80)	(38,543.24)	(39,049.95)
	Japanese yen-HM_RC1300122-Receiveable	Cash	4,306,271.81	32,479.16	32,812.19
	South Korean won-HM_RC1300122-Payable	Cash	(13,893,978.25)	(10,965.18)	(10,987.73)
	South Korean won-HM_RC1300122-SpotFxReceiveable	Cash	13,893,978.25	10,966.04	10,987.72
	U.S. Dollars-HM_RC1300002-Payable	Cash	(291,668.71)	(291,668.71)	(291,668.71)
	U.S. Dollars-HM_RC1300002-Receiveable	Cash	532,658.44	532,658.44	532,658.44
	U.S. Dollars-HM_RC1300032-Receiveable	Cash	5,655.57	5,655.57	5,655.57
	U.S. Dollars-HM_RC1300042-Receiveable	Cash	51,932.52	51,932.52	51,932.52
	U.S. Dollars-HM_RC1300072-Payable	Cash	(5,956,072.79)	(5,956,072.79)	(5,956,072.79)
	U.S. Dollars-HM_RC1300072-Receiveable	Cash	401,814.51	401,814.51	401,814.51
	U.S. Dollars-HM_RC1300082-Receiveable	Cash	3,998,538.74	3,998,538.74	3,998,538.74

(a) Party in Interest	(b) Identity of issue, borrower, lessor or similar party & (c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Asset Category	Share/Par	(d) Cost	(e) Market Value
	U.S. Dollars-HM_RC1300112-Receiveable	Cash	458,464.27	458,464.27	458,464.27
	U.S. Dollars-HM_RC1300122-Receiveable	Cash	11,022.02	11,022.02	11,022.02
	U.S. Dollars-HM_RC1300122-SpotFxPayable	Cash	(10,966.04)	(10,966.04)	(10,966.04)
	U.S. Dollars-HM_RC1300132-Payable	Cash	(6,786,312.24)	(6,786,312.24)	(6,786,312.24)
	U.S. Dollars-HM_RC1300172-Payable	Cash	(532,731.99)	(532,731.99)	(532,731.99)
	U.S. Dollars-HM_RC1300182-Receiveable	Cash	362,601.50	362,601.50	362,601.50
	Canadian dollar-HM_WH1400012-Receiveable	Cash	23,816.32	17,589.60	17,589.60
	Canadian dollar-HM_WH1400042-DividendsPayable	Cash	(127,144.19)	(93,527.47)	(93,902.64)
	Canadian dollar-HM_WH1400042-DividendsReceiveable	Cash	132,733.46	97,465.88	98,030.62
	Canadian dollar-HM_WH1400042-Payable	Cash	(995,094.36)	(734,829.32)	(734,929.37)
	Canadian dollar-HM_WH1400042-Receiveable	Cash	887,116.35	655,085.17	655,181.95
	U.K. pound-HM_WH1400012-Payable	Cash	(0.01)	(0.01)	(0.01)
	U.S. Dollars-HM_WH1400012-DividendsPayable	Cash	(2,212.22)	(2,212.22)	(2,212.22)
	U.S. Dollars-HM_WH1400012-Payable	Cash	(326,679.95)	(326,679.95)	(326,679.95)
	U.S. Dollars-HM_WH1400012-Receiveable	Cash	675,533.88	675,533.88	675,533.88
	U.S. Dollars-HM_WH1400042-DividendsPayable	Cash	(75,451.98)	(75,451.98)	(75,451.98)
	U.S. Dollars-HM_WH1400042-DividendsReceiveable	Cash	94,825.12	94,825.12	94,825.12
	U.S. Dollars-HM_WH1400042-Payable	Cash	(9,182,660.09)	(9,182,660.09)	(9,182,660.09)
	U.S. Dollars-HM_WH1400042-Receiveable	Cash	5,628,034.36	5,628,034.36	5,628,034.36
	U.S. Dollars-HM_BB1600192-Payable	Cash	(2,965,457.46)	(2,965,457.46)	(2,965,457.46)
	U.S. Dollars-HM_BB1600302-AccruedInterestPayable	Cash	(179,158.14)	(179,158.14)	(179,158.14)
	U.S. Dollars-HM_BB1600302-Payable	Cash	(2,915,174.87)	(2,915,174.87)	(2,915,174.87)
	U.S. Dollars-HM_BB1600302-PurchasedAI	Cash	179,158.14	179,158.14	179,158.14
	U.S. Dollars-HM_BB1600302-Receiveable	Cash	3,143,052.75	3,143,052.75	3,143,052.75
	U.S. Dollars-HM_PC1700012-Payable	Cash	(106,602.18)	(106,602.18)	(106,602.18)
	Danish krone-HM_PV1800002-Payable	Cash	(668,885.57)	(95,963.61)	(96,286.86)
	U.S. Dollars-HM_PV1800002-DividendsPayable	Cash	(18,605.87)	(18,605.87)	(18,605.87)
	U.S. Dollars-HM_PV1800002-DividendsReceiveable	Cash	13,039.99	13,039.99	13,039.99
	U.S. Dollars-HM_PV1800002-Payable	Cash	(5,477,451.11)	(5,477,451.11)	(5,477,451.11)
	U.S. Dollars-HM_PV1800002-Receiveable	Cash	3,240,040.05	3,240,040.05	3,240,040.05
	U.S. Dollars-HM_PV1800022-Receiveable	Cash	86,515.99	86,515.99	86,515.99
	U.S. Dollars-HM_BG1900002-Payable	Cash	(2,153.03)	(2,153.03)	(2,153.03)
	U.S. Dollars-HM_BG1900002-Receiveable	Cash	1,123.48	1,123.48	1,123.48
	U.S. Dollars-HM_BG1900022-DividendsPayable	Cash	(7,496.10)	(7,496.10)	(7,496.10)
	U.S. Dollars-HM_CK2100002-Payable	Cash	(44,549.47)	(44,549.47)	(44,549.47)
	U.S. Dollars-HM_CK2100002-Receiveable	Cash	1,810.34	1,810.34	1,810.34
	U.S. Dollars-HM_CK2100032-Payable	Cash	(4,842.78)	(4,842.78)	(4,842.78)
	U.S. Dollars-HM_CK2100032-Receiveable	Cash	1,007.55	1,007.55	1,007.55
	U.S. Dollars-HM_CK2100042-Receiveable	Cash	124,581.73	124,581.73	124,581.73
	U.S. Dollars-HM_NP2200002-Payable	Cash	(1,333.32)	(1,333.32)	(1,333.32)
	U.S. Dollars-HM_NL2300002-Payable	Cash	(0.67)	(0.67)	(0.67)
	U.S. Dollars-HM_NL2300002-Receiveable	Cash	696.46	696.46	696.46
	U.S. Dollars-HM_NL2300032-Payable	Cash	(1,333.32)	(1,333.32)	(1,333.32)
	U.S. Dollars-HM_PA2400002-Receiveable	Cash	0.30	0.30	0.30
	U.S. Dollars-HM_PA2400032-Payable	Cash	(1,333.32)	(1,333.32)	(1,333.32)
	U.S. Dollars-HM_MRT010002-Payable	Cash	(10,693.14)	(10,693.14)	(10,693.14)
	U.S. Dollars-HM_MRT010002-Receiveable	Cash	5,035.99	5,035.99	5,035.99
	U.S. Dollars-HM_MRT010012-Payable	Cash	(1,333.32)	(1,333.32)	(1,333.32)
	U.S. Dollars-HM_MRT020002-Payable	Cash	(377,827.86)	(377,827.86)	(377,827.86)
	U.S. Dollars-HM_MRT020002-Receiveable	Cash	319,493.83	319,493.83	319,493.83

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	U.S. Dollars-HM_MRT020042-Payable	Cash	(1,360,721.00)	(1,360,721.00)	(1,360,721.00)
	Goldman Sachs US\$ Liquid Reserve Institutional Class	MoneyMarket	28,562.78		28,562.78
*	INVESCO S&P 500 EQUAL WEIGHT	Mutual Fund	(3,133.00)	(886,109.78)	(761,256.34)
*	INVESCO S&P 500 EQUAL WEIGHT	Mutual Fund	(4,275.00)	(648,169.25)	(603,843.75)
	VANGUARD US TOTAL STOCK MKT	Mutual Fund	(5,138.00)	(1,122,354.49)	(982,334.22)
*	BNYM-US TREASURY-ADVANT	Mutual Fund	21,651,579.06	21,651,579.64	21,651,579.06
	BMO EQUAL WEIGHT BANKS INDEX	Mutual Fund	(45,903.00)	(1,208,678.48)	(1,138,082.51)
	ARK INNOVATION ETF	Mutual Fund	(53.00)	(2,405.19)	(1,655.72)
	ARK NEXT GENERATION INTERNET	Mutual Fund	(155.00)	(12,087.56)	(5,975.25)
	SPDR BBG BARC 1-3 MONTH TBIL	Mutual Fund	(33,237.00)	(3,039,841.70)	(3,040,188.39)
	SPROTT URANIUM MINERS ETF	Mutual Fund	0.00	59,850.89	0.00
	ARK INNOVATION ETF	Mutual Fund	(1,611.00)	(59,801.21)	(50,327.64)
	ARK GENOMIC REVOLUTION ETF	Mutual Fund	(4,432.00)	(151,145.90)	(125,115.36)
	FIRST TRUST HEALTH CARE ALPH	Mutual Fund	(2,010.00)	(224,722.37)	(218,547.30)
	SPDR S&P Biotech ETF	Mutual Fund	(32,987.00)	(2,778,133.67)	(2,737,921.00)
	Freddie Mac	Debt Instruments	0.00	0.00	0.00
	Fannie Mae REMICS	Debt Instruments	4,147,880.74	416,732.41	223,138.56
	Fannie Mae REMICS	Debt Instruments	6,617,802.97	1,220,157.44	628,387.52
	Fannie Mae REMICS	Debt Instruments	6,079,888.17	1,034,530.96	884,568.40
	Fannie Mae REMICS	Debt Instruments	34,027,586.44	5,006,095.87	3,671,712.69
	Fannie Mae REMICS	Debt Instruments	30,067,750.32	2,593,343.45	1,641,242.14
	FNR 2021-56 NI	Debt Instruments	10,781,717.14	1,160,719.23	1,281,581.75
	FNR 2021-95 GI	Debt Instruments	2,724,714.96	414,135.38	480,624.73
	FNR 2022-42 S	Debt Instruments	8,243,665.30	817,282.17	598,274.12
	Freddie Mac REMICS	Debt Instruments	3,853,587.74	789,985.49	417,106.56
	Freddie Mac REMICS	Debt Instruments	8,682,031.41	1,604,819.26	1,076,575.37
	Freddie Mac REMICS	Debt Instruments	4,161,843.88	777,094.26	366,755.42
	FHR 5178 IO	Debt Instruments	28,542,903.35	3,822,402.21	5,107,067.52
	FHR 5192 PI	Debt Instruments	0.29	0.03	0.03
	FHR 5189 BI	Debt Instruments	2,088,680.80	323,745.52	412,478.74
	Fannie Mae Interest Strip	Debt Instruments	7,805,879.78	1,264,796.46	1,205,973.22
	Fannie Mae Pool	Debt Instruments	0.00	0.03	0.03
	Fannie Mae Pool	Debt Instruments	0.78	0.85	0.75
	Fannie Mae Pool	Debt Instruments	0.31	0.33	0.30
	Fannie Mae Pool	Debt Instruments	0.58	0.63	0.56
	G2 MA8154	Debt Instruments	1,157,155.43	1,180,113.39	1,180,208.47
	G2 MA8204	Debt Instruments	516,886.14	527,141.16	526,721.83
	G2 MA8271	Debt Instruments	36,264.70	36,984.19	36,966.85
	G2 MA8350	Debt Instruments	604,230.53	616,218.46	615,728.27
	G2 MA8430	Debt Instruments	34,389,335.70	35,046,320.94	35,043,721.43
	G2 MA8492	Debt Instruments	282,828,514.00	288,442,051.52	288,210,384.27
	G2 MA8493	Debt Instruments	34,499,051.00	35,438,115.17	35,379,534.40
	Government National Mortgage Association	Debt Instruments	4,581,591.89	1,163,294.80	576,861.82
	Government National Mortgage Association	Debt Instruments	4,945,209.55	896,319.22	473,243.70
	Government National Mortgage Association	Debt Instruments	5,289,845.91	886,875.72	432,608.36
	Government National Mortgage Association	Debt Instruments	6,795,834.15	1,434,558.11	783,524.34
	Government National Mortgage Association	Debt Instruments	4,730,139.37	866,206.77	417,414.46
	GNR 2018-72 ID	Debt Instruments	17,638,264.41	2,982,178.92	3,548,083.29
	Government National Mortgage Association	Debt Instruments	10,671,871.16	1,790,873.35	883,191.25
	GNR 2019-117 MI	Debt Instruments	25,539,452.21	4,517,290.61	4,608,190.63

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	Government National Mortgage Association	Debt Instruments	6,555,168.04	1,253,675.89	621,792.43
	Government National Mortgage Association	Debt Instruments	19,023,075.23	3,514,580.15	1,714,614.44
	Government National Mortgage Association	Debt Instruments	6,688,174.46	1,095,188.59	636,213.93
	GNR 2020-107 IO	Debt Instruments	4,233,637.92	494,806.44	496,631.13
	Government National Mortgage Association	Debt Instruments	10,698,044.75	1,721,716.58	1,275,773.93
	Government National Mortgage Association	Debt Instruments	8,227,302.01	1,578,613.55	910,053.96
	Government National Mortgage Association	Debt Instruments	7,331,137.99	1,271,494.25	789,687.46
	Government National Mortgage Association	Debt Instruments	1,580,673.72	268,714.54	165,294.21
	Government National Mortgage Association	Debt Instruments	910,547.22	170,158.50	99,717.58
	Government National Mortgage Association	Debt Instruments	8,457,701.06	634,194.29	252,239.94
	Government National Mortgage Association	Debt Instruments	5,491,849.81	351,212.09	123,498.52
	GNR 2021-182 AI	Debt Instruments	8,289,984.46	984,435.67	1,100,741.65
	GNR 2022-146 SC	Debt Instruments	18,015,844.50	1,050,371.77	1,099,002.55
	GNR 2022-146 S	Debt Instruments	6,198,088.91	362,685.03	380,423.82
	GNR 2022-154 KS	Debt Instruments	35,811,802.91	2,143,112.58	2,509,537.16
	United States Treasury Bill 0 20230117	Debt Instruments	12,000,000.00	11,965,018.67	11,982,855.84

* Party in interest for which a statutory exemption exists