

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2022 This Form is Open to Public Inspection
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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>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) <u>M</u>
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.	☐

Part II Basic Plan Information —enter all requested information		
1a Name of plan <u>BRISTOL-MYERS SQUIBB COMPANY MASTER TRUST</u>	1b	Three-digit plan number (PN) ▶ <u>101</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>BRISTOL-MYERS SQUIBB COMPANY</u> <u>ROUTE 206 AND PROVINCE LINE ROAD</u> <u>PRINCETON, NJ 08543</u>		1c Effective date of plan
		2b Employer Identification Number (EIN) <u>13-6064033</u>
		2c Plan Sponsor's telephone number <u>800-332-2056</u>
		2d Business code (see instructions) <u>325410</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.		
	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
	Filed with authorized/valid electronic signature.	09/19/2023	R. SCOTT MATARESE
SIGN HERE	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 ☐ Same as Plan Sponsor BRISTOL-MYERS SQUIBB COMPANY PENSION COMMITTEE ROUTE 206 AND PROVINE LINE ROAD PRINCETON, NJ 08543		3b Administrator's EIN 13-6064033 3c Administrator's telephone number 800-322-2056	
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	0
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) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☐ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 BRISTOL-MYERS SQUIBB COMPANY MASTER TRUST	B Three-digit plan number (PN) ▶ 101
C Plan sponsor's name as shown on line 2a of Form 5500 BRISTOL-MYERS SQUIBB COMPANY	D Employer Identification Number (EIN) 13-6064033

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
THE BANK OF NEW YORK MELLON	135 SANTILLI HIGHWAY EVERETT, MA 02149

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
BNY CONVERGEX	
13-3989198	

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

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

NISA INVESTMENT ADVISORS L.L.C.

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	NONE	226301	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PENSION BENEFIT GUARANTY CORP

52-1042410

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
23	NONE	172128	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25	NONE	153102	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

FIDELITY INSTITUTIONAL OPER. CO.

04-3523437

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14	NONE	141508	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CALLAN LLC

94-2192581

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	125000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	89679	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WITHUMSMITH+BROWN

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	75400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ACADIAN ASSEET MANAGEMENT, LLC

04-2929221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	46750	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VAUGHAN NELSON INVESTMENT MGMT LP

04-3304963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	45526	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MAYER BROWN LLP

36-1447220

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	26231	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INVESTEC ASSET MANAGEMENT GROUP INC

95-4452894

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	20346	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BUCK GLOBAL, LLC

13-3954297

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	NONE	16154	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	NONE	15926	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PATHWAY CAPITAL MANAGEMENT

95-4299348

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
70	NONE	9375	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 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 BRISTOL-MYERS SQUIBB COMPANY MASTER TRUST	B Three-digit plan number (PN) ►	101
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 BRISTOL-MYERS SQUIBB COMPANY	D Employer Identification Number (EIN) 13-6064033	

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

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

[illegible]

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
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>BRISTOL-MYERS SQUIBB COMPANY MASTER TRUST</u>	B Three-digit plan number (PN) ►	<u>101</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>BRISTOL-MYERS SQUIBB COMPANY</u>	D Employer Identification Number (EIN) <u>13-6064033</u>	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	118566	87354
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	2065740	2741327
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	2163464	111468
(2) U.S. Government securities	1c(2)	26732149	34755617
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	11209081	7850798
(B) All other	1c(3)(B)	90003843	90334554
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	423282	133458
(B) Common.....	1c(4)(B)	40762759	869
(5) Partnership/joint venture interests	1c(5)	785813	0
(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)	50348167	23220612
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	136161	0
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	8395078	4751694

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	233144103	163987751

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1278610	2032517
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1278610	2032517

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	231865493	161955234
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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)	3266	
(B) U.S. Government securities	2b(1)(B)	884506	
(C) Corporate debt instruments	2b(1)(C)	3973272	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	133840	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		4994884
(2) Dividends: (A) Preferred stock	2b(2)(A)	10839	
(B) Common stock	2b(2)(B)	29318	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	444	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		40601
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	315538125	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	334634452	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-19096327
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-24077871	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-24077871

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-13037365
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-4402
c Other income	2c		293983
d Total income. Add all income amounts in column (b) and enter total	2d		-50886497
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	550638	
(2) Contract administrator fees	2i(2)	142307	
(3) Investment advisory and management fees	2i(3)	428422	
(4) Other	2i(4)	477606	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		1598973
j Total expenses. Add all expense amounts in column (b) and enter total	2j		1598973
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-52485470
l Transfers of assets:			
(1) To this plan	2l(1)		113498736
(2) From this plan	2l(2)		130923525

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.)		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
EUR - Euro	-39.560	-39.56	-39.56
USD - United States dollar	87,115.790	87,115.79	87,115.79
USD - United States dollar	0.000	277.35	277.35
Total - all currencies		87,353.58	87,353.58
Total Non-Interest Bearing Cash - USD		87,353.58	87,353.58
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	877,780.00	877,780.00
Total - all currencies		877,780.00	877,780.00
Total Receivables - Other - USD		877,780.00	877,780.00
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	111,468.360	111,468.36	111,468.36
Total - all currencies		111,468.36	111,468.36
Total Interest Bearing Cash - USD		111,468.36	111,468.36
<i>U.S. Government Securities</i>			
United States - USD			
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052 SEDOL: BNVRF94	200,000.000	193,572.00	178,380.70
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG CUSIP: 912810RK6	55,000.000	44,266.41	41,726.95
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP: 912810RS9	585,000.000	577,156.71	439,983.99

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.75% BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	265,000.000	204,743.55	214,567.19
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	813,000.000	695,816.14	676,060.31
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026 SEDOL: BMDNPN7	53,500.000	53,326.63	48,007.89
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD CUSIP: 91282CCV1	1,380,000.000	1,190,519.53	1,180,870.31
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG CUSIP: 91282CES6	3,395,000.000	3,190,504.30	3,161,461.14
UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025 SEDOL: BL6JPN5	355,000.000	353,833.96	353,058.59
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP: 912810RT7	910,000.000	810,629.89	649,441.41
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP: 912810QT8	230,000.000	200,915.43	200,091.02
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	565,000.000	625,227.71	539,354.30
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1	355,000.000	353,210.50	300,543.55
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG SEDOL: BSTJVV1	100,000.000	111,050.98	106,820.31
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG CUSIP: 912810QK7	210,000.000	258,613.68	206,152.73
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG CUSIP: 912810RQ3	225,000.000	161,742.36	169,708.01
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 CUSIP: 912810SQ2	810,000.000	535,621.12	506,882.81
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	1,805,000.000	1,372,423.43	1,013,408.78
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	452,000.000	441,067.48	364,866.41
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 CUSIP: 912810SS8	605,000.000	452,002.22	363,638.09
UNITED STATES TREAS BDS DTD 11/15/2022 4.25% 11-15-2042 SEDOL: BL56GP6	650,000.000	658,974.84	640,554.69

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	980,000.000	903,357.85	771,060.94
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	960,000.000	773,364.97	755,250.00
UNITED STATES TREAS BDS WIT 1 7/8 08-15-2041 REG CUSIP: 912810TA6	1,560,000.000	1,161,730.13	1,075,485.93
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	245,000.000	232,751.45	198,784.96
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	330,000.000	252,108.42	179,476.17
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG CUSIP: 912810SW9	1,115,000.000	926,258.88	793,827.73
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG CUSIP: 912810TH1	1,460,000.000	1,409,492.96	1,288,678.13
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG CUSIP: 912810SY5	1,315,000.000	1,239,044.97	995,598.83
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	105,000.000	91,936.52	86,313.28
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	810,000.000	882,914.83	689,385.94
UNITED STATES TREAS BDS 3.375 05-15-2044REG CUSIP: 912810RG5	365,000.000	362,964.89	324,122.85
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND CUSIP: 912810RE0	155,000.000	184,479.07	143,157.03
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP: 912810RV2	780,000.000	770,180.53	643,682.82
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG CUSIP: 912810RX8	735,000.000	701,408.22	606,231.45
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP: 912810RJ9	600,000.000	558,882.91	498,843.75
UNITED STATES TREAS BDS 3% DUE 05-15-2045 CUSIP: 912810RM2	805,000.000	758,902.58	668,212.89
UNITED STATES TREAS BDS 4.25% 05-15-2039 SEDOL: BYQLTZ2	885,000.000	954,453.53	917,012.11
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG CUSIP: 912810QL5	215,000.000	273,252.12	221,038.48

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BILLS 03-16-2023 T-BILL SEDOL: BNHSXT7	530,000.000	524,326.28	525,604.71
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SEDOL: BP4XZ15	810,000.000	812,494.95	806,899.22
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029 SEDOL: BP4XZ04	195,000.000	194,578.37	194,146.88
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO CUSIP: 91282CDL2	3,640,000.000	3,195,095.31	3,167,937.50
UNITED STATES TREAS NTS 2.375% 03-31-2029 CUSIP: 91282CEE7	2,685,000.000	2,470,304.88	2,447,020.91
UNITED STATES TREAS SEC STRIPPED INT PMT00882 05-15-2031 CUSIP: 9128337P9	4,410,000.000	3,205,717.20	3,160,535.82
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG CUSIP: 912810TF5	885,000.000	707,666.76	680,551.18
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG CUSIP: 912810QQ4	445,000.000	571,564.45	463,912.50
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP: 912810SL3	865,000.000	719,676.00	576,779.30
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	280,000.000	259,130.25	249,068.75
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	265,000.000	273,034.80	271,417.97
Total United States - USD		37,856,292.95	34,755,617.21
Total U.S. Government Securities		37,856,292.95	34,755,617.21
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWTL2	75,000.000	78,011.90	65,002.16
Total Australia - USD		78,011.90	65,002.16
Canada - USD			
CDN NATL RY CO 3.5% DUE 11-15-2042 SEDOL: B7XX918	25,000.000	28,429.25	18,824.95

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
Canada - USD			
Total Canada - USD		28,429.25	18,824.95
Netherlands - USD			
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	115,000.000	134,903.54	101,173.73
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	60,000.000	68,787.00	54,373.29
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	120,000.000	109,272.00	97,136.33
SHELL INTL FIN B V 3.75% DUE 09-12-2046 SEDOL: BD5NF87	150,000.000	131,725.50	119,146.65
SHELL INTL FIN B V 4.125% DUE 05-11-2035 SEDOL: BXQ9F28	95,000.000	96,898.28	88,469.15
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	80,000.000	103,418.98	88,449.31
Total Netherlands - USD		645,005.30	548,748.46
Switzerland - USD			
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL: B8DX0S9	15,000.000	15,562.20	12,738.77
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	10,000.000	13,235.30	8,833.53
Total Switzerland - USD		28,797.50	21,572.30
United Kingdom - USD			
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	20,000.000	29,932.13	22,626.54
Total United Kingdom - USD		29,932.13	22,626.54
United States - USD			
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWW9	105,000.000	120,253.07	101,043.63
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	30,000.000	31,259.80	29,853.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQH58	171,000.000	206,030.71	166,714.02
ALLEGHANY CORP DEL 3.625% DUE 05-15-2030 SEDOL: BM8RDJ6	40,000.000	40,221.20	37,204.46
AMERICAN WTR CAP CORP 3.45% 06-01-2029 SEDOL: BJV8HF9	85,000.000	75,985.35	77,815.90
AMERN WTR CAP CORP 6.593% DUE 10-15-2037 SEDOL: B3B3L83	80,000.000	88,569.70	88,878.24
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	65,000.000	69,180.93	59,262.99
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL: B7F2JD5	45,000.000	45,616.95	41,260.29
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	30,000.000	32,823.60	25,456.89
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL: BK70MM8	75,000.000	77,673.00	53,341.90
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	55,000.000	68,525.95	53,957.90
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	10,000.000	9,842.50	7,005.05
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	195,000.000	174,400.65	159,725.12
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	35,000.000	35,775.25	31,530.12
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	110,000.000	107,095.18	105,516.78
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	60,000.000	71,614.86	63,125.75
BURL NORTHN SANTA 6.2% DUE 08-15-2036 SEDOL: B80CLW0	15,000.000	19,390.35	16,333.93
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD SEDOL: BYXD4B2	35,000.000	34,599.95	29,807.21
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	15,000.000	14,988.22	14,728.71
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	165,000.000	182,110.28	156,758.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	50,000.000	47,416.50	42,862.24
CATERPILLAR INS 5.3% DUE 09-15-2035 SEDOL: B0L4VF2	85,000.000	92,730.63	87,159.04
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 SEDOL: BKPD746	10,000.000	9,979.90	6,780.03
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	20,000.000	19,739.40	15,481.85
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	30,000.000	38,661.60	33,530.66
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	10,000.000	11,888.40	8,643.57
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	25,000.000	26,789.56	20,428.38
CONSUMERS ENERGY CO 2.65% 08-15-2052 SEDOL: BM8NHW5	30,000.000	29,974.80	19,013.58
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL: B98D0N6	30,000.000	29,922.45	24,939.18
CONSUMERS ENERGY FIXED 3.75% 02-15-2050 SEDOL: BK92VB4	35,000.000	34,591.90	27,486.79
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	40,000.000	44,642.40	27,939.58
CONSUMERS ENERGY 3.95% DUE 07-15-2047 SEDOL: BDCJP11	25,000.000	24,679.00	20,448.31
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	100,000.000	99,165.00	72,135.24
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	75,000.000	63,094.00	50,355.38
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	205,000.000	180,527.48	148,356.96
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	50,000.000	46,820.92	39,005.59
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	170,000.000	151,929.45	142,460.25
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	255,000.000	243,217.17	221,450.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	130,000.000	135,016.73	112,484.09
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL: B2QWHG8	150,000.000	183,394.50	158,886.76
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	85,000.000	74,611.05	51,904.01
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	10,000.000	9,936.40	7,479.18
ENTERGY LA LLC 4.75% 09-15-2052 SEDOL: BM9B7L7	95,000.000	92,508.40	86,024.27
ENTERGY MISSISSIPPI LLC 3.5% DUE 06-01-2051/05-22-2020 REG SEDOL: BK95D95	5,000.000	4,957.25	3,606.07
ESTEE LAUDER COS 6% DUE 05-15-2037 SEDOL: B1WQW62	20,000.000	21,894.21	21,434.20
FL PWR & LT CO 3.8% DUE 12-15-2042 SEDOL: B84TPY7	210,000.000	199,820.02	174,559.92
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	10,000.000	11,445.65	8,659.15
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	30,000.000	32,400.98	30,092.33
FLORIDA PWR CORP 6.35% DUE 09-15-2037 SEDOL: B27YLH2	60,000.000	73,338.40	64,664.23
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	10,000.000	12,540.00	11,012.59
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	230,000.000	222,326.72	202,455.18
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	60,000.000	69,580.06	52,280.98
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	35,000.000	37,096.15	31,479.51
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	5,000.000	5,047.29	4,808.77
HOME DEPOT INC 5.4% DUE 09-15-2040 SEDOL: B3LQNX1	140,000.000	145,488.70	144,257.92
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	90,000.000	90,577.14	80,116.88

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
JOHNSON & JOHNSON 4.85% DUE 05-15-2041 SEDOL: B4W6XQ0	150,000.000	160,551.55	148,159.50
KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048 SEDOL: BDVLN03	10,000.000	9,195.60	8,165.24
KENTUCKY UTILITIES 5.125 11-1-2040 SEDOL: B6QFCS2	65,000.000	66,019.30	61,866.62
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	35,000.000	39,728.50	29,708.80
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL: BFZBBB0	15,000.000	17,290.35	12,788.89
LINDE INC/CT FIXED 4.7% DUE 12-05-2025 SEDOL: BPCSJD2	115,000.000	115,136.85	115,239.99
MEDTRONIC INC 4.375% DUE 03-15-2035 SEDOL: BYMLDT8	30,000.000	36,223.89	28,464.52
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	110,000.000	122,509.13	91,046.01
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL: BG5GXT4	25,000.000	37,131.65	28,581.30
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	170,000.000	155,044.10	140,547.47
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	120,000.000	116,023.41	98,406.49
NIKE INC 3.625% DUE 05-01-2043 SEDOL: B75MXV1	40,000.000	46,911.60	33,282.11
PACIFICORP 4.1 DUE 02-01-2042 SEDOL: B6XX5C4	10,000.000	11,704.20	8,274.20
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	25,000.000	24,925.00	25,026.17
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	55,000.000	72,207.40	56,154.99
PACIFICORP 6.1% DUE 08-01-2036 SEDOL: B1Z2XW0	40,000.000	51,916.00	41,011.30
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	13,000.000	16,454.07	13,904.86
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	100,000.000	123,530.20	104,767.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	20,000.000	19,835.40	13,783.22
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	15,000.000	24,450.00	18,233.09
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	95,000.000	101,535.05	99,933.11
PPL ELEC UTILS CORP 3.95% 06-01-2047 SEDOL: BZ1JSM8	15,000.000	14,570.55	12,252.16
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	35,000.000	34,548.72	29,365.61
PPL ELEC UTILS 4.75 DUE 07-15-2043 SEDOL: BBWX6K5	35,000.000	35,376.56	32,132.50
PRAXAIR INC 3.55% DUE 11-07-2042 SEDOL: B7XR437	15,000.000	17,172.30	12,035.69
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL: BVJFCF1	84,000.000	73,860.49	65,399.21
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	25,000.000	23,475.00	16,799.83
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	20,000.000	20,015.60	15,301.91
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	43,000.000	32,044.93	29,509.94
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 SEDOL: BJVNJZ8	75,000.000	65,363.50	52,870.38
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	15,000.000	19,109.16	13,432.42
S CAROLINA ELEC & 6.625% DUE 02-01-2032 SEDOL: BG49361	205,000.000	244,052.35	225,628.38
SAN DIEGO GAS & 4.5% DUE 08-15-2040 SEDOL: B65CRM3	35,000.000	38,970.85	31,675.14
SCHERING PLOUGH STEP CPN 6.5% DUE 12-01-2033 SEDOL: 2197621	55,000.000	71,064.80	62,075.08
SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL: B67TMY9	15,000.000	18,188.10	14,216.51
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	205,000.000	160,479.30	161,329.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFZDDV0	130,000.000	165,939.75	144,691.77
TRAVELERS COS INC 4.1% 03-04-2049 SEDOL: BJLV1D4	55,000.000	59,021.05	45,067.18
TRAVELERS COS INC 4.3% 08-25-2045 SEDOL: BYXMWX7	125,000.000	124,623.70	107,009.72
UNILEVER CAP CORP 5.9% DUE 11-15-2032 SEDOL: B2PPTS4	55,000.000	59,674.45	59,243.61
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	65,000.000	64,689.30	41,282.73
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL: BKPGX14	20,000.000	22,044.02	14,264.77
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	15,000.000	18,066.90	12,131.38
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	80,000.000	74,690.45	61,724.77
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	20,000.000	21,784.60	17,989.10
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	495,000.000	454,660.22	419,945.56
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL: BYTRVR3	30,000.000	37,313.67	29,192.55
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	100,000.000	109,238.95	105,866.91
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SEDOL: B45YNS3	75,000.000	98,845.59	79,543.88
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	60,000.000	80,260.75	70,709.61
UTD PARCEL SVC INC 3.4% DUE 11-15-2046 SEDOL: BYQ74Q6	20,000.000	20,088.20	15,631.94
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 SEDOL: B5VT583	60,000.000	64,547.40	58,337.98
UTD PARCEL SVC INC 6.2% DUE 01-15-2038 SEDOL: BG495L0	10,000.000	12,592.10	11,063.70
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	95,000.000	98,053.35	78,423.23

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	172,000.000	177,119.14	157,923.10
WELLPOINT INC 5.85% DUE 01-15-2036 SEDOL: BFNBYT9	100,000.000	105,520.00	102,450.76
WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL: BYP8YX7	20,000.000	21,926.30	16,155.56
Total United States - USD		8,251,023.06	7,174,023.16
Total Corporate Debt Instruments - Preferred		9,061,199.14	7,850,797.57
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
AUSTRALIA & NEW ZEALAND BANK GROUP 5.088% DUE 12-08-2025 BEO CUSIP: 05254JAA8	290,000.000	291,513.80	291,200.19
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	130,000.000	141,646.00	126,775.77
COMMONWEALTH BANK OF AUSTRALIA 2.688% 03-11-2031 CUSIP: 202712BN4	65,000.000	54,211.95	50,108.24
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029 CUSIP: 12661PAB5	140,000.000	132,535.20	132,247.65
NATL AUSTRALIA BK 2.99% DUE 05-21-2031 CUSIP: 632525AY7	75,000.000	59,609.25	58,897.34
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	60,000.000	58,499.88	54,151.82
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	15,000.000	14,836.35	9,967.00
WESTPAC BKG FIXED 3.133% DUE 11-18-2041 CUSIP: 961214EY5	25,000.000	25,000.00	16,595.93
WESTPAC BKG 2.963% DUE 11-16-2040 CUSIP: 961214EQ2	20,000.000	20,000.00	13,311.88
Total Australia - USD		797,852.43	753,255.82
Belgium - USD			
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	65,000.000	68,485.30	67,511.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	10,000.000	16,128.90	12,341.32
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	300,000.000	318,510.71	284,148.61
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	895,000.000	896,688.93	820,298.92
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4	15,000.000	16,635.60	13,244.99
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	30,000.000	29,566.50	26,949.36
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	45,000.000	44,343.93	39,416.38
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	45,000.000	43,349.40	41,244.08
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	30,000.000	37,718.71	28,313.60
Total Belgium - USD		1,471,427.98	1,333,468.67
Brazil - USD			
PVTPL YARA INTL ASA 7.378% DUE 11-14-2032/11-14-2022 BEO CUSIP: 984851AH8	155,000.000	155,628.00	162,201.30
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030 SEDOL: BMVPRC8	120,000.000	103,698.00	105,022.87
Total Brazil - USD		259,326.00	267,224.17
Canada - USD			
BANK MONTREAL QUE SUB NT 3.088% 01-10-2037 CUSIP: 06368DH72	60,000.000	50,623.80	45,520.85
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	80,000.000	98,887.43	81,302.03
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	30,000.000	29,844.53	25,718.34
BELL CDA FIXED 4.3% 07-29-2049 CUSIP: 0778FPAB5	85,000.000	93,123.70	69,475.74
BELL CDA GTD NT SER US-4 3.65% 03-17-2051 SEDOL: BNYCQP9	25,000.000	26,975.85	18,174.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	10,000.000	9,383.70	6,544.79
CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG SEDOL: BMBQJK3	110,000.000	98,917.50	92,973.44
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	25,000.000	24,869.50	18,970.70
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	75,000.000	62,932.50	50,747.75
CDN NAT RES LTD 6.45% DUE 06-30-2033 SEDOL: 2061469	85,000.000	109,260.70	87,133.09
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	64,000.000	47,887.54	40,042.81
CDN NATL RY CO 4.5% DUE 11-07-2043 CUSIP: 136375BZ4	85,000.000	86,415.17	71,964.93
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	25,000.000	33,844.78	25,953.02
CDN PAC RY LTD 4.8% DUE 09-15-2035 SEDOL: BYMKLV3	15,000.000	15,239.10	14,078.58
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	35,000.000	34,631.00	24,756.80
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	9,000.000	12,409.02	9,369.93
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	35,000.000	25,654.65	20,715.46
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SEDOL: BYMLKX1	110,000.000	102,533.44	91,508.56
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	20,000.000	20,254.24	13,732.57
ENBRIDGE INC 3.5% DUE 06-10-2024 BEO SEDOL: BYN24P3	185,000.000	185,466.20	179,858.99
NUTRIEN LTD FIXED 4.2% DUE 04-01-2029 SEDOL: BJH0CR6	60,000.000	56,694.60	56,504.65
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045 CUSIP: 67077MAS7	95,000.000	97,716.55	87,335.81
PVTPL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO CUSIP: 00908PAA5	57,254.410	54,953.36	48,961.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CD1	301,000.000	262,374.80	233,509.80
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	23,000.000	24,743.40	15,705.42
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	9,000.000	10,467.09	6,832.99
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL: BJYSCK6	17,000.000	19,622.48	13,095.51
ROGERS 5% DUE 03-15-2044 SEDOL: BJZD8R9	90,000.000	84,384.30	77,620.06
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT3.875% 05-04-2032 CUSIP: 78016FZQ0	20,000.000	19,351.20	18,274.74
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	70,000.000	80,143.27	72,128.09
TELUS CORP 4.6% DUE 11-16-2048 CUSIP: 87971MBH5	55,000.000	54,318.00	46,820.76
TRANSCANADA TR FLTG RT 5.875% DUE 08-15-2076 CUSIP: 89356BAB4	11,000.000	11,000.00	10,456.47
TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672	20,000.000	19,909.60	18,298.90
TRANSCANADA 5% DUE 10-16-2043 SEDOL: BFF3376	45,000.000	49,826.00	40,021.86
Total Canada - USD		2,014,659.00	1,734,109.41
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	210,000.000	209,884.58	132,037.39
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SEDOL: BF5BK80	70,000.000	78,136.80	58,678.52
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	35,000.000	34,617.80	23,846.80
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	180,000.000	176,816.45	126,313.49
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	20,000.000	19,754.00	12,516.84
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP: 62954HBE7	85,000.000	85,232.90	81,511.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
China - USD			
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	20,000.000	18,926.60	18,941.96
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.68% DUE 04-22-2041/04-22-2021 REG CUSIP: 88032WBB1	200,000.000	199,944.00	147,923.51
Total China - USD		823,313.13	601,769.51
France - USD			
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	60,000.000	82,967.90	73,606.22
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	65,000.000	62,284.30	58,058.00
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	154,000.000	126,490.13	109,800.60
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	140,000.000	129,783.50	98,248.47
Total France - USD		401,525.83	339,713.29
Germany - USD			
DEUTSCHE BK AG N Y BRANCH LIAB SR NT FXD/ FLTG 1.447% 04-01-2025 CUSIP: 251526CG2	62,000.000	58,833.66	57,601.82
DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026 CUSIP: 251526CE7	45,000.000	40,262.40	39,736.44
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9	110,000.000	105,629.74	81,568.12
Total Germany - USD		204,725.80	178,906.38
Ireland - USD			
AERCAP IRELAND CAP 1.15% DUE 10-29-2023 SEDOL: BP2DZP1	320,000.000	307,590.40	307,883.66
AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO SEDOL: BP2DYM1	290,000.000	271,645.90	267,599.02
PVTPL BANK IRELAND GROUP PLC 6.253% DUE 09-16-2026 BEO CUSIP: 06279JAC3	100,000.000	99,653.00	99,198.33
Total Ireland - USD		678,889.30	674,681.01

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC .962% DUE 10-11-2025 REG CUSIP: 606822CA0	165,000.000	149,498.45	151,782.53
MITSUBISHI UFJ FINL GROUP INC FIXED 3.741% 03-07-2029 BEO CUSIP: 606822BH6	35,000.000	33,604.55	32,423.74
MITSUBISHI UFJ FINL GROUP INC 1.538% 07-20-2027 CUSIP: 606822BY9	300,000.000	266,583.52	260,407.45
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039 SEDOL: BJLV5R6	20,000.000	20,000.00	16,971.26
MITSUBISHI UFJ 2.494% DUE 10-13-2032 CUSIP: 606822CB8	100,000.000	79,292.00	78,184.63
MITSUBISHI UFJ 4.286% DUE 07-26-2038 SEDOL: BGB66Q6	20,000.000	19,776.08	17,388.70
MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG CUSIP: 60687YBQ1	85,000.000	61,160.05	64,836.55
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	200,000.000	221,794.00	170,213.01
RENESAS ELECTRONICS CORP 2.17% 11-25-2026 CUSIP: 75972BAB7	150,000.000	135,891.00	128,821.71
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028 SEDOL: BMHLCY7	100,000.000	86,545.00	82,569.30
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	250,000.000	209,000.65	184,541.49
TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO CUSIP: 874060AX4	40,000.000	32,681.60	32,755.82
Total Japan - USD		1,315,826.90	1,220,896.19
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	60,000.000	82,301.75	62,548.15
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	15,000.000	16,440.30	15,552.60
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SEDOL: BK7K1Z4	200,000.000	225,602.00	170,822.00
AMER MOVIL SAB DE 4.375% DUE 07-16-2042 SEDOL: B82VRK5	200,000.000	188,522.00	171,576.00
BECLE S A B DE C V 2.5% 10-14-2031 CUSIP: 07586PAA9	65,000.000	55,579.55	50,505.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Mexico - USD			
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 SEDOL: BKKBH26	306,000.000	277,179.24	214,600.86
FOMENTO ECONOMICO 4.375% DUE 05-10-2043 SEDOL: BFPMGV8	40,000.000	47,434.00	33,329.60
PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO CUSIP: 494386AD7	55,000.000	44,424.05	44,080.30
Total Mexico - USD		937,482.89	763,014.51
Netherlands - USD			
COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0	90,000.000	90,405.00	87,924.28
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WKN8	107,000.000	93,203.74	75,672.69
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8	45,000.000	52,521.19	36,936.10
VITERRA FIN B V GTD NT 144A 5.25% 04-21-2032 CUSIP: 92852LAD1	145,000.000	140,051.15	127,775.93
Total Netherlands - USD		376,181.08	328,309.00
Norway - USD			
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	55,000.000	52,962.10	45,502.41
PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO CUSIP: 55037AAB4	75,000.000	63,117.00	61,567.48
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	110,000.000	105,222.70	92,561.81
Total Norway - USD		221,301.80	199,631.70
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	25,000.000	24,551.75	23,844.75
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	45,000.000	56,468.75	52,267.95
Total Peru - USD		81,020.50	76,112.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	135,000.000	133,609.50	106,798.53
Total Spain - USD		133,609.50	106,798.53
Switzerland - USD			
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045 SEDOL: BY4K810	10,000.000	12,081.19	6,876.71
CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 SEDOL: 2970208	50,000.000	59,210.00	50,679.05
PVTPL CREDIT SUISSE GROUP AG 1.305% DUE 02-02-2027/02-02-2021 BEO CUSIP: 225401AT5	135,000.000	118,447.65	107,822.26
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	200,000.000	200,000.00	130,049.72
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	60,000.000	49,526.40	46,533.82
PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO CUSIP: 902613AT5	200,000.000	200,000.00	185,804.20
Total Switzerland - USD		639,265.24	527,765.76
Taiwan - USD			
TSMC ARIZONA CORP NEW ISSUE 10YR 4.25% 04-22-2032 SEDOL: BN7F127	255,000.000	254,342.10	248,151.21
Total Taiwan - USD		254,342.10	248,151.21
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	40,000.000	38,926.59	32,093.70
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	80,000.000	78,648.05	68,729.52
ASTRAZENECA PLC 4% DUE 09-18-2042 SEDOL: B8C0348	15,000.000	14,011.50	13,061.70
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	55,000.000	65,234.95	62,482.36
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	20,000.000	17,423.60	13,682.17

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
B A T CAP CORP 4.39% SEDOL: BLR99P4	110,000.000	99,683.94	85,905.84
B A T CAP CORP 4.54% SEDOL: BLR9BY7	40,000.000	36,026.21	28,458.94
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	70,000.000	63,384.00	55,467.94
B A T INTL FIN PLC 4.448% 03-16-2028 SEDOL: BNNMNW6	90,000.000	85,831.10	83,612.80
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031 SEDOL: BL57W95	130,000.000	106,684.50	101,727.11
BARCLAYS PLC FIXED 7.437% DUE 11-02-2033 SEDOL: BQXQCP5	20,000.000	21,117.00	21,022.63
BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030 SEDOL: BHWTW96	210,000.000	210,000.00	193,895.05
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO SEDOL: BP6NKL8	140,000.000	108,406.20	107,038.44
BARCLAYS PLC 4.972% SEDOL: BDCL2Z0	150,000.000	134,368.50	141,116.08
BARCLAYS PLC 5.501% DUE 08-09-2028 SEDOL: BQHM3S9	0.000	0.00	0.00
CNH INDL N V FIXED 3.85% DUE 11-15-2027 SEDOL: BD2BR88	40,000.000	37,788.00	37,526.66
DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG SEDOL: B1FN4V9	45,000.000	62,392.05	47,543.59
DIAGEO CAP PLC 3.875% DUE 04-29-2043 SEDOL: B8NXVQ4	40,000.000	35,716.62	33,011.96
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 SEDOL: BN6QGJ3	220,000.000	211,688.85	191,289.79
HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033 SEDOL: BP4X3C2	200,000.000	220,576.00	212,271.45
HSBC HLDGS PLC 6.1% DUE 01-14-2042 SEDOL: B6QZ5W7	30,000.000	43,221.00	31,444.53
HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	200,000.000	196,477.88	183,561.95
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	200,000.000	200,000.00	212,449.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
LLOYDS BKG GROUP 3.369% DUE 12-14-2046 SEDOL: BPDH0D5	75,000.000	59,168.90	48,925.33
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035 SEDOL: BMZMFP4	200,000.000	194,074.00	147,621.03
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	15,000.000	17,024.32	11,470.70
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041 CUSIP: 50220PAE3	240,000.000	238,986.40	177,215.66
PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO CUSIP: 05523RAC1	60,000.000	58,234.20	60,646.33
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL: BP7LTG9	50,000.000	50,723.90	51,778.96
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	24,000.000	27,344.79	21,523.09
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	5,000.000	6,249.95	5,133.23
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	95,000.000	115,351.77	103,058.62
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	15,000.000	14,817.60	10,959.90
SHELL INTL FIN B V 3.25% DUE 04-06-2050 SEDOL: BJLV8X3	55,000.000	58,877.50	39,745.83
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	75,000.000	74,823.00	51,039.11
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	15,000.000	14,737.65	12,644.67
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	25,000.000	26,458.05	19,177.66
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	70,000.000	70,534.58	62,025.64
VODAFONE GROUP PLC 5% DUE 05-30-2038 SEDOL: BFMLP11	95,000.000	92,970.80	87,848.96
Total United Kingdom - USD		3,207,983.95	2,868,208.56
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	55,000.000	52,990.87	51,094.90

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	110,000.000	119,637.99	94,698.94
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	166,000.000	167,683.70	139,902.57
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	50,000.000	46,921.53	43,593.46
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	155,000.000	172,791.80	134,056.14
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	15,000.000	18,792.15	13,391.00
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	125,000.000	120,920.00	115,225.95
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL: BGQW2K5	30,000.000	29,682.90	27,528.05
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	15,000.000	14,958.75	9,284.46
ADVENTHEALTH OBL 2.795% 11-15-2051 SEDOL: BNVRYK4	83,000.000	76,220.00	53,118.64
ADVENTIST HEALTH SYS/WEST 5.43% DUE 03-01-2032 SEDOL: BQZB5F9	250,000.000	249,087.40	247,038.20
ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG SEDOL: BKP3791	25,000.000	24,548.75	16,844.52
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048 SEDOL: BJGSS51	10,000.000	10,577.23	8,552.14
AEP TEX INC 4.15% DUE 05-01-2049 SEDOL: BKBTGX0	60,000.000	42,787.20	47,135.69
AEP TEX INC 5.25% DUE 05-15-2052 SEDOL: BPCMJD4	35,000.000	34,942.60	33,729.23
AEP TEXAS CENTRAL COMPANY 4.7% 05-15-2032 SEDOL: BP5H4Q4	215,000.000	213,912.55	206,854.25
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	100,000.000	84,797.00	76,834.02
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	130,000.000	140,728.89	109,216.59
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	20,000.000	17,260.88	12,760.80

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	12,000.000	13,710.48	9,281.34
AETNA INC NEW 4.5% DUE 05-15-2042 SEDOL: B87F9L7	140,000.000	130,011.90	121,463.65
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	44,000.000	44,103.02	38,983.09
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	50,000.000	52,053.00	53,863.27
AETNA INC 4.125% DUE 11-15-2042 SEDOL: B82CZV5	25,000.000	22,254.03	20,521.96
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	15,000.000	14,054.75	12,322.84
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 SEDOL: BM9Z0Q5	70,000.000	69,419.70	64,982.95
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL: BKX8JW5	10,000.000	9,963.60	6,965.99
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	120,000.000	107,044.20	80,228.34
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	40,000.000	36,605.50	30,720.56
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	25,000.000	24,916.25	18,122.71
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	295,000.000	291,240.55	230,993.22
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	75,000.000	64,001.75	60,758.14
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	45,000.000	50,517.45	37,691.53
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BNC0149	105,000.000	90,253.40	66,938.25
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BMXWZP6	70,000.000	69,702.50	49,909.34
ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053 SEDOL: BCZM4S0	70,000.000	70,970.11	65,800.00
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	95,000.000	81,547.95	63,467.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALPHABET INC 2.05% CUSIP: 02079KAF4	75,000.000	74,366.25	44,166.18
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	75,000.000	57,365.13	49,791.47
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	140,000.000	98,083.40	88,318.59
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	70,000.000	49,887.30	47,142.46
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	30,000.000	30,015.00	22,360.84
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	65,000.000	50,435.75	46,320.36
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	20,000.000	21,031.80	15,104.40
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	55,000.000	70,565.72	50,504.73
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	90,000.000	92,451.82	80,271.83
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	80,000.000	79,046.60	71,364.25
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7	60,000.000	80,861.35	51,682.66
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	280,000.000	238,102.70	210,143.21
AMAZON COM INC NT 3.1% 05-12-2051 SEDOL: BN45045	176,000.000	163,033.99	126,323.07
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	405,000.000	367,134.25	279,789.69
AMAZON COM INC NT 4.1% 04-13-2062 SEDOL: BLPP192	55,000.000	54,742.60	45,526.48
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	336,000.000	338,834.00	289,411.42
AMAZON COM INC 4.8% DUE 12-05-2034 CUSIP: 023135AP1	125,000.000	135,096.67	125,144.09
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9	16,000.000	17,951.94	15,873.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	65,000.000	64,728.30	54,300.95
AMEREN CORP 2.5% DUE 09-15-2024 SEDOL: BJLM1M6	130,000.000	127,375.30	124,397.35
AMERICAN AIRLS PASS THRU TR 2021-1A PASSTHRU TR CTF 2.875% 01-11-2036 SEDOL: BLN7H70	149,000.000	120,145.00	120,206.44
AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030 SEDOL: BDDXT10	19,811.250	19,899.02	17,655.42
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	10,000.000	7,005.20	6,270.50
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	41,000.000	53,178.23	37,033.70
AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 83 1.2% 07-08-2025 SEDOL: BMW1435	230,000.000	215,027.00	210,483.59
AMERN HONDA FIN 2.25% DUE 01-12-2029 SEDOL: BPCQKL1	115,000.000	103,928.95	98,988.82
AMERN INTL GROUP FLTGT RT 6.25% DUE 03-15-2087 SEDOL: B1TSL64	6,000.000	6,180.00	5,329.89
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	10,000.000	9,260.80	8,980.17
AMERN INTL GROUP 6.82% DUE 11-15-2037 SEDOL: B8BG541	25,000.000	32,977.50	26,843.42
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	200,000.000	165,817.28	142,922.36
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	75,000.000	77,720.40	55,473.26
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	180,000.000	174,113.65	143,633.45
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	120,000.000	87,989.94	77,136.35
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	30,000.000	27,253.60	21,014.97
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	115,000.000	102,725.00	92,265.96
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	20,000.000	18,024.60	17,798.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	21,000.000	23,043.42	19,730.54
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	35,000.000	34,729.45	25,808.97
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	35,000.000	34,710.55	23,892.06
ANHEUSER BUSCH COS 6% DUE 11-01-2041 SEDOL: 2817543	35,000.000	34,000.75	33,971.33
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	14,000.000	13,870.22	10,705.57
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL: BMBLB46	100,000.000	76,876.00	69,091.99
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	95,000.000	85,249.65	71,556.73
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	115,000.000	108,672.80	101,048.65
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	25,000.000	24,621.50	19,237.41
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	45,000.000	36,356.17	33,020.32
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL: BMJ71T1	15,000.000	17,440.80	12,427.11
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	35,000.000	39,023.47	28,952.52
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	40,000.000	39,708.00	28,561.42
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	95,000.000	81,158.55	78,739.78
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	130,000.000	129,145.90	86,187.94
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	50,000.000	49,949.00	33,228.88
APPLE INC 2.8% DUE 02-08-2061 SEDOL: BKPJTD7	165,000.000	132,292.70	105,354.42
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	75,000.000	74,910.75	48,703.23

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	350,000.000	313,157.13	282,353.22
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	175,000.000	183,798.12	146,173.63
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	250,000.000	224,855.52	217,741.22
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	180,000.000	197,857.50	153,540.74
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	80,000.000	79,471.20	67,980.98
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	235,000.000	226,080.00	196,861.77
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	25,000.000	24,908.75	23,110.99
APPLE INC 4.5% DUE 02-23-2036 SEDOL: BYXT6Z8	100,000.000	106,379.00	99,581.30
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	50,000.000	61,847.00	47,398.49
APPLIED MATLS INC 4.35% DUE 04-01-2047 SEDOL: BYVBMCS	100,000.000	99,362.46	90,784.35
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL: B450GW6	25,000.000	35,967.35	27,334.12
APTIV PLC SR NT 3.1% 12-01-2051 SEDOL: BLR5N72	100,000.000	88,603.43	59,621.35
APTIV PLC/APTIV CORP 4.15% 05-01-2052 SEDOL: BNYF3L3	60,000.000	59,869.80	43,481.14
AQUA AMER INC FIXED 4.276% 05-01-2049 SEDOL: BK1WFG5	10,000.000	9,136.40	8,113.50
ARIZONA PUB SVC CO FIXED 6.35% DUE 12-15-2032 SEDOL: BQB8K26	120,000.000	121,959.40	126,614.38
ARIZONA PUB SVC CO NT 2.2% 12-15-2031 SEDOL: BLDBLJ2	70,000.000	52,889.90	53,596.15
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	20,000.000	22,914.80	14,200.32
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57	35,000.000	34,638.10	22,291.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	20,000.000	22,898.60	16,646.41
ASCENSION 3.106% DUE 11-15-2039 SEDOL: BKZ7NP1	34,000.000	34,000.00	26,273.62
ASSURANT INC 2.65% 01-15-2032 SEDOL: BP4X0C1	70,000.000	52,476.90	51,952.81
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	40,000.000	40,394.68	33,775.21
AT&T INC 2.3% DUE 06-01-2027 SEDOL: BMHWTQ1	85,000.000	75,956.00	75,746.71
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	30,000.000	24,639.90	22,524.77
AT&T INC 3.5% DUE 09-15-2053 REG SEDOL: BNTFQF3	312,000.000	257,513.22	210,404.44
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	110,000.000	80,057.52	73,726.81
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHVV76	70,000.000	55,955.56	49,643.99
AT&T INC 3.65% DUE 09-15-2059 SEDOL: BNYDH60	202,000.000	152,413.03	135,889.94
AT&T INC 3.8% 12-01-2057 SEDOL: BNYDPS8	85,000.000	86,033.85	59,110.87
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	45,000.000	42,778.45	31,389.29
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBN4H4	355,000.000	305,767.96	288,047.66
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	15,000.000	17,448.45	12,260.63
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	270,000.000	268,720.36	245,864.32
ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00797 2.646% 10-04-2031 SEDOL: BM9MD23	150,000.000	125,593.50	114,983.33
ATHENE HOLDING LTD 3.95% 05-25-2051 SEDOL: BLF9FJ2	10,000.000	7,673.20	6,796.44
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BP6SYL1	105,000.000	98,190.60	68,502.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 SEDOL: BJN3QH7	40,000.000	39,970.40	29,232.64
ATMOS ENERGY CORP 4.125% DUE 10-15-2044 SEDOL: BRJ8Y23	20,000.000	20,194.10	16,442.94
AVALONBAY CMNTYS FIXED 5% DUE 02-15-2033 SEDOL: BPCNVQ4	40,000.000	39,836.00	39,497.19
AVALONBAY CMNTYS 3.9% DUE 10-15-2046 SEDOL: BYW4234	30,000.000	30,617.40	23,133.47
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	30,000.000	31,866.90	26,439.27
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	65,000.000	52,653.70	43,459.02
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60	145,000.000	125,645.94	108,448.33
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047 SEDOL: BD3CWY1	99,000.000	94,211.07	76,819.57
BALTIMORE GAS & ELEC CO 4.25% 09-15-2048 SEDOL: BG0QJP7	45,000.000	43,951.66	38,044.49
BANK AMER CORP BNDS 4.443% 01-20-2048 SEDOL: BYMX8C2	205,000.000	227,516.47	173,215.17
BANK AMER CORP FIXED 3.824% 01-20-2028 SEDOL: BYM4WN4	55,000.000	50,920.10	51,374.74
BANK AMER CORP FIXED 3.97% 03-05-2029 CUSIP: 06051GHG7	155,000.000	151,061.45	143,266.20
BANK AMER CORP FLTGT RT 1.658% DUE 03-11-2027 SEDOL: BMHJ4S9	635,000.000	562,108.35	562,009.55
BANK AMER CORP 1.898% DUE 07-23-2031 SEDOL: BMWZQF3	135,000.000	108,170.10	103,933.64
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BNTG8M7	40,000.000	40,000.00	31,441.72
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	35,000.000	29,839.25	21,633.51
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	30,000.000	26,155.50	18,892.52
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	315,000.000	319,357.60	232,598.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 3.366% DUE 01-23-2026 CUSIP: 06051GGZ6	460,000.000	450,070.20	439,628.31
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	200,000.000	163,118.00	141,682.67
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	205,000.000	211,528.28	161,784.57
BANK AMER CORP 4.33% 03-15-2050 CUSIP: 06051GHS1	70,000.000	72,676.87	57,830.96
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	15,000.000	16,697.21	15,371.74
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	170,000.000	208,100.15	156,226.60
BANK OF AMER CORP FLTG RT 6.1% DUE 12-29-2049 SEDOL: BWCN5X8	145,000.000	146,878.99	139,925.00
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	45,000.000	36,173.70	34,419.72
BANK OF AMERICA CORP 2.299% 07-21-2032 CUSIP: 06051GKA6	115,000.000	85,125.30	88,885.37
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	145,000.000	144,848.41	133,174.42
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	270,000.000	262,888.98	182,869.15
BANNER HEALTH 2.907% DUE 01-01-2042 SEDOL: BP2DY98	30,000.000	30,000.00	21,879.03
BANNER HEALTH 3.181% DUE 01-01-2050 SEDOL: BMDWVG9	15,000.000	15,654.75	10,568.29
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050 SEDOL: BLSN900	15,000.000	15,000.00	10,850.70
BAPTIST HLTH S FLA 3.115% DUE 11-15-2071 SEDOL: BNXGDC8	15,000.000	15,000.00	8,610.61
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	150,000.000	156,001.50	156,044.82
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL: BD4F5R3	59,000.000	61,025.47	56,729.56
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 SEDOL: BMF04H3	15,000.000	18,955.95	12,007.59

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	48,000.000	45,507.70	31,547.67
BAYLOR SCOTT & 4.185% DUE 11-15-2045 CUSIP: 072863AC7	130,000.000	126,050.00	109,641.21
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	35,000.000	36,144.54	31,002.67
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL: BMYCBT1	60,000.000	34,783.20	37,785.54
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	135,000.000	109,380.54	90,861.63
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	100,000.000	113,269.30	88,882.23
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	175,000.000	169,542.85	141,500.19
BK NEW YORK MELLON FLTG RT 4.596% DUE 07-26-2030 SEDOL: BPGLC94	125,000.000	125,000.00	120,927.30
BK NEW YORK MELLON 3.992% DUE 06-13-2028 SEDOL: BMZ0JX4	145,000.000	141,868.80	138,798.81
BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9	190,000.000	176,925.35	178,314.12
BK NEW YORK MELLON 5.802% DUE 10-25-2028 SEDOL: BM9WJ70	15,000.000	15,000.00	15,486.76
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	17,000.000	15,773.45	11,201.54
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	253,000.000	262,692.05	235,550.99
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL: BG48P39	25,000.000	30,932.25	24,142.58
BOEING CO 3.3% DUE 03-01-2035 SEDOL: BVZ6WJ2	25,000.000	24,263.00	18,501.43
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	55,000.000	54,354.85	38,020.39
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WJF8	70,000.000	58,244.45	49,526.11
BOEING CO 4.875% DUE 05-01-2025 SEDOL: BM8XFT8	275,000.000	277,675.75	272,469.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	191,000.000	204,481.67	175,108.80
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	10,000.000	10,000.00	6,701.82
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	105,000.000	96,341.40	70,648.90
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	40,000.000	39,675.84	26,546.88
BP CAP MKTS AMER INC 3.379% DUE 02-08-2061 SEDOL: BMZ5L44	60,000.000	60,000.00	41,390.04
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	70,000.000	69,995.10	44,887.46
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	375,000.000	314,817.49	248,765.89
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	75,000.000	73,456.75	66,342.44
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 SEDOL: BN0TS92	20,000.000	19,888.00	18,039.21
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	40,000.000	51,498.40	36,976.80
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	30,000.000	26,265.15	25,756.22
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	30,000.000	36,359.21	26,898.47
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	35,000.000	37,380.70	31,547.64
BURLINGTON NORTHERN SANTA FE LLC 4.15% DUE 12-15-2048 SEDOL: BG7PB06	15,000.000	17,225.15	12,824.82
BURLINGTON NORTHN SANTA FE LLC 2.875% DUE 06-15-2052 SEDOL: BNW2JM9	25,000.000	24,858.75	16,802.33
BURLINGTON NORTHN SANTA FE LLC 3.3% DUE 09-15-2051 SEDOL: BN7GF39	100,000.000	101,847.82	73,389.40
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65% DUE 09-01-2119 SEDOL: BJX9954	61,000.000	60,845.67	39,199.17
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL: BKPGWY0	15,000.000	16,460.10	10,535.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CAP 1 FINL CORP FLTG RT 5.247% DUE 07-26-2030 SEDOL: BP6PMZ2	20,000.000	20,000.00	19,087.68
CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO CUSIP: 14040HCN3	80,000.000	70,085.60	68,543.02
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	65,000.000	73,762.40	54,719.26
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	145,000.000	119,356.75	122,349.36
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	120,000.000	120,133.75	110,888.19
CATERPILLAR INS 4.75% DUE 05-15-2064 SEDOL: BMM1RV4	20,000.000	23,293.14	19,099.46
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	145,000.000	131,551.60	123,052.04
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	40,000.000	30,025.60	29,786.71
CENTERPOINT ENERGY 3.55% DUE 08-01-2042 SEDOL: B8N24M8	145,000.000	135,387.85	115,226.93
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	30,000.000	29,002.50	18,936.46
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	65,000.000	64,470.90	38,633.91
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	70,000.000	67,062.80	53,693.32
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	155,000.000	139,459.15	117,880.42
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	40,000.000	29,257.35	25,738.43
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMY7	115,000.000	108,786.30	83,715.45
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	70,000.000	69,917.40	40,654.63
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	20,000.000	25,958.20	16,487.67
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	50,000.000	42,549.00	32,759.59

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	65,000.000	77,377.95	54,201.10
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	125,000.000	112,163.75	98,574.31
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	162,000.000	174,565.84	158,566.34
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	129,000.000	132,434.11	116,826.64
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	10,000.000	10,048.75	9,269.27
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 SEDOL: BLF0PN9	15,000.000	15,000.00	9,015.63
CHILDRENS HOSP CORP 2.585% 02-01-2050 SEDOL: BL63WD6	20,000.000	20,000.00	12,252.19
CHILDRENS HOSP MED 4.268% DUE 05-15-2044 SEDOL: BSLVGD2	20,000.000	19,644.20	17,704.11
CHILDRENS HOSP 2.704% DUE 07-01-2050 SEDOL: BKQMRG4	46,000.000	42,485.00	29,538.78
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	30,000.000	42,969.00	31,883.40
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	95,000.000	94,064.20	89,953.00
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	35,000.000	36,251.95	26,557.88
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	75,000.000	80,866.62	53,570.02
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	25,000.000	19,373.00	19,522.98
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	15,000.000	21,972.68	16,183.05
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	15,000.000	20,281.05	15,728.70
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL: BPCTMM5	105,000.000	106,476.00	98,654.66
CITIGROUP INC FIXED 3.878% DUE 01-24-2039 CUSIP: 172967LU3	76,000.000	72,097.27	63,143.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC NT FIXED / FLTG RATE .981%05-01-2025 SEDOL: BK7ZZD5	120,000.000	113,826.00	112,320.35
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033 CUSIP: 17327CAQ6	40,000.000	40,000.00	32,451.86
CITIGROUP INC 1.122% DUE 01-28-2027 SEDOL: BN91XG1	505,000.000	440,892.67	440,294.54
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	110,000.000	94,013.70	95,530.78
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	15,000.000	15,000.00	10,417.40
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	110,000.000	109,679.76	94,420.62
CITIGROUP INC 3.875% 12-29-2049 SEDOL: BMC9RY1	201,000.000	194,125.00	171,352.50
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24	20,000.000	19,754.60	18,416.55
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	150,000.000	206,241.00	130,540.28
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1	60,000.000	75,269.50	51,785.62
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	90,000.000	98,951.30	75,220.06
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	25,000.000	33,211.50	22,646.99
CITIGROUP INC 5.316% 09-26-2020 REG SEDOL: BLCBFR9	165,000.000	206,385.88	157,980.95
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	15,000.000	20,564.10	15,849.34
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	30,000.000	26,878.80	19,157.30
CME GROUP INC 5.3 09-15-2043 SEDOL: BDDY861	10,000.000	10,388.09	10,422.44
CME GROUP INC 4.15% DUE 06-15-2048 CUSIP: 12572QAH8	45,000.000	47,786.54	40,042.36
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 SEDOL: BMTXGG1	200,000.000	177,934.65	126,602.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COLONIAL PIPELN CO 4.25% DUE 04-15-2048 SEDOL: BDRXXQ9	70,000.000	63,700.68	54,896.94
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	661,000.000	531,217.52	411,920.80
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	130,000.000	111,580.75	103,201.48
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	200,000.000	204,309.91	127,192.22
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	409,000.000	318,465.38	264,215.75
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	98,000.000	98,960.42	59,849.14
COMCAST CORP NEW 3.2% DUE 07-15-2036 CUSIP: 20030NBT7	100,000.000	105,463.00	81,436.86
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	15,000.000	16,579.27	11,747.01
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	180,000.000	154,952.40	132,442.88
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	120,000.000	99,026.40	87,691.68
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	35,000.000	38,912.62	29,032.57
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	90,000.000	83,142.61	77,935.03
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP: 20030NBQ3	95,000.000	93,159.85	84,373.39
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	205,000.000	209,169.33	186,922.40
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	45,000.000	40,527.46	35,969.87
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0	105,000.000	125,193.30	84,472.49
COMCAST CORP NEW 5.65% DUE 06-15-2035 SEDOL: B0B7ZQ0	195,000.000	264,178.20	205,152.05
COMCAST CORP NEW 7.05% DUE 03-15-2033 CUSIP: 20030NAC5	190,000.000	231,921.86	219,563.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	15,000.000	18,966.45	13,495.10
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	90,000.000	90,630.42	67,110.36
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	10,000.000	10,694.97	7,128.91
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	90,000.000	87,441.06	72,345.18
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL: BKP4ZT0	10,000.000	9,842.28	6,459.84
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	150,000.000	113,390.45	114,680.99
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	50,000.000	58,401.50	42,996.12
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	15,000.000	19,030.95	14,289.91
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	160,000.000	145,997.00	127,233.85
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	25,000.000	24,959.75	19,837.31
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034 SEDOL: BVB2RC2	90,000.000	94,119.30	78,284.57
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	50,000.000	49,527.77	43,517.64
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SEDOL: BMH3RH1	50,000.000	49,466.00	44,740.13
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	80,000.000	68,574.00	55,745.76
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	70,000.000	73,151.40	54,338.15
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	20,000.000	22,208.60	16,838.54
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	15,000.000	18,896.40	12,128.28
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	35,000.000	32,211.00	29,333.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	45,000.000	43,692.84	38,500.10
CONS EDISON CO N Y 5.3% DUE 03-01-2035 SEDOL: B06H855	15,000.000	18,860.40	14,785.73
CONS EDISON CO OF NEW 5.85 DUE 03-15-2036 BEO SEDOL: B11B5N6	70,000.000	78,003.80	71,045.88
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	15,000.000	12,254.42	8,553.72
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	40,000.000	39,971.60	34,322.51
CONSUMERS ENERGY 4.35% DUE 04-15-2049 SEDOL: BGYTGD9	95,000.000	93,425.60	82,992.38
COREBRIDGE FINL INC SR NT 144A 4.35% 04-05-2042 SEDOL: BNDT5D2	20,000.000	16,145.20	16,503.43
COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052 SEDOL: BMFTCR6	110,000.000	102,503.53	87,852.74
CORNING INC 5.85% DUE 11-15-2068 SEDOL: BGL7X13	15,000.000	17,996.40	13,811.17
CORPORATE OFFICE PTYS L P GTD SR NT 2.75% 04-15-2031 SEDOL: BMTYMJ9	35,000.000	29,425.55	26,278.27
COTTAGE HLTH CR 3.304% DUE 11-01-2049 SEDOL: BKT5YN6	12,000.000	12,000.00	8,483.99
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	55,000.000	52,588.64	42,939.87
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	50,000.000	57,727.15	45,252.46
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	60,000.000	61,484.74	45,660.40
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	45,000.000	43,679.32	38,426.98
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZXR3	30,000.000	28,463.10	25,320.24
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	55,000.000	54,567.66	48,147.25
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	10,000.000	9,965.50	8,762.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	15,000.000	14,860.20	13,644.53
CSX CORP 5.5% DUE 04-15-2041 SEDOL: B89GDM7	80,000.000	88,854.15	80,260.39
CUMMINS INC FIXED 2.6% DUE 09-01-2050 SEDOL: BN0VC52	35,000.000	34,054.37	21,866.85
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	15,000.000	17,371.89	12,545.70
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	210,000.000	228,395.28	191,977.76
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	202,000.000	211,322.70	182,222.46
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	170,000.000	171,375.18	154,254.58
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	80,000.000	72,962.30	53,409.92
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL: BKR3FX9	50,000.000	45,789.42	46,647.48
DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00473 2% 06-17-2031 SEDOL: BMD2N52	300,000.000	242,170.95	243,193.25
DEERE JOHN CAP FIXED 4.35% DUE 09-15-2032 SEDOL: BMTPQB2	95,000.000	94,739.70	92,544.18
DELL INC 6.5% DUE 04-15-2038 SEDOL: BF3NP38	25,000.000	28,509.05	24,250.25
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	50,000.000	64,987.80	56,242.45
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	25,000.000	29,281.25	28,638.74
DELTA AIR LINES INC DEL 2.0% 12-10-2029 REG SEDOL: BLH1392	63,788.640	65,028.27	54,396.15
DENTSPLY SIRONA FIXED 3.25% 06-01-2030 SEDOL: BL6D184	230,000.000	198,539.45	191,489.87
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	65,000.000	71,792.69	55,375.76
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	155,000.000	150,789.00	145,454.45

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DH EUROPE FIN II S FIXED 3.25% SEDOL: BG0WND1	11-15-2039 90,000.000	88,770.90	72,361.45
DIAMONDBACK ENERGY INC SR NT 4.4% CUSIP: 25278XAQ2	03-24-2051 65,000.000	67,665.90	49,801.26
DIAMONDBACK ENERGY INC 4.25% DUE SEDOL: BQ1KVT6	03-15-2052 BEO 140,000.000	122,377.05	103,576.14
DICKS SPORTING GOODS INC 3.15% SEDOL: BP6HHP3	01-15-2032 50,000.000	39,220.50	39,170.67
DICKS SPORTING GOODS INC 4.1% SEDOL: BP2CXW1	01-15-2052 255,000.000	179,736.15	165,420.41
DISCOVER FINL SVCS 3.75% DUE 03-04-2025 SEDOL: BZ02817	65,000.000	64,840.75	62,269.41
DISCOVERY COMMUNICATIONS LLC 5.2% CUSIP: 25470DAT6	09-20-2047 180,000.000	154,796.00	134,523.73
DISCOVERY FIXED 4.65% DUE 05-15-2050 SEDOL: BMDNBL7	40,000.000	42,169.20	27,584.58
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SEDOL: B90NR11	100,000.000	81,634.00	81,098.88
DISNEY WALT CO NEW 4.125 DUE 06-01-2044 SEDOL: BN459D7	10,000.000	11,186.60	8,603.40
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	15,000.000	18,577.95	14,159.19
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	50,000.000	70,880.50	50,184.45
DISNEY WALT CO SR NT 6.2% 12-15-2034 SEDOL: BJQX577	80,000.000	89,647.47	87,295.17
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	50,000.000	49,724.79	33,385.73
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	275,000.000	264,538.50	221,283.84
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	190,000.000	211,947.76	145,545.36
DISNEY WALT CO 4.625% DUE SEDOL: BMF33P3	03-23-2040 175,000.000	218,750.00	164,386.85
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL: BMGQVR9	85,000.000	75,808.20	63,299.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	20,000.000	19,608.39	15,802.52
DOW CHEM CO 7.375% DUE 11-01-2029 SEDOL: BNFXBH8	21,000.000	22,988.38	23,390.47
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	40,000.000	40,020.65	34,029.21
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	45,000.000	45,000.00	43,389.44
DTE ELEC CO 3.65% DUE 03-01-2052 BEO CUSIP: 23338VAR7	35,000.000	32,893.55	27,284.06
DTE ELECTRIC CO 3.95% 03-01-2049 SEDOL: BJ68680	145,000.000	158,061.42	119,818.27
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BMCG9G8	25,000.000	24,921.75	18,894.09
DUKE ENERGY CORP NEW 5.0% DUE 12-08-2027BEO SEDOL: BPP2CC1	100,000.000	99,891.00	99,604.43
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	75,000.000	71,205.60	56,017.41
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	180,000.000	176,319.40	160,767.00
DUKE ENERGY CORP 6.45% DUE 10-15-2032 SEDOL: 2026587	40,000.000	47,864.74	43,057.71
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	25,000.000	27,645.25	19,279.19
DUKE ENERGY FLA 2.858% DUE 03-01-2035 SEDOL: BDH3MC8	10,000.000	9,999.50	8,425.59
DUKE ENERGY FLA 3.112% DUE 09-01-2038 SEDOL: BG4T6C8	120,000.000	105,621.60	96,278.46
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	55,000.000	55,224.35	46,436.33
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	10,000.000	9,236.40	6,345.53
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	10,000.000	11,727.02	7,754.55
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	55,000.000	54,689.25	33,293.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	20,000.000	19,826.80	16,124.60
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	107,000.000	102,448.96	88,498.14
DUKE UNIV 2.682% DUE 10-01-2044 SEDOL: BMZN0Y1	30,000.000	22,106.70	21,830.61
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	65,000.000	59,622.65	44,241.42
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	15,000.000	17,894.70	12,681.29
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	35,000.000	31,992.33	30,043.96
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	135,000.000	121,924.75	84,651.99
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	18,000.000	21,800.53	20,417.11
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	15,000.000	14,998.65	16,113.22
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	60,000.000	59,866.80	38,917.02
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	25,000.000	27,195.50	20,501.17
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90	30,000.000	33,360.10	30,309.02
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	75,000.000	70,095.64	62,574.60
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	105,000.000	104,490.12	99,129.29
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	50,000.000	53,052.50	46,541.26
ENERGY TRANSFER LP 5.55% DUE 02-15-2028 BEO SEDOL: BPLKW07	115,000.000	114,970.10	113,868.40
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGW3	65,000.000	66,198.71	60,357.46
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	65,000.000	68,931.20	65,427.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	25,000.000	29,270.00	22,587.20
ENTERGY CORP NEW 2.4% 06-15-2031 SEDOL: BMXN0K9	10,000.000	9,923.60	7,972.11
ENERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	30,000.000	36,745.05	24,676.16
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	25,000.000	29,587.10	19,260.16
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	65,000.000	66,858.15	56,915.40
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	35,000.000	34,786.50	30,030.52
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	10,000.000	9,565.50	7,916.27
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	145,000.000	141,322.92	128,433.33
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	25,000.000	31,437.00	20,959.32
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	35,000.000	39,666.20	31,651.07
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	65,000.000	69,276.50	63,316.06
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	50,000.000	56,684.00	51,460.18
ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5	75,000.000	79,617.00	79,296.47
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	35,000.000	44,735.57	39,240.00
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	70,000.000	62,809.30	46,914.83
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	20,000.000	21,789.87	19,178.90
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	100,000.000	78,408.00	63,338.53
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	35,000.000	30,573.55	29,733.85

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	30,000.000	31,168.30	20,647.78
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL: BMBVXG2	130,000.000	129,557.15	122,352.17
ESSEX PORTFOLIO L FIXED 1.65% DUE 01-15-2031 SEDOL: BMG9DS3	40,000.000	30,585.20	29,942.76
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL: BM9XD71	45,000.000	44,043.30	28,288.20
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	23,000.000	22,925.14	19,561.88
EXELON CORP 4.7% DUE 04-15-2050 REG SEDOL: BLTZKK2	10,000.000	9,988.60	8,810.72
EXELON CORP 4.95% DUE 06-15-2035 SEDOL: BD978H5	70,000.000	70,821.10	67,120.57
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	10,000.000	10,709.96	10,184.54
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	160,000.000	145,997.48	123,436.10
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	320,000.000	325,730.66	240,707.57
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	35,000.000	41,385.05	31,592.68
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	130,000.000	118,452.77	99,223.41
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	20,000.000	23,241.40	15,270.06
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	65,000.000	61,576.16	50,637.62
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	100,000.000	94,941.00	84,881.15
FID NATL 5.625% DUE 07-15-2052 SEDOL: BMWTGY4	60,000.000	59,973.60	55,106.66
FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030 SEDOL: BMWF2M2	195,000.000	188,388.70	186,381.11
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	11,000.000	11,994.88	9,820.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	25,000.000	24,847.00	20,436.80
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	15,000.000	12,195.75	10,889.11
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	75,000.000	74,158.68	60,613.93
FL PWR & LT CO 5.69% DUE 03-01-2040 SEDOL: B4WT7C3	105,000.000	123,814.11	109,408.27
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	15,000.000	14,993.85	10,127.63
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	85,000.000	90,240.95	71,795.57
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	140,000.000	151,313.05	112,880.57
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	130,000.000	110,676.80	76,579.62
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	23,000.000	19,315.25	16,519.42
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	2,000.000	1,957.70	1,524.03
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	45,000.000	54,544.86	40,403.51
FRANCISCAN 3.914% DUE 07-01-2049 SEDOL: BKWC7C4	90,000.000	104,017.50	69,107.55
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL: BMWK1B9	35,000.000	35,000.00	32,612.46
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	45,000.000	32,693.40	31,642.54
GE CAP FDG LLC 4.55% 05-15-2032 SEDOL: BMXTBC6	130,000.000	124,034.30	123,558.06
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	95,000.000	93,732.25	87,175.86
GEN ELEC CAP SVCS 7.5% DUE 08-21-2035 SEDOL: 2699053	130,000.000	154,876.15	146,887.15
GENERAL ELEC CO 3.625% DUE 05-01-2030 REG SEDOL: BMWWSD6	70,000.000	61,646.90	61,305.83

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG SEDOL: BMWWSL4	75,000.000	87,657.00	61,502.42
GENERAL MLS INC 3.0% 02-01-2051 SEDOL: BMDM3F2	25,000.000	18,505.98	17,238.07
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	20,000.000	22,612.10	16,372.20
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	55,000.000	52,475.38	45,091.73
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	110,000.000	109,357.33	96,433.26
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7	20,000.000	19,979.80	20,371.40
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	151,000.000	156,756.41	145,528.94
GENERAL MTRS FINL CO INC 6.05% 10-10-2025 SEDOL: BPK5WJ2	300,000.000	305,517.00	304,962.32
GEORGE WASH UNIV 4.3% DUE 09-15-2044 SEDOL: BV0MDD6	65,000.000	64,282.00	54,927.08
GEORGETOWN UNIV 2.943% DUE 04-01-2050 SEDOL: BL5GZC6	35,000.000	35,000.00	22,305.63
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	80,000.000	79,832.25	74,705.08
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	18,000.000	18,006.57	15,953.19
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	200,000.000	198,167.00	184,382.16
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	240,000.000	209,181.50	212,516.41
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6LOG7	195,000.000	192,599.20	176,250.81
GLOBAL PMTS INC 2.9% 11-15-2031 SEDOL: BMXLND7	25,000.000	24,924.75	19,810.91
GLOBAL PMTS INC 4.15% DUE 08-15-2049 SEDOL: BJXV303	75,000.000	66,964.99	53,738.46
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	50,000.000	45,266.50	43,790.70

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS FLTGT RT .855% DUE 02-12-2026 SEDOL: BMC9S15	125,000.000	111,150.00	113,106.68
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	195,000.000	198,228.26	161,095.36
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4S11	280,000.000	247,032.72	207,082.48
GOLDMAN SACHS GROUP INC 1.757% DUE 01-24-2025 BEO SEDOL: BN95VG9	55,000.000	52,074.00	52,646.31
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	105,000.000	79,316.03	71,902.46
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SEDOL: BN95VC5	126,000.000	114,466.62	102,666.28
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	190,000.000	180,190.01	137,697.65
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3	750,000.000	695,076.65	699,930.13
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	20,000.000	27,717.60	20,838.31
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	85,000.000	86,298.47	75,613.41
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	30,000.000	30,063.15	27,109.14
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	200,000.000	204,487.11	209,886.35
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	145,000.000	183,702.46	154,258.91
GRAND MET INVT 7.45% DUE 04-15-2035 SEDOL: 2395997	10,000.000	13,783.00	11,884.59
GSK CONSUMER HEALTHCARE CAP US LLC GTD SR NT 3.375% 03-24-2029 SEDOL: BP0SVZ0	230,000.000	214,424.63	207,267.10
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 SEDOL: BMW4TR3	45,000.000	44,367.75	29,265.12
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	35,000.000	34,805.84	30,039.39
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	30,000.000	30,849.58	26,666.08

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	45,000.000	52,570.80	42,102.71
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 SEDOL: BM9SW79	45,000.000	44,642.25	28,522.83
HARTFORD FINL SVCS 3.6% DUE 08-19-2049 SEDOL: BK5R469	20,000.000	21,979.80	14,472.07
HASBRO INC 3.9% DUE 11-19-2029 CUSIP: 418056AZ0	235,000.000	220,999.40	209,398.68
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	278,000.000	289,775.13	238,071.58
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	35,000.000	45,006.50	31,200.07
HCA INC 5.875% DUE 02-01-2029 SEDOL: BFMY0T3	55,000.000	53,863.15	55,042.85
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	96,000.000	104,086.60	90,464.50
HLTH CARE SVC CORP 2.2% DUE 06-01-2030 SEDOL: BMXTM23	165,000.000	135,943.35	133,020.49
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	42,000.000	42,000.00	32,959.15
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	15,000.000	14,479.54	9,880.88
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	70,000.000	59,286.12	49,962.55
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	145,000.000	141,133.87	107,977.06
HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5	60,000.000	58,858.20	45,079.42
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	75,000.000	77,888.95	62,067.37
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	80,000.000	96,888.71	73,046.01
HONEYWELL INTL INC FIXED 3.812% DUE 11-21-2047 SEDOL: BG0PV14	105,000.000	111,387.10	87,719.63
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	60,000.000	45,791.40	41,677.30

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030 SEDOL: BKDMLG5	135,000.000	114,220.40	111,362.24
HUNTINGTON NATL BK 5.65% DUE 01-10-2030 SEDOL: BP0XZH5	140,000.000	141,421.00	140,776.22
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL: BYPJ106	35,000.000	35,919.75	29,445.20
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	15,000.000	15,000.00	9,705.83
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	75,000.000	76,551.50	48,965.39
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	20,000.000	19,923.80	12,656.14
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	25,000.000	24,977.25	17,529.59
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	45,000.000	40,188.15	28,013.32
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	10,000.000	11,383.02	6,829.71
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	10,000.000	10,488.81	7,551.68
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	50,000.000	61,052.50	40,638.65
INTEL CORP 4.6% DUE 03-25-2040 CUSIP: 458140BL3	30,000.000	36,897.41	27,436.64
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	190,000.000	183,120.80	169,053.10
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	240,000.000	225,755.60	212,219.89
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	200,000.000	198,699.00	185,559.24
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	125,000.000	122,239.18	119,197.86
INTERCONTINENTAL 4.25% DUE 09-21-2048 SEDOL: BF4Q3X2	110,000.000	100,747.27	93,040.20
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	40,000.000	37,614.56	33,340.18

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25	100,000.000	107,420.52	86,700.85
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	175,000.000	181,651.37	146,215.84
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	70,000.000	64,508.66	58,538.24
INTERNATIONAL TRANSMISSION CO 4.625% DUE 08-15-2043 SEDOL: BFNMXL9	40,000.000	44,343.60	34,847.86
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 SEDOL: BF5HW37	70,000.000	74,913.39	64,394.29
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	35,000.000	35,538.30	22,932.81
INTL BUSINESS 4.9% DUE 07-27-2052 SEDOL: BNKMC55	130,000.000	127,325.18	118,696.99
INTST PWR & LT CO SR DEB 6.25 DUE 07-15-2039 SEDOL: B682Y29	25,000.000	34,916.50	25,801.29
JBS USA LUX S A / JBS USA FOOD CO / SR NT 144A 6.5% 12-01-2052 SEDOL: BMQ7H29	125,000.000	125,432.50	118,945.79
JETBLUE AIRWAYS CORPORATION 4.0% 11-15-2032 SEDOL: BMD7VT7	65,184.440	71,063.83	58,067.00
JOHN SEVIER COMB CYCLE 4.626 1-15-42 SEDOL: B7KGYQ0	39,981.890	44,769.31	37,795.51
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046 SEDOL: BZ8V957	27,000.000	27,000.00	21,934.14
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	42,000.000	42,235.75	26,470.59
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	105,000.000	101,834.14	72,760.53
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	95,000.000	94,157.35	59,643.81
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	30,000.000	33,036.60	25,672.72
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	85,000.000	82,757.98	75,355.79
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	60,000.000	69,430.99	50,709.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG SEDOL: BBMT8C9	30,000.000	38,158.20	28,922.52
JOHNSON & JOHNSON 4.5 DUE 12-05-2043 SEDOL: BH7HX69	165,000.000	159,370.20	158,241.30
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048 SEDOL: BF348D2	245,000.000	213,124.35	194,631.40
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027 CUSIP: 46647PCB0	130,000.000	117,969.80	114,416.70
JPMORGAN CHASE & CO NT FIXED/FLTG .697% 03-16-2024 SEDOL: BK7Z803	390,000.000	382,742.10	385,912.05
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	235,000.000	188,070.50	180,347.49
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	135,000.000	135,000.00	98,694.17
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	105,000.000	84,933.44	69,345.81
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	55,000.000	54,150.25	40,105.72
JPMORGAN CHASE & CO 3.328% 04-22-2052 SEDOL: BMCPRM7	350,000.000	311,174.48	239,516.44
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048 SEDOL: BD0G1Q1	230,000.000	210,067.10	179,814.35
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	23,000.000	24,607.05	22,676.12
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	40,000.000	45,726.80	39,375.22
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO SEDOL: BNG8Z25	120,000.000	120,788.40	118,000.86
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	120,000.000	115,759.71	78,259.38
JPMORGAN CHASE & 3.882% DUE 07-24-2038 SEDOL: BF348B0	265,000.000	251,629.21	221,009.30
JPMORGAN CHASE & 4.005% DUE 04-23-2029 CUSIP: 46647PAR7	330,000.000	310,464.00	304,785.53
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	216,000.000	222,032.77	193,651.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	120,000.000	147,164.88	120,608.10
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	110,000.000	88,615.19	80,215.39
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	10,000.000	10,033.07	6,868.06
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	7,000.000	7,000.00	5,096.30
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	156,000.000	161,964.34	133,124.42
KANSAS CITY SOUTHN 2.875% DUE 11-15-2029 SEDOL: BJXCLN5	90,000.000	80,789.70	77,967.59
KANSAS CITY SOUTHN 4.7% DUE 05-01-2048 CUSIP: 485170BB9	70,000.000	68,751.20	60,676.73
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	25,000.000	24,776.50	20,949.80
KEYSPAN CORP 5.803% DUE 04-01-2035 SEDOL: B06ZMB3	35,000.000	38,550.40	33,034.94
KIMBERLY-CLARK 3.9% DUE 05-04-2047 SEDOL: BF2YLV2	10,000.000	11,892.80	8,239.87
KIMCO RLTY CORP 3.2% 04-01-2032 SEDOL: BPP2FM2	40,000.000	31,431.20	33,218.00
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	145,000.000	134,419.60	124,563.50
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	5,000.000	4,848.30	4,308.29
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	55,000.000	51,971.14	47,073.47
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	23,000.000	19,167.97	21,611.15
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	70,000.000	91,688.10	64,097.55
KINDER MORGAN INC 7.8% DUE 08-01-2031 SEDOL: 2788650	29,000.000	26,987.44	32,432.41
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	50,000.000	48,416.50	45,188.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	10,000.000	9,610.80	9,222.41
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL: BG48YC1	130,000.000	143,486.65	127,482.99
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	40,000.000	42,773.60	39,792.16
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	75,000.000	82,039.50	80,003.55
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	5,000.000	4,967.87	3,653.05
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	286,000.000	277,131.07	267,574.89
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	80,000.000	78,939.90	77,396.16
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	80,000.000	95,152.15	75,089.09
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	75,000.000	71,797.60	68,315.91
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL: B87MC97	5,000.000	5,855.95	5,310.85
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	65,000.000	70,473.45	71,181.66
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	10,000.000	9,103.90	8,816.24
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	186,000.000	158,319.01	161,965.17
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	184,000.000	157,770.08	150,614.19
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	30,000.000	37,078.80	25,366.40
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	75,000.000	63,011.00	50,510.83
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	50,000.000	57,535.21	47,712.43
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL: BLB2PL7	85,000.000	66,396.05	65,325.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LILLY ELI & CO 2.5% SEDOL: BMGYN33 08-25-2020	160,000.000	134,032.41	98,684.60
LINCOLN NATL CORP 3.4% DUE 01-15-2031 SEDOL: BMWRFD0	50,000.000	41,069.00	41,484.03
LOCKHEED MARTIN CORP 4.09% SEDOL: BF38WR6 09-15-2052	35,000.000	30,345.70	29,555.06
LOCKHEED MARTIN 3.6% DUE 03-01-2035 SEDOL: BVYVQ29	35,000.000	33,198.77	31,183.10
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	300,000.000	283,123.92	246,699.62
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	110,000.000	108,873.46	95,735.77
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	45,000.000	54,036.45	43,136.19
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	25,000.000	24,784.75	27,071.43
LOUISVILLE GAS & ELEC CO 4.25% SEDOL: BJH0CV0 04-01-2049	145,000.000	134,129.16	121,108.70
LOWE'S COMPANIES FIXED 3.5% DUE SEDOL: BNNKRH3 04-01-2051	60,000.000	63,366.90	42,393.79
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	80,000.000	79,963.52	54,808.53
LOWE'S COMPANIES INC 5.625% DUE SEDOL: BNNPR34 04-15-2053 BEO	180,000.000	172,899.90	171,146.76
LOWES COS INC FIXED 4.55% 04-05-2049 SEDOL: BJY1722	13,000.000	13,300.51	10,888.40
LOWES COS INC FIXED 5.8% DUE 09-15-2062 SEDOL: BMTPVH3	130,000.000	129,017.20	125,708.94
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	127,000.000	111,866.31	94,701.07
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	90,000.000	84,964.50	57,630.49
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	140,000.000	111,154.40	110,290.29
LOWES COS INC 4.25% SEDOL: BJN46V4 04-01-2052	10,000.000	10,177.76	7,992.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOWES COS INC 4.45% 04-01-2062 SEDOL: BMGCHK2	30,000.000	29,977.50	23,515.61
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	20,000.000	23,058.40	14,890.44
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	105,000.000	95,068.05	75,127.16
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	20,000.000	24,411.20	15,674.72
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	100,000.000	108,917.70	99,674.52
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	30,000.000	32,475.41	21,994.31
MA INST TECH 3.885% DUE 07-01-2116 SEDOL: BZB26Q7	24,000.000	24,000.00	17,417.47
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	65,000.000	75,927.15	67,846.51
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050 SEDOL: BK63XX6	25,000.000	27,419.50	18,424.85
MARATHON OIL CORP 5.2% DUE 06-01-2045 SEDOL: BYZSGJ7	20,000.000	23,858.28	17,136.17
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	20,000.000	26,087.20	20,012.43
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	45,000.000	46,449.90	46,450.25
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	30,000.000	32,763.30	25,158.51
MARATHON PETE CORP 5.85% DUE 12-15-2045 SEDOL: BZ02G68	55,000.000	55,682.00	50,062.99
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	65,000.000	77,172.06	67,168.16
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	45,000.000	42,793.92	37,327.50
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	85,000.000	98,340.85	71,822.56
MARSH & MCLENNAN COS INC 5.875 8/1/33 SEDOL: 2928456	5,000.000	5,852.35	5,288.31

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	120,000.000	123,474.39	111,081.50
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 SEDOL: BMFBKD4	75,000.000	74,397.75	51,023.67
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL: BPCPZ46	20,000.000	20,000.00	19,944.97
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	10,000.000	12,224.41	8,448.05
MEM 2.955% DUE 01-01-2050 SEDOL: BMHGV23	15,000.000	15,000.00	10,018.74
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 SEDOL: BKSLSF5	35,000.000	25,765.25	25,536.17
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	17,000.000	22,239.74	14,340.54
MEMORIAL SLOAN-KETTERING 5 7-1-2042 SEDOL: B7DX7R0	70,000.000	74,472.60	68,443.13
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	200,000.000	172,430.66	128,444.57
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	190,000.000	168,397.55	127,571.29
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	155,000.000	174,233.04	157,181.47
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	175,000.000	174,711.25	140,095.80
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	90,000.000	89,479.85	72,073.55
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL: BMXL0J2	10,000.000	9,051.60	6,417.93
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL: BRF1CN3	35,000.000	38,386.25	32,204.69
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	295,000.000	274,408.69	251,327.01
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXXK74	5,000.000	4,951.21	4,685.77
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	65,000.000	83,643.70	67,143.55

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United States - USD			
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	30,000.000	27,927.45	18,768.25
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 SEDOL: BYP2PC5	35,000.000	44,518.95	32,886.93
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	555,000.000	481,075.91	369,562.82
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	156,000.000	114,380.03	99,899.99
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	582,000.000	462,126.59	415,733.90
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53	40,000.000	31,215.07	27,935.94
MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2	150,000.000	145,135.50	133,413.06
MICROSOFT CORP 3.5% DUE 11-15-2042 CUSIP: 594918AR5	15,000.000	13,411.80	12,641.92
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	10,000.000	12,452.99	8,562.15
MICROSOFT CORP 3.75% DUE 02-12-2045 CUSIP: 594918BD5	15,000.000	18,203.25	13,190.43
MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051 SEDOL: BJK6BS5	50,000.000	35,701.50	32,135.87
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	45,000.000	42,251.50	35,583.77
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	230,000.000	259,762.25	196,567.26
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	75,000.000	78,002.63	61,124.34
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	20,000.000	18,705.60	17,840.69
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	15,000.000	14,749.20	13,636.53
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5	15,000.000	14,658.15	10,503.66
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	20,000.000	17,146.80	17,528.79

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United States - USD			
MORGAN STANLEY FIXED 1.593% DUE 05-04-2027 CUSIP: 61772BAB9	335,000.000	288,035.70	294,220.26
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	50,000.000	50,000.00	37,077.19
MORGAN STANLEY MTN 1.512% DUE 07-20-2027 SEDOL: BNZKDG2	380,000.000	328,134.80	330,172.82
MORGAN STANLEY 0.529% DUE 01-25-2024 REG SEDOL: BMF88B9	255,000.000	250,687.95	253,293.89
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	80,000.000	61,750.40	60,323.92
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	80,000.000	67,027.20	66,294.78
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	215,000.000	212,100.28	133,414.66
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	40,000.000	36,380.74	32,471.83
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	185,000.000	174,227.86	156,207.02
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	130,000.000	142,835.04	111,181.20
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	30,000.000	40,044.00	25,612.21
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	15,000.000	18,036.98	13,235.86
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	30,000.000	30,000.00	27,519.82
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	110,000.000	129,086.56	118,946.27
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO SEDOL: BKPG927	50,000.000	41,494.00	40,109.33
MOTOROLA SOLUTIONS INC 4.6% 05-23-2029 SEDOL: BK203M0	95,000.000	101,551.20	90,632.32
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	10,000.000	11,673.50	7,890.47
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	15,000.000	14,895.60	12,801.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	5,000.000	4,902.04	4,281.01
MPLX LP SR NT 4.95% 03-14-2052 SEDOL: BPJHGG4	100,000.000	91,842.02	82,252.60
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	75,000.000	64,557.00	63,516.71
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	135,000.000	135,940.11	107,183.76
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	105,000.000	114,366.45	92,952.16
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	130,000.000	109,974.15	98,822.56
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	150,000.000	130,455.75	114,086.64
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	30,000.000	22,827.10	19,570.96
NATIONAL RETAIL PPTYS INC SR NT 3% 04-15-2052 SEDOL: BPCVJR5	45,000.000	35,015.80	26,994.68
NATIONAL RURAL UTILS COOP FIN CORP BD 5.8% 01-15-2033 CUSIP: 637432PA7	165,000.000	167,123.10	172,783.15
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052 SEDOL: BPX3KP5	15,000.000	13,493.25	13,411.23
NATL RURAL UTILS 8% DUE 03-01-2032 CUSIP: 637432CT0	45,000.000	57,099.15	53,260.68
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL: BPSJK81	82,000.000	82,688.10	66,039.82
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	125,000.000	112,884.89	110,771.80
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	106,000.000	117,221.52	115,976.03
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	180,000.000	157,825.42	139,951.70
NEW YORK & 3.954% DUE 08-01-2119 SEDOL: BK5WMP9	190,000.000	137,562.80	132,380.96
NEWMONT GOLDCORP FIXED 2.8% 10-01-2029 SEDOL: BJSFXN3	145,000.000	131,739.75	123,561.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SEDOL: B7J8X60	35,000.000	35,318.85	31,996.23
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	30,000.000	23,283.80	19,751.02
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKS5P9	50,000.000	52,773.19	40,740.21
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	69,000.000	68,204.05	61,276.84
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	20,000.000	19,868.20	19,643.80
NORFOLK SOUTHN CORP 3.7% 03-15-2053 SEDOL: BNQSG1	45,000.000	44,735.40	34,054.29
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	70,000.000	62,414.10	57,924.76
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	235,000.000	218,369.73	189,490.99
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGD1QC5	65,000.000	61,963.87	52,479.29
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	50,000.000	52,951.00	35,910.44
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL: BMXCJ43	20,000.000	19,925.80	14,339.67
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SEDOL: BD72XQ6	125,000.000	115,916.25	96,943.33
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BK1MSY4	55,000.000	43,711.55	37,968.75
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCG8	75,000.000	67,849.99	58,832.36
NORTHN STS PWR CO 4.125% DUE 05-15-2044 SEDOL: BMM2784	90,000.000	93,781.50	76,492.46
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	85,000.000	79,554.79	70,803.40
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	100,000.000	101,420.00	93,001.88
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	170,430.00	143,756.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	17,000.000	17,000.00	13,597.43
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	70,000.000	69,035.40	67,296.35
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SEDOL: BLH42V6	40,000.000	38,306.00	24,959.10
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	20,000.000	17,824.40	15,210.43
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	20,000.000	17,901.80	14,884.60
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	25,000.000	25,195.75	20,373.69
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	105,000.000	117,868.82	79,517.61
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	10,000.000	7,832.60	6,728.34
OGE ENERGY CORP FIXED .703% 05-26-2023 SEDOL: BN0Z4P8	75,000.000	73,123.50	73,670.75
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	65,000.000	68,495.00	55,903.65
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	40,000.000	26,747.14	26,263.86
OHIO PWR CO CORP 4.0% 06-01-2049 SEDOL: BJVQFY8	25,000.000	24,939.00	19,863.00
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	160,000.000	157,862.91	130,747.62
OHIO PWR CO 6.6% DUE 02-15-2033 SEDOL: 2859921	40,000.000	47,527.42	42,256.01
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 SEDOL: BMYC566	10,000.000	7,087.10	7,057.56
OHIOHEALTH CORP 2.834% 11-15-2041 SEDOL: BMVRDN7	50,000.000	50,000.00	35,749.70
OKLAHOMA GAS & ELEC CO SR NT .553% 05-26-2023 SEDOL: BLB14N9	110,000.000	107,839.60	108,039.69
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SEDOL: BMCQG90	81,000.000	89,176.80	82,291.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	10,000.000	10,221.02	7,148.28
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	10,000.000	9,628.60	6,542.44
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	100,000.000	99,902.00	85,031.80
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	190,000.000	176,210.55	153,809.54
ONCOR ELEC 5.3 DUE 06-01-2042 SEDOL: B7ZBFD4	18,000.000	18,947.78	18,004.57
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	50,000.000	50,140.00	45,726.41
ONE GAS INC 2% DUE 05-15-2030 SEDOL: BKX7KW9	60,000.000	46,942.80	48,932.56
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	45,000.000	44,510.40	37,084.80
ONEOK INC NEW 3.1% 03-15-2030 SEDOL: BLHLV32	90,000.000	75,877.20	75,655.30
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	140,000.000	132,077.11	94,911.46
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	180,000.000	142,225.20	143,220.33
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	95,000.000	79,095.10	78,093.86
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWMTM334	360,000.000	341,569.01	273,119.29
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	371,000.000	277,604.38	272,406.54
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	215,000.000	217,378.04	158,296.02
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	115,000.000	107,902.20	106,457.49
OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO SEDOL: BM98MG8	115,000.000	97,065.75	96,889.20
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	10,000.000	10,976.30	7,051.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	65,000.000	60,834.15	60,403.31
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	50,000.000	47,149.15	39,272.14
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	129,000.000	129,307.02	100,561.09
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	30,000.000	25,953.90	20,426.07
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	10,000.000	10,190.00	6,821.49
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	19,000.000	18,907.66	12,820.75
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	70,000.000	74,743.90	52,357.43
PACIFIC LIFECORP SR NT 144A 5.4% 09-15-2052 SEDOL: BNVRF8	120,000.000	118,882.50	115,083.41
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	295,000.000	254,975.15	194,214.88
PACKAGING CORP 3% DUE 12-15-2029 SEDOL: BKMKKQ3	45,000.000	37,617.30	38,613.22
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	30,000.000	32,055.62	20,539.30
PAYPAL HLDGS INC 5.25% 06-01-2062 SEDOL: BP81J68	75,000.000	75,861.75	68,666.75
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	10,000.000	10,000.00	6,542.78
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	65,000.000	60,342.75	51,330.30
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	20,000.000	19,902.60	16,415.04
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	50,000.000	49,950.00	33,371.86
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	110,000.000	97,680.90	72,808.72
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	15,000.000	13,658.85	11,124.42

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP: 713448FG8	110,000.000	109,287.20	76,784.40
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	50,000.000	54,293.00	39,711.05
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	90,000.000	90,940.15	65,666.71
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	50,000.000	38,788.00	34,075.08
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	100,000.000	99,125.00	92,070.90
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	495,000.000	511,980.60	461,217.80
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	70,000.000	55,503.08	49,123.17
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	90,000.000	89,997.18	78,512.81
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	65,000.000	64,999.08	63,159.55
PG&E WILDFIRE 4.377% DUE 06-03-2041 SEDOL: BPX32G0	40,000.000	39,998.79	35,787.97
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	75,000.000	73,105.91	66,891.69
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	65,000.000	64,996.78	62,673.71
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	100,000.000	99,910.00	102,256.41
PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89	115,000.000	93,524.90	93,322.90
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	80,000.000	76,655.68	66,311.42
PHILLIPS EDISON GROCERY 2.625% 11-15-2031 SEDOL: BLNNFR4	105,000.000	86,614.50	77,099.12
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL: BNM6J09	95,000.000	79,886.55	65,982.73
PIEDMONT FIXED 2.044% DUE 01-01-2032 SEDOL: BMHVDK0	135,000.000	110,481.75	104,324.75

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	10,000.000	9,912.90	9,088.79
PINNACLE WEST CAP CORP 1.3% DUE 06-15-2025/06-17-2020 REG SEDOL: BMVB759	200,000.000	184,818.00	182,210.01
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	30,000.000	27,983.36	24,447.89
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	30,000.000	28,538.10	21,875.93
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	50,000.000	56,108.55	42,512.51
POTOMAC ELECTRIC POWER CO 4.95 DUE 11-15-2043 BEO SEDOL: BGLDK21	35,000.000	40,236.35	30,779.86
PRESBYTERIAN 4.875% DUE 08-01-2052 SEDOL: BNG8GV1	15,000.000	14,450.25	14,150.53
PRESIDENT & FELLOWS HARVARD COLLEGE 3.15% BDS 07-15-2046 USD1000 SEDOL: BYWY9T9	25,000.000	26,277.50	19,173.65
PRESIDENT & 3.3% DUE 07-15-2056 SEDOL: BYWY9S8	15,000.000	18,234.90	11,312.69
PRIN FINL GROUP 4.625% DUE 09-15-2042 SEDOL: B8DRTZ1	30,000.000	31,472.40	25,387.87
PROGRESS ENERGY 6% DUE 12-01-2039 SEDOL: B3R2N66	45,000.000	49,645.35	45,706.46
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO SEDOL: BP96081	10,000.000	9,974.70	7,710.98
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	75,000.000	83,677.98	63,204.66
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	25,000.000	22,942.25	13,983.75
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	95,000.000	78,670.70	80,550.78
PROVID ST JOSEPH 2.7% DUE 10-01-2051 SEDOL: BN14JM6	25,000.000	24,997.86	14,877.10
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL: BFNNX67	135,000.000	133,858.06	115,410.26
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	80,000.000	81,409.90	62,768.01

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PRUDENTIAL FINL INC 5.125% 03-01-2052 SEDOL: BPXW256	40,000.000	40,000.00	36,400.00
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	85,000.000	71,762.50	68,218.98
PRUDENTIAL FINL 6% DUE 09-01-2052 SEDOL: BPH2N04	35,000.000	35,000.00	33,949.48
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG SEDOL: B8BHNS4	25,000.000	24,966.82	21,041.28
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	65,000.000	46,980.53	42,342.70
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SEDOL: B7V8P28	60,000.000	60,453.60	47,701.50
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	50,000.000	46,535.48	39,770.16
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	85,000.000	83,513.35	55,197.71
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	110,000.000	111,589.50	78,649.21
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	70,000.000	71,776.70	58,403.03
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	30,000.000	38,467.20	25,712.12
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041 SEDOL: B4PBNR3	20,000.000	21,374.00	17,632.56
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL: B80G7N5	10,000.000	11,298.00	8,002.13
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	15,000.000	16,623.75	10,332.17
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	155,000.000	149,362.97	126,461.54
PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041 SEDOL: B55VBD2	41,000.000	53,042.70	40,593.61
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040 SEDOL: BF339F8	15,000.000	17,229.61	14,671.87
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	115,000.000	110,756.50	108,250.66

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	60,000.000	63,391.14	54,812.51
PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053 SEDOL: BPG3XC0	105,000.000	95,245.26	91,812.37
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	120,000.000	98,007.60	86,467.42
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	180,000.000	174,347.90	157,453.19
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	15,000.000	12,792.45	12,066.38
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	55,000.000	55,636.40	44,072.07
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	125,000.000	120,700.80	87,623.24
PVTPL BROOKLYN UNION GAS CO 4.487% 03-04-2049 BEO SEDOL: BJLZY82	20,000.000	17,804.60	15,377.10
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKP093	60,000.000	60,000.00	47,729.89
PVTPL CARGILL INC 5.125% 10-11-2032 SEDOL: BP0X650	190,000.000	190,497.15	190,827.47
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051 SEDOL: BMY692	20,000.000	19,992.60	12,332.42
PVTPL EQT CORP SR NT 3.125% 05-15-2026 SEDOL: BMY692	45,000.000	41,405.40	41,353.00
PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052 SEDOL: BL56GL2	235,000.000	236,507.80	252,976.32
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	285,000.000	240,935.05	243,344.13
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7	175,000.000	203,714.99	164,768.64
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042 SEDOL: BP960W5	85,000.000	73,376.40	68,063.69
PVTPL KANSAS GAS & ELECTRIC COMPANY 1ST MTG BD 4.3 DUE 07-15-2044 SEDOL: BF8QHG9	20,000.000	19,972.07	15,681.43
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	110,000.000	76,468.65	70,427.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO SEDOL: BNW0GH7	20,000.000	17,481.20	15,376.39
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	190,000.000	171,044.92	138,798.25
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	50,000.000	44,095.50	41,170.48
PVTPL METROPOLITAN EDISON CO SR NT 144A 4% DUE 04-15-2025/06-11-2014 BEO SEDOL: BJFTXP0	50,000.000	49,643.00	47,871.41
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	15,000.000	13,872.15	15,132.60
PVTPL N.W. FLA TIMBER FIN LLC N.W. FL 4.75DUE 03-04-2029 SEDOL: BYW83W2	135,000.000	132,952.05	118,402.94
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	110,000.000	104,513.80	91,357.81
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	100,000.000	100,057.50	99,382.02
PVTPL PHILLIPS 66 CO 3.15% DUE 12-15-2029 BEO SEDOL: BQ2HFB6	130,000.000	113,734.40	113,608.81
PVTPL PHILLIPS 66 CO 4.9% 10-01-2046 BEO SEDOL: BQ2HDQ7	20,000.000	23,500.68	17,821.19
PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO SEDOL: BMD7M72	35,000.000	34,439.30	27,205.69
PVTPL S&P GLOBAL INC 3.9% DUE 03-01-2062BEO SEDOL: BMD7M61	40,000.000	39,630.40	31,216.16
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL: BD0RRX3	60,000.000	67,307.40	50,230.09
PVTPL SABINE PASS LIQUEFACTION LLC 5.9% 09-15-2037 SEDOL: BP0XZF3	105,000.000	104,848.80	105,404.68
PVTPL SECURITIZED ABS RECEIVABLES LLC SER2005-FR5 CL-NIM 6.25 8-25-35 BEO SEDOL: B7LH666	117,325.270	117,068.84	1.17
PVTPL SEMPRA INFRASTRUCTURE PARTNERS LP 3.25% DUE 01-15-2032 BEO SEDOL: BM94BP8	100,000.000	80,452.00	79,997.64
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	40,000.000	38,547.59	32,306.94
PVTPL TRITON CONTAINER 06-15-2031 SEDOL: BN79ZF0	180,000.000	152,729.10	140,575.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	60,000.000	54,210.60	37,022.35
QUALCOMM INC FIXED 4.65% DUE 05-20-2035 CUSIP: 747525AJ2	60,000.000	74,929.95	58,505.13
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	155,000.000	162,540.18	134,164.67
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	25,000.000	22,274.50	21,975.04
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	93,000.000	97,846.27	87,796.24
QUALCOMM INC 6% 05-20-2053 SEDOL: BNSP1K4	185,000.000	183,688.35	197,785.88
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL: BKP32M9	15,000.000	13,991.55	10,912.99
RAYTHEON FIXED 3.03% DUE 03-15-2052 SEDOL: BMYT813	40,000.000	39,062.00	27,336.77
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047 SEDOL: BMQ9JS5	95,000.000	95,750.45	81,326.58
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD SEDOL: BM8NVQ7	135,000.000	124,429.20	124,185.67
RAYTHEON 4.7% DUE 12-15-2041 SEDOL: BN7GF51	15,000.000	13,828.50	13,597.10
REALTY INCOME CORP 1.8% DUE 03-15-2033 SEDOL: BN459R1	35,000.000	24,182.55	25,206.71
REALTY INCOME CORP 2.85% DUE 12-15-2032 SEDOL: BL6C8W4	25,000.000	24,708.46	20,351.06
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030 SEDOL: BM8RKP1	20,000.000	18,458.80	17,496.72
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	5,000.000	6,299.40	5,293.23
REPUBLIC SVCS INC FIXED 1.45% DUE 02-15-2031 SEDOL: BMHZ7B1	155,000.000	123,406.30	119,896.71
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	120,000.000	122,491.60	122,376.10
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	205,000.000	217,449.45	185,437.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9	51,000.000	51,000.00	32,598.07
RWJ BARNABAS HLTH 3.477% DUE 07-01-2049 SEDOL: BKP4SP7	45,000.000	33,004.80	32,906.71
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	100,000.000	89,332.05	72,215.21
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	290,000.000	246,407.19	208,318.22
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	320,000.000	273,645.08	211,317.78
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	40,000.000	39,871.20	25,591.46
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	95,000.000	94,678.00	64,705.97
SANTANDER HLDGS USA INC 2.49% 01-06-2028 CUSIP: 80282KBC9	95,000.000	86,145.05	81,620.76
SEATTLE CHILDRENS 2.719% DUE 10-01-2050 SEDOL: BLH1JH2	120,000.000	120,622.80	76,035.77
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	50,000.000	44,399.50	41,144.78
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	50,000.000	54,971.41	39,342.04
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	30,000.000	33,662.12	30,537.98
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL: BJN50M6	30,000.000	30,853.72	20,665.64
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	10,000.000	11,945.50	8,472.53
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029 SEDOL: BKMGXW8	50,000.000	40,136.00	41,814.94
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGXX9	170,000.000	147,447.51	113,398.63
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SEDOL: BMVPR84	85,000.000	61,407.27	62,181.16
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	40,000.000	35,814.10	28,758.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	100,000.000	100,744.40	73,253.22
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	90,000.000	90,073.60	86,561.85
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SEDOL: BN7QLH5	55,000.000	54,618.85	35,389.02
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	30,000.000	31,537.00	22,050.14
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	50,000.000	52,595.50	40,148.30
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	139,000.000	162,094.99	123,381.20
SOUTHERN CO FIXED 5.7% DUE 10-15-2032 SEDOL: BNBTSH9	85,000.000	85,596.20	87,264.10
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	15,000.000	16,102.33	12,582.82
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	25,000.000	26,028.00	18,873.53
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	100,000.000	85,980.00	79,997.35
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	22,000.000	22,909.88	17,259.72
SOUTHN CAL EDISON 5.55% DUE 01-15-2037 SEDOL: B1L0748	25,000.000	26,799.56	24,549.46
SOUTHN CAL EDISON 5.625% DUE 02-01-2036 SEDOL: B0XP1G4	75,000.000	86,615.47	73,247.21
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	90,000.000	109,325.05	91,254.77
SOUTHN CAL EDISON 6% DUE 01-15-2034 SEDOL: 2317894	65,000.000	70,366.25	67,504.66
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	135,000.000	125,044.65	89,476.28
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	15,000.000	15,084.79	11,387.10
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL: BDGL8V4	20,000.000	21,301.60	14,518.16

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 SEDOL: BM8B8C6	70,000.000	52,136.80	46,395.02
STANFORD HLTH CARE 3.795% DUE 11-15-2048 SEDOL: BZ5ZP21	40,000.000	42,201.85	31,998.72
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	10,000.000	10,556.90	6,355.57
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL: BMHX630	45,000.000	44,880.75	27,558.14
STATE STR CORP FLTG RT 5.82% DUE 11-04-2028 SEDOL: BQXS7P6	60,000.000	60,000.00	62,057.27
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL: BL68N83	85,000.000	79,518.50	55,451.49
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	55,000.000	49,228.54	44,441.24
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	85,000.000	83,290.46	72,184.64
SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	49,000.000	49,000.00	36,838.68
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	192,000.000	171,425.00	131,153.34
SUTTER HEALTH 4.091% DUE 08-15-2048 SEDOL: BFMN XF7	20,000.000	16,218.40	16,289.95
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.625% DUE 08-23-2027/02-23-2023 SEDOL: BNDV2S2	70,000.000	70,000.00	68,365.43
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	30,000.000	28,776.00	25,311.88
SYSCO CORP 5.375% DUE 09-21-2035 SEDOL: B0LCXQ1	20,000.000	21,246.40	19,564.04
SYSCO CORPORATION 3.15% 12-14-2051 SEDOL: BNZH QV9	110,000.000	80,892.60	72,901.41
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	35,000.000	34,308.75	30,033.42
T-MOBILE USA INC TMUS 3.3% 02-15-2051 SEDOL: BN303Z3	70,000.000	68,305.75	46,742.64
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	55,000.000	53,045.88	38,867.34

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	165,000.000	133,554.40	111,620.81
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	100,000.000	92,116.32	82,359.13
TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025 SEDOL: BNQP6F6	215,000.000	213,776.65	207,059.44
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045 SEDOL: BXVMRF9	45,000.000	39,743.55	35,061.65
TAMPA ELEC CO NT 3.45% 03-15-2051 SEDOL: BLF7T16	70,000.000	66,223.35	49,256.35
TAMPA ELEC CO 4.3% DUE 06-15-2048 CUSIP: 875127BE1	25,000.000	24,866.00	20,364.03
TAMPA ELEC CO 4.45% DUE 06-15-2049 CUSIP: 875127BF8	95,000.000	98,516.71	78,946.41
TCI COMMUNICATIONS 7.125% DUE 02-15-2028 SEDOL: 2243063	105,000.000	132,875.86	114,771.48
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	35,000.000	35,806.75	24,387.59
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	65,000.000	63,300.17	53,523.44
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	14,000.000	16,086.12	15,485.91
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	115,000.000	114,988.16	110,041.36
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 SEDOL: BMF5HB3	40,000.000	38,438.20	22,997.68
TEXAS INSTRS INC 2.7% 09-15-2051 CUSIP: 882508BM5	70,000.000	69,514.90	48,477.92
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	115,000.000	107,029.45	84,944.66
THERMO FISHER 4.1% DUE 08-15-2047 SEDOL: BF2K6Q0	60,000.000	57,280.80	52,579.27
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	195,000.000	172,844.05	140,174.65
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	234,000.000	175,926.05	172,156.74

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	75,000.000	91,866.00	71,150.27
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	58,000.000	68,902.59	64,634.57
TN GAS PIPELN CO 7.625% DUE 04-01-2037 SEDOL: 2053325	85,000.000	98,670.52	92,820.17
TOLEDO EDISON CO 6.15% DUE 05-15-2037 SEDOL: B1HKL95	35,000.000	38,183.91	36,372.72
TOYOTA MOTOR CREDIT CORP 3.65% DUE 08-18-2025 SEDOL: BLNNK46	195,000.000	194,824.50	189,636.69
TOYOTA MOTOR CREDIT CORP 4.55% DUE 09-20-2027 SEDOL: BMCN4P3	160,000.000	158,979.90	157,882.75
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	70,000.000	59,474.90	48,050.73
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL: BD8BSC3	15,000.000	14,973.96	11,748.15
TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL: BDS6RM1	15,000.000	19,332.70	12,219.91
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	25,000.000	30,435.16	27,111.58
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	5,000.000	4,961.55	3,116.55
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	355,000.000	399,037.75	379,236.10
TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG SEDOL: BMQ7TS9	20,000.000	20,000.00	13,943.76
TRUIST FINL FIXED 6.123% DUE 10-28-2033 SEDOL: BQ83W39	150,000.000	150,623.25	158,380.35
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SEDOL: BF9MY3	7,000.000	7,000.00	5,835.98
UDR INC FIXED 1.9% DUE 03-15-2033 SEDOL: BMC74N3	75,000.000	50,652.75	53,611.11
UNION PAC CORP FIXED 2.95% DUE 03-10-2052 SEDOL: BP9P0J9	155,000.000	155,246.20	105,689.04
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	205,000.000	167,239.30	132,926.32

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	15,000.000	14,993.25	11,001.11
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL: BYSSD48	5,000.000	4,879.45	4,116.21
UNION PAC CORP FIXED 5.15% DUE 01-20-2063 SEDOL: BMDQFY7	45,000.000	44,677.35	43,587.91
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL: BNKG3R6	110,000.000	105,632.98	86,629.80
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	125,000.000	107,155.25	90,937.11
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	35,000.000	34,178.76	26,255.28
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	65,000.000	64,814.75	53,962.32
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	25,000.000	20,180.84	19,973.07
UNION PAC CORP 3.875% DUE 02-01-2055 SEDOL: BXVMD51	15,000.000	14,936.40	11,912.62
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	90,000.000	92,658.80	70,740.15
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	80,000.000	77,265.96	65,789.10
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	35,000.000	39,009.60	29,075.90
UNION PAC CORP 4.15% DUE 01-15-2045 SEDOL: BQ1KQC4	105,000.000	99,941.99	86,591.80
UNITED AIRLINES 2019-1A 2.7% 11-01-2033 SEDOL: BKBM446	26,535.730	26,535.73	21,458.10
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	11,430.000	11,430.00	10,879.54
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045 SEDOL: BWTZ6W3	140,000.000	125,906.35	117,449.81
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	25,000.000	28,833.00	22,828.13
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	100,000.000	96,435.00	73,035.29

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	150,000.000	130,829.50	108,184.80
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	170,000.000	170,625.54	139,668.46
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	25,000.000	21,553.25	19,736.30
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	30,000.000	29,795.40	24,037.01
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	65,000.000	68,944.01	51,158.79
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	85,000.000	100,999.55	73,679.51
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	40,000.000	50,636.80	37,078.05
UNITEDHEALTH GROUP 5.35% DUE 02-15-2033 SEDOL: BLBRZK1	50,000.000	49,816.50	51,737.23
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	10,000.000	10,538.60	10,439.16
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	180,000.000	183,456.78	194,758.38
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	80,000.000	79,056.00	87,434.06
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	115,000.000	153,872.65	128,781.57
UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050 SEDOL: BK8ZZ23	30,000.000	32,513.70	20,238.63
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	30,000.000	24,932.40	25,117.48
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	50,000.000	54,920.00	48,942.48
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	30,000.000	29,497.83	20,131.07
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	60,000.000	49,688.15	48,821.77
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049 SEDOL: BMX6N65	70,000.000	70,000.00	57,225.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	60,000.000	60,000.00	52,294.20
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029 SEDOL: BMFV4N2	177,836.240	188,751.44	175,472.78
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	90,000.000	93,808.44	75,157.76
UTD PARCEL SVC INC 4.25% DUE 03-15-2049 SEDOL: BJQN878	160,000.000	141,497.15	141,619.99
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	45,000.000	46,990.50	34,950.28
UTD TECHNOLOGIES 4.05% DUE 05-04-2047 SEDOL: BD8Z3T7	10,000.000	11,896.70	8,260.18
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	295,000.000	295,372.89	267,412.57
UTD TECHNOLOGIES 5.4% DUE 05-01-2035 SEDOL: BG495S7	65,000.000	66,423.50	65,197.92
UTD TECHNOLOGIES 7.5% DUE 09-15-2029 SEDOL: 2521996	90,000.000	101,469.60	101,531.89
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	165,000.000	226,144.28	216,832.05
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	175,000.000	154,824.25	135,008.51
VA ELEC & PWR CO 4.2% DUE 05-15-2045 SEDOL: BXPB5G9	90,000.000	96,706.05	73,621.49
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	75,000.000	90,102.00	59,230.17
VA ELEC & PWR CO 6% DUE 01-15-2036 SEDOL: B0WGMS7	190,000.000	223,083.76	196,217.28
VALERO ENERGY CORP NEW ISSUE 30YR SEDOL: BMXWZG7	10,000.000	9,826.10	7,548.20
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	25,000.000	24,918.50	17,781.98
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	40,000.000	47,463.37	42,744.56
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	37,000.000	38,075.59	36,722.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	55,000.000	52,578.90	38,258.93
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	45,000.000	33,321.15	28,279.93
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	35,000.000	31,047.45	21,495.96
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891	300,000.000	295,005.00	288,983.49
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	110,000.000	90,825.00	83,068.62
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	170,000.000	141,897.30	121,506.68
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	136,000.000	131,328.93	95,684.31
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	40,000.000	36,098.05	36,781.13
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43	25,000.000	23,124.50	20,594.11
VERIZON GLOBAL FDG CORP NT 7.75 DUE 12-01-2030 BEO SEDOL: BG49695	220,000.000	255,569.60	255,198.49
VERIZON 1.75% DUE 01-20-2031 SEDOL: BMWBBJ0	175,000.000	128,192.75	136,211.86
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	75,000.000	68,795.00	50,966.36
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	195,000.000	164,756.01	155,531.43
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	160,000.000	194,752.00	127,908.47
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	350,000.000	352,293.78	315,109.92
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	15,000.000	16,636.55	13,788.65
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	115,000.000	95,853.55	79,573.37
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	30,000.000	31,280.40	23,165.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	10,000.000	8,539.40	6,734.47
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	50,000.000	46,776.00	44,228.50
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	50,000.000	47,217.70	40,710.17
W VA UNIV HLTH SYS 3.129% DUE 06-01-2050 SEDOL: BMCWLF9	26,000.000	26,000.00	16,757.74
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	110,000.000	112,872.34	74,892.96
WALMART INC 2.5% DUE 09-22-2041 BEO SEDOL: BMDP801	125,000.000	114,848.50	91,621.94
WALMART INC 4.5% DUE 09-09-2052 BEO SEDOL: BPMQ8D9	130,000.000	130,319.80	124,570.98
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	120,000.000	105,446.40	95,096.28
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	170,000.000	135,913.50	134,381.17
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG SEDOL: BMW9BB6	10,000.000	9,899.80	6,303.00
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	160,000.000	215,144.91	141,934.34
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	35,000.000	33,806.26	24,994.48
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.727% 03-24-2028 CUSIP: 95000U2V4	170,000.000	158,191.80	157,627.87
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	100,000.000	94,281.00	84,711.20
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053 SEDOL: BP6P605	290,000.000	281,445.86	246,945.01
WELLS FARGO & CO 2.164% 02-11-2026 SEDOL: BK8ZKC8	260,000.000	246,442.40	242,293.43
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	80,000.000	84,895.99	61,888.52
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	100,000.000	95,661.27	80,388.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	140,000.000	136,292.24	121,287.88
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	330,000.000	339,497.55	308,619.06
WELLTOWER INC FIXED 2.75% DUE 01-15-2031 SEDOL: BN2X3L9	85,000.000	68,119.85	68,234.83
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	15,000.000	14,538.30	8,939.47
WI ELEC PWR CO 4.3% DUE 12-15-2045 SEDOL: BD3DSP7	60,000.000	59,778.49	48,292.79
WILLIAMS COMPANIES INC 2.6% 03-15-2031 SEDOL: BKQN7D4	210,000.000	166,324.65	170,533.68
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	80,000.000	77,606.70	72,003.67
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 SEDOL: BGLQSZ9	75,000.000	71,436.75	63,712.69
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLMSW2	30,000.000	33,844.50	21,433.03
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	40,000.000	39,927.60	25,797.42
WYETH 6% DUE 02-15-2036 SEDOL: BG491R8	95,000.000	111,443.95	101,907.42
XCEL ENERGY INC 2.6% DUE 12-01-2029 CUSIP: 98389BAW0	90,000.000	74,952.95	77,052.55
YALE NEW HAVEN 2.496% DUE 07-01-2050 SEDOL: BLN8L26	10,000.000	6,033.20	6,019.48
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	35,000.000	35,766.50	30,342.78
3M CO FIXED 3.625% 10-15-2047 SEDOL: BD6NK92	30,000.000	35,062.20	22,427.69
Total United States - USD		90,539,837.64	78,112,537.65
Total Corporate Debt Instruments - Other		104,358,571.07	90,334,554.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
United States - USD			
WELLS FARGO & CO DEP SHS REPSTG 1/1000THINT PERP PFD CL A SER Q FXD TO SEDOL: BCD53N9	5,800.000	139,562.50	133,458.00
Total United States - USD		139,562.50	133,458.00
Total Corporate Stock - Preferred		139,562.50	133,458.00
<i>Corporate Stock - Common</i>			
Canada - USD			
ENERFLEX LTD CUSIP: 29269R105	29.000	145.00	183.28
NORTEL NETWORKS CORP NEW COM CUSIP: 656568508	1,146.000	6,234.24	0.57
Total Canada - USD		6,379.24	183.85
Peru - PEN			
CERV PER BACKUS&JO 'IPEN1 SEDOL: 2191742	23.000	0.00	148.25
Total Peru - PEN		0.00	148.25
United States - USD			
ALTIMUNE INC COM NEW COM NEW SEDOL: BFY7DC4	1.000	32.28	16.45
ARCHROCK INC COM CUSIP: 03957W106	58.000	2,074.18	520.84
Total United States - USD		2,106.46	537.29
Total Corporate Stock - Common		8,485.70	869.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX CUSIP: IUY995645	73,635.890	17,420,916.25	16,880,585.97
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	6,340,025.710	6,340,025.71	6,340,025.71
Total United States - USD		23,760,941.96	23,220,611.68
Total Value of Interest in Common/Collective Trusts		23,760,941.96	23,220,611.68
<i>Other</i>			
Chile - USD			
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	265,000.000	240,672.40	223,461.28
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	70,000.000	52,498.25	50,188.33
Total Chile - USD		293,170.65	273,649.61
Indonesia - USD			
INDONESIA REP BD 5.35% DUE 02-11-2049 CUSIP: 455780CJ3	25,000.000	21,982.50	24,252.40
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	150,000.000	150,309.75	146,070.00
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG CUSIP: 455780DK9	15,000.000	13,319.98	12,676.68
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	20,000.000	15,375.00	17,175.68
Total Indonesia - USD		200,987.23	200,174.76
Israel - USD			
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG SEDOL: BM6R097	55,000.000	51,449.35	48,100.80
Total Israel - USD		51,449.35	48,100.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Italy - USD			
ITALY REP 3.875% DUE 05-06-2051 REG CUSIP: 465410CC0	55,000.000	45,590.60	36,987.61
Total Italy - USD		45,590.60	36,987.61
Mexico - USD			
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	110,000.000	104,439.00	76,121.63
UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052 CUSIP: 91087BAS9	125,000.000	97,495.69	91,657.22
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	195,000.000	144,774.50	150,001.52
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	35,000.000	25,935.00	27,146.11
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	40,000.000	22,880.00	25,221.38
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	20,000.000	20,740.00	20,820.20
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	25,000.000	20,862.50	20,032.80
Total Mexico - USD		437,126.69	411,000.86
Panama - USD			
PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP: 698299BN3	65,000.000	49,471.75	48,134.94
PANAMA REP 4.5% 01-19-2063 CUSIP: 698299BS2	175,000.000	136,743.33	123,200.65
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	40,000.000	33,780.07	30,165.54
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	20,000.000	13,750.00	12,822.32
REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG CUSIP: 698299BM5	100,000.000	74,480.97	72,795.13
Total Panama - USD		308,226.12	287,118.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Peru - USD			
PERU REP 3.0% 01-15-2034 CUSIP: 715638DU3	180,000.000	146,610.00	141,853.44
Total Peru - USD		146,610.00	141,853.44
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	25,000.000	18,187.50	17,962.15
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	30,000.000	23,655.00	25,366.56
PHILIPPINES REP 3.2% 07-06-2046 CUSIP: 718286CP0	120,000.000	94,644.30	87,459.34
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	55,000.000	48,134.16	46,945.62
Total Philippines - USD		184,620.96	177,733.67
Qatar - USD			
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	200,000.000	159,460.00	147,500.00
Total Qatar - USD		159,460.00	147,500.00
United States - USD			
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE CUSIP: 9999990A4	162.000	162.00	162.00
&&&FUNDS DUE TO BRISTOL MYERS SQUIBB MASTER TRUST FROM PREVIOUS GLOBAL CUSIP: 999805203	1.000	1.00	1.00
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	40,000.000	59,262.00	51,456.50
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	45,000.000	62,837.10	54,958.02
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	15,000.000	19,045.50	18,439.29
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	45,000.000	55,250.10	54,930.23
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	205,000.000	276,017.65	256,584.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CCP DUE FROM JP MORGAN CHASE NEW YORK SEDOL: 9D2XKQU	3,000.000	3,000.00	3,000.00
CHICAGO ILL O HARE INTL ARPT REV 4.472% 01-01-2049 BEO TAXABLE SEDOL: BJR5721	105,000.000	136,962.00	92,488.11
CME IRS EXCHANGE CLEARED FEES SEDOL: 9AZXMEU	0.000	0.00	0.00
COLORADO BRDG ENTERPRISE REV .923% 12-31-2023 BEO TAXABLE SEDOL: BMV9K65	275,000.000	265,614.25	263,314.56
DALLAS FORT WORTH TEX INTL ARPT REV 2.919% 11-01-2050 BEO TAXABLE SEDOL: BL0CBW1	100,000.000	80,036.00	69,993.66
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL: BP6L8J6	70,000.000	64,913.30	58,288.22
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	20,000.000	24,355.60	21,877.64
DISTRICT COLUMBIA INCOME TAX REV 5.591% 12-01-2034 BEO TAXABLE SEDOL: B55FXJ4	70,000.000	79,293.90	72,721.97
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 SEDOL: BHPZGK0	65,000.000	67,234.05	56,253.20
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.5JJ17 ESCROW SEDOL: B84J4J5	160,000.000	0.00	1.60
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6	2,410,000.000	0.00	24.10
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCA3	50,000.000	0.00	0.00
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	3.000	414,933.13	402,937.50
FUT MAR 23 CBT UL T-BONDS CUSIP: 999599GH0	-3.000	-414,933.13	-402,937.50
FUT MAR 23 CBT ULT TNOTE CUSIP: 999599GH0	4.000	478,740.82	473,125.00
FUT MAR 23 CBT ULT TNOTE CUSIP: 999599GH0	-4.000	-478,740.82	-473,125.00
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	12.000	1,301,060.60	1,295,156.25
FUT MAR 23 CBT 5Y T-NOTE CUSIP: 999599GH0	-12.000	-1,301,060.60	-1,295,156.25

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<i>Other</i>			
United States - USD			
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	13.000	1,633,760.96	1,629,468.75
FUT MAR 23 U.S. T-BONDS CUSIP: 999599GH0	-13.000	-1,633,760.96	-1,629,468.75
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	-1.000	-205,579.18	-205,078.13
FUT MAR 23 US 2YR T-NOTE CUSIP: 999599GH0	1.000	205,579.18	205,078.13
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0	8.000	902,947.06	898,375.00
FUT MAR 23 10 YR T-NOTES CUSIP: 999599GH0	-8.000	-902,947.06	-898,375.00
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	20,000.000	19,967.80	16,049.67
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE SEDOL: BFN6G34	100,000.000	94,127.75	86,217.98
ICE CDX CHASUS33 12/20/2027 BUY CDX.NA.IG.39 Z95V4ZF37 SEDOL: 9L9CN3L	-980,000.000	-2,894.25	-8,110.09
ICE CDX CHASUS33 12/20/2027 BUY CDX.NA.IG.39 Z95V4ZF37 SEDOL: 9L9CN3U	980,000.000	0.00	0.00
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	100,000.000	100,139.65	93,045.47
LOS ANGELES CALIF CMNTY COLLEGE DIST 2.106% 08-01-2032 BEO TAXABLE SEDOL: BLNL6X1	35,000.000	29,380.40	27,988.16
LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE SEDOL: B513PH4	160,000.000	173,291.70	167,133.06
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE SEDOL: B63L7C2	25,000.000	30,144.25	27,967.71
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	100,000.000	100,150.40	92,979.30
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL: BMXB984	50,000.000	46,450.70	35,591.38
METROPOLITAN TRANSN AUTH N Y REV 5.175% DUE 11-15-2049 REG SEDOL: BMW2G87	100,000.000	125,593.55	86,300.17
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	75,000.000	66,280.00	55,270.16

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE CUSIP: 60636APP2	75,000.000	65,715.00	57,488.41
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE CUSIP: 626207V68	187,000.000	187,884.51	206,272.61
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	90,000.000	116,340.00	108,523.44
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	105,000.000	118,653.30	107,829.58
OKLAHOMA DEV FIN AUTH REV 3.877% 05-01-2037 BEO TAXABLE SEDOL: BP6KN32	210,000.000	210,000.00	198,873.26
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	13,000.000	13,000.00	13,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	20,000.000	17,743.00	17,354.81
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	60,000.000	62,016.60	55,599.78
RECEIVABLE LEHMAN LBI (WAMCO) CUSIP: 000750703	824,175.450	824,175.45	4,120.88
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE SEDOL: BMDNFT3	115,000.000	98,454.95	100,117.62
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	325,000.000	200,124.25	204,226.62
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	110,000.000	107,132.30	89,739.75
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	36,000.000	36,000.00	28,035.73
UNIVERSITY VA UNIV REVS REF-TAXABLE-GEN-SER B 2.584% 11-01-2051 SEDOL: BWN0332	125,000.000	115,079.90	81,464.56
Total United States - USD		4,148,935.66	3,027,574.68
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
<i>Other</i>				
JPY - Japanese yen		0.000	0.00	0.00
SEK - Swedish krona		0.000	0.00	0.00
Total - all currencies			0.00	0.00
Total Other			5,976,177.26	4,751,694.01
<i>Other Liabilities</i>				
United States - USD				
OBLIGATION TO SETTLE SALE TRADE OF 37930EAC0	GLINIR CUSIP	135,200.000	-135,200.00	0.00
OBLIGATION TO SETTLE SALE TRADE ON	CUSIP 37930JAE5	150,800.000	-150,800.00	-150,800.00
OBLIGATION TO SETTLE SALE TRADE ON	CUSIP 48632FAA9	58,850.000	-58,850.00	-58,850.00
OBLIGATION TO SETTLE SALE TRADE ON	CUSIP 48632FAE1	491,772.600	-491,772.60	-491,772.60
Total United States - USD			-836,622.60	-701,422.60
Pending trade purchases: United States dollar		0.000	-1,331,094.65	-1,331,094.65
Total - all currencies			-1,331,094.65	-1,331,094.65
Total Other Liabilities			-2,167,717.25	-2,032,517.25
Total			180,070,115.27	160,091,686.62

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

5500 Supplemental Schedules

1 JAN 22 - 31 DEC 22

Account number BMPEN
Account Name PENSION PLAN

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX CUSIP: IUY995645	116,308.490	1 Apr 22	0.0000			0.00	30,823,843.73	30,823,843.73	0.00
NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX CUSIP: IUY995645	-170,624.140	19 May 22		231.5030		0.00	40,366,595.69	39,500,000.00	-866,595.69
NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX CUSIP: IUY995645	-53,318.540	21 Dec 22		230.6890		0.00	12,614,199.68	12,300,000.00	-314,199.68
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	12,187,006.100	20 May 22	1.0000			0.00	12,187,006.10	12,187,006.10	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	14,500,000.000	20 May 22	1.0000			0.00	14,500,000.00	14,500,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	12,307,994.140	22 Dec 22	1.0000			0.00	12,307,994.14	12,307,994.14	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-14,345,555.240	23 May 22		1.0000		0.00	14,345,555.24	14,345,555.24	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 66586U445	14,437,529.040	24 Mar 22	1.0000			0.00	14,437,529.04	14,437,529.04	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 66586U445	30,823,843.730	31 Mar 22	1.0000			0.00	30,823,843.73	30,823,843.73	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 66586U445	-14,293,153.740	25 Mar 22		1.0000		0.00	14,293,153.74	14,293,153.74	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 66586U445	-15,476,872.260	30 Mar 22		1.0000		0.00	15,476,872.26	15,476,872.26	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 66586U445	-30,823,843.730	4 Apr 22		1.0000		0.00	30,823,843.73	30,823,843.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 231,865,491.71

◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 231,865,491.71

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NORTHERN TRUST COLLECTIVE ALL COUNTRY WORLD INVESTABLE MARKET INDEX CUSIP: IUY995645	Total acquisitions	3	46,300,715.99			0.00	46,300,715.99	46,300,715.99
	Total dispositions	13		57,119,426.08		0.00	58,131,067.69	57,119,426.08
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	296	95,461,041.08			0.00	95,461,041.08	95,461,041.08
	Total dispositions	293		89,121,015.37		0.00	89,121,015.37	89,121,015.37
NTGI COLTV GOVT STIF REGI STERED CUSIP: 66586U445	Total acquisitions	102	105,318,628.10			0.00	105,318,628.10	105,318,628.10
	Total dispositions	95		114,780,794.32		0.00	114,780,794.32	114,780,794.32
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	Total acquisitions	33	6,733,454.06			0.00	6,733,454.06	6,733,454.06
	Total dispositions	129		6,004,966.15		0.00	6,037,637.92	6,004,966.15
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	Total acquisitions	105	10,805,699.88			0.00	10,805,699.88	10,805,699.88
	Total dispositions	132		10,803,419.77		0.00	10,805,699.88	10,803,419.77
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	161	6,708,855.25			0.00	6,708,855.25	6,708,855.25
	Total dispositions	147		7,001,641.30		0.00	7,312,245.64	7,001,641.30
UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG SEDOL: BMDPZG6	Total acquisitions	131	11,245,347.82			0.00	11,245,347.82	11,245,347.82
	Total dispositions	93		9,682,249.27		0.00	9,835,854.86	9,682,249.27
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	Total acquisitions	296	14,846,934.37			0.00	14,846,934.37	14,846,934.37
	Total dispositions	173		14,828,855.36		0.00	14,846,934.37	14,828,855.36
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	Total acquisitions	87	5,811,808.07			0.00	5,811,808.07	5,811,808.07
	Total dispositions	68		5,798,406.77		0.00	5,811,808.07	5,798,406.77

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 231,865,491.71

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
UNITED STATES TREAS BILLS DUE 08-11-2022 REG SEDOL: BP2BQT6	Total acquisitions	1	10,975,981.81		0.00	10,975,981.81	10,975,981.81
	Total dispositions	8		10,978,244.46	0.00	10,975,981.81	10,978,244.46

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 231,865,491.71

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 231,865,491.71

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2022 This Form Is Open to Public Inspection
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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>	
A This return/report is for: ☐ a multiemployer plan ☐ a single-employer plan B This return/report is: ☐ the first return/report ☐ an amended return/report C If the plan is a collectively-bargained plan, check here ☐ D Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)	☐ a multiple-employer plan (filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a DFE (specify) <u>M</u> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) ☐ If this is a retroactively adopted plan permitted by SECURE Act section 201, check here ☐

Part II Basic Plan Information - enter all requested information		
1a Name of plan BRISTOL-MYERS SQUIBB COMPANY MASTER TRUST	1b Three-digit plan number (PN) ►	<u>101</u>
1c Effective date of plan		
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) BRISTOL-MYERS SQUIBB COMPANY ROUTE 206 & PROVINCE LINE ROAD PRINCETON, NJ 08543	2b Employer Identification Number (EIN) <u>13-6064033</u>	2c Plan Sponsor's telephone number <u>800-332-2056</u>
2d Business code (see instructions) <u>325410</u>		

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

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

SIGN HERE			
	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>9/20/23</u>	R. SCOTT MATARESE
	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