

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 2023 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 11/01/2023 and ending 10/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ 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 BRIDGESTONE AMERICAS, INC. MASTER PENSION TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) BRIDGESTONE AMERICAS, INC. 200 4TH AVENUE SOUTH NASHVILLE, TN 37201
2b	Employer Identification Number (EIN) 88-0335067
2c	Plan Sponsor's telephone number 615-937-1000
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	08/15/2025	MARSHALL KELLEY
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☐ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4)** ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5)** ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached 0
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 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 0

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
		2023
		This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 11/01/2023 and ending 10/31/2024		
A Name of plan BRIDGESTONE AMERICAS, INC. MASTER PENSION TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 BRIDGESTONE AMERICAS, INC.	D Employer Identification Number (EIN) 88-0335067	

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST CORPORATION
36-2723087

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

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

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

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

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
24 27 28 50 51	NONE	1324561	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GOLDMAN SACHS ASSET MANAGEMENT, LP

13-3575636

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 56	NONE	1051540	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 51 62	NONE	864028	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)

BLACKROCK FINANCIAL MANAGEMENT INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	760688	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COLUMBIA MANAGEMENT INVESTMENT ADV

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	340323	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARISTOTLE CAPITAL MANAGEMENT, LLC

95-4833644

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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 49 50 51	NONE	174891	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)

WELLINGTON TRUST COMPANY, NA

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	142753	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK CORP.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	84313	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
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(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 2023 This Form is Open to Public Inspection.
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For calendar plan year 2023 or fiscal plan year beginning 11/01/2023 and ending 10/31/2024

A Name of plan <u>BRIDGESTONE AMERICAS, INC. MASTER PENSION TRUST</u>	B Three-digit plan number (PN) ▶ <u>001</u>	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BRIDGESTONE AMERICAS, INC.</u>	D Employer Identification Number (EIN) <u>88-0335067</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)
(Complete as many entries as needed to report all interests in DFEs)	

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALPHA ADVANTAGE GLOBAL EX-US FD</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>				
c EIN-PN <u>20-8781639-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>55153558</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK MONEY MARKET FD</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>				
c EIN-PN <u>94-6450621-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3337</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED PENSION FD (LONG CREDIT)</u>				
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>				
c EIN-PN <u>13-4027152-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>18631027</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC-CIF SMALL CAP VALUE PORTFOLIO</u>				
b Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>				
c EIN-PN <u>04-2767481-058</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>11726139</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT SHORT TERM INVESTMENT FD</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>				
c EIN-PN <u>36-6452394-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>103182027</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PENSION FUND (EXTENDED DURATION)</u>				
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>				
c EIN-PN <u>26-3073550-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>22592676</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLL S&P 500 INDEX FD-LENDING</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>				
c EIN-PN <u>45-6138589-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>128992839</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: PENSION FUND (STRATEGIC PROPERTY)

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN 13-6038770-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 20147075
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a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB (SPECIAL SITUATION PROPERTY)

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN 13-3980309-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 30201599
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a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CIF OPPORTUNISTIC ALLOCATION FD

b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

c EIN-PN 04-2767481-076	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 8935065
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a Name of MTIA, CCT, PSA, or 103-12 IE: PENSION FD (HIGH QUALITY LONG CORP)

b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.

c EIN-PN 26-3275041-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 101594879
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a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EQUITY INDEX FUND-RUSSIA

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 86-1583137-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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[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
		2023
		This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 11/01/2023 and ending 10/31/2024		
A Name of plan BRIDGESTONE AMERICAS, INC. MASTER PENSION TRUST	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 BRIDGESTONE AMERICAS, INC.	D Employer Identification Number (EIN) 88-0335067	

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	14764245	15396417
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	34659003	39727318
(2) U.S. Government securities	1c(2)	93600484	130633316
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	136998561	209583095
(B) All other	1c(3)(B)	948857979	963875474
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	80706406	103223023
(5) Partnership/joint venture interests	1c(5)	14529151	14701831
(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)	467959536	501160230
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	177857986	251736597

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	1969933351	2230037301
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	177857986	251736597
k Total liabilities (add all amounts in lines 1g through 1j)	1k	177857986	251736597
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1792075365	1978300704

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)	1180583	
(B) U.S. Government securities	2b(1)(B)	496452	
(C) Corporate debt instruments	2b(1)(C)	55933743	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2389732	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		60000510
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1598012	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1598012
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1180163318	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1088098019	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	88598379	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		73543135
(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)		
c Other income	2c		3765942
d Total income. Add all income amounts in column (b) and enter total	2d		319571277

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	3879070	
(6) Bank or trust company trustee/custodial fees	2i(6)	864028	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		4743098
j Total expenses. Add all expense amounts in column (b) and enter total	2j		4743098

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		314828179
l Transfers of assets:			
(1) To this plan	2l(1)		376404450
(2) From this plan	2l(2)		505007290

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

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◆ 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
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,253	1,174,813,900.79			0.00	1,174,813,900.79	1,174,813.900.79
	Total dispositions	821	1,189,642,288.75			0.00	1,189,642,288.75	1,189,642.288.75

NOTE: TRANSACTIONS ARE BASED ON THE 2023-10-31 VALUE (INCLUDING ACCRUALS) OF 1,779,878,082.29

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	-4.250	-4.25	-4.25
CAD - Canadian dollar	0.240	0.24	0.24
EUR - Euro	5.040	5.04	5.04
GBP - British pound sterling	-6.420	-6.42	-6.42
JPY - Japanese yen	-0.030	-0.03	-0.03
NOK - Norwegian krone	-0.550	-0.55	-0.55
SEK - Swedish krona	-0.610	-0.61	-0.61
USD - United States dollar	19,776,215.590	19,776,215.59	19,776,215.59
USD - United States dollar	0.000	51,551.39	51,551.39
Total - all currencies		19,827,760.40	19,827,760.40
Total Non-Interest Bearing Cash - USD		19,827,760.40	19,827,760.40

Receivables - Other - USD

Pending trade sales: United States dollar	0.000	16,428,951.41	16,428,951.41
Total - all currencies		16,428,951.41	16,428,951.41
Total Receivables - Other - USD		16,428,951.41	16,428,951.41

U.S. Government Securities**United States - USD**

FEDERAL HOME LN MTG CORP 2.5% 07-25-2051 CUSIP: 3137H1BC9	387,205.000	376,556.86	253,472.95
FEDERAL HOME LN MTG CORP 2% 02-25-2052 CUSIP: 3137H5J81	285,929.000	240,091.01	168,133.74
FHLMC MULTICLASS SER 004792 CL AG 3.5 05-15-2048 CUSIP: 3137F5AF6	404,000.000	431,754.80	295,300.37
FNMA REMIC TR 2014-91 CL-PL 3 01-25-2045 CUSIP: 3136AL6Y2	638,298.000	710,505.46	509,311.57

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

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA REMIC TRUST 19-77 CL GL 3.5% DUE 01-25-2050 CUSIP: 3136B7L82	409,000.000	426,382.50	301,793.12
GNMA 1.5% 09-20-2051 CUSIP: 38383AF82	387,798.000	307,269.32	240,839.66
TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG SEDOL: B3VXQS8	85,000.000	101,608.15	79,011.55
TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG SEDOL: BYTX2R8	150,000.000	145,971.00	128,200.99
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	400,000.000	375,703.13	375,625.00
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 SEDOL: BKG9QZ5	90,000.000	96,844.92	80,265.23
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2054 SEDOL: BR2NN95	910,000.000	909,093.32	875,732.81
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 SEDOL: BMD9ZD5	290,000.000	261,476.75	258,462.50
UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 SEDOL: BT9K6J4	2,250,000.000	2,170,111.92	2,169,492.19
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	50,000.000	52,039.16	50,351.56
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG SEDOL: BDB49L5	163,760,000.000	74,296,462.32	62,422,763.89
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	2,190,000.000	897,900.00	812,934.11
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	2,300,000.000	2,420,262.76	2,353,546.88
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	3,175,000.000	3,337,264.48	3,190,875.00
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL: BMHCRF6	5,150,000.000	4,341,712.00	4,249,755.85
UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL: BSNR6M7	2,250,000.000	2,185,843.62	2,185,136.73
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	200,000.000	201,013.31	193,500.00
Total United States - USD		94,285,866.79	81,194,505.70
Total U.S. Government Securities		94,285,866.79	81,194,505.70

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

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO SEDOL: BKP8VJ4	100,000.000	106,303.67	68,109.40
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	74,000.000	58,474.07	58,828.37
ALABAMA PWR CO 4.1 DUE 01-15-2042 SEDOL: B757RM5	16,000.000	12,680.16	13,345.74
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL: BD2Z1R7	138,000.000	119,318.88	117,989.33
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	101,000.000	133,282.31	88,983.91
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05	544,000.000	549,398.25	395,923.74
AMERN WTR CAP CORP 4.3% DUE 09-01-2045 SEDOL: BYT33F3	40,000.000	49,382.78	34,120.90
AMERN WTR CAP CORP 4.3% DUE 12-01-2042 SEDOL: BZ027S7	285,000.000	303,826.76	248,177.19
AMERN WTR CAP CORP 6.593% DUE 10-15-2037 SEDOL: B3B3L83	26,000.000	39,068.66	29,286.58
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	355,000.000	429,226.95	315,292.91
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL: BK70MM8	725,000.000	753,688.00	500,671.04
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	62,000.000	48,857.24	46,940.68
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	108,000.000	115,400.15	105,008.84
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	646,000.000	801,282.51	579,375.26
BURL NORTHN SANTA 6.15% DUE 05-01-2037 SEDOL: B1W13G4	28,000.000	35,797.12	30,615.71
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	14,000.000	11,083.24	11,612.07
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD SEDOL: BYXD4B2	14,000.000	11,212.32	11,740.38
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	88,000.000	84,727.62	79,040.07

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	305,000.000	371,087.40	256,945.16
COCA COLA CO 7.375% DUE 07-29-2093 SEDOL: 2944913	31,000.000	62,446.07	42,700.23
CONSUMERS ENERGY CO 4.9% 02-15-2029 SEDOL: BPSNP99	489,000.000	490,627.70	494,055.63
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	490,000.000	450,352.74	345,505.37
CONSUMERS ENERGY 3.8% DUE 11-15-2028 SEDOL: BGYTGG2	369,000.000	376,824.08	357,587.46
CONSUMERS ENERGY 4.35% DUE 04-15-2049 SEDOL: BGYTGD9	31,000.000	40,000.57	26,735.67
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	344,000.000	313,720.91	243,906.46
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	96,000.000	63,145.04	64,200.75
DTE ELEC CO 3.7% DUE 06-01-2046 SEDOL: BD6NXB5	461,000.000	366,460.74	363,030.47
DTE ELECTRIC CO 3.95% 03-01-2049 SEDOL: BJ68680	137,000.000	113,794.94	110,856.92
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL: BKP32L8	386,000.000	357,769.57	277,922.28
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	148,000.000	97,282.87	96,796.29
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	78,000.000	91,908.20	65,571.57
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	83,000.000	95,850.20	63,269.34
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	837,000.000	819,235.62	541,059.73
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	59,000.000	45,268.93	44,123.87
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	144,000.000	168,465.60	109,613.48
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	59,000.000	47,508.57	46,445.77

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

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY 3.875% DUE 03-15-2046 SEDOL: BZ58832	82,000.000	62,472.42	65,284.99
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	58,000.000	49,781.98	48,431.26
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	25,000.000	30,501.81	20,935.43
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	18,000.000	22,042.88	15,066.27
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	56,000.000	69,071.26	48,849.19
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721	50,000.000	51,003.50	49,994.08
ELI LILLY & CO 3.95% 05-15-2047 SEDOL: BDVJY26	93,000.000	77,163.72	77,339.49
EMERSON ELEC CO 3.15% DUE 06-01-2025 SEDOL: BY3R4Q9	100,000.000	111,403.00	99,191.19
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	37,000.000	35,861.56	22,611.45
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL: BJDRF72	78,000.000	96,401.19	64,061.51
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	29,000.000	34,191.75	22,304.56
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	441,000.000	425,278.91	342,527.70
FL PWR & LT CO 3.8% DUE 12-15-2042 SEDOL: B84TPY7	58,000.000	46,772.94	47,316.25
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	318,000.000	262,678.27	268,059.16
FLORIDA PWR CORP 5.65% DUE 04-01-2040 SEDOL: B4WTC62	224,000.000	225,413.25	229,314.99
FLORIDA PWR CORP 6.35% DUE 09-15-2037 SEDOL: B27YLH2	39,000.000	57,969.47	42,473.61
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	924,000.000	1,133,563.71	814,869.97
HOME DEPOT INC 5.4% DUE 09-15-2040 SEDOL: B3LQNX1	42,000.000	43,563.66	42,618.67

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Corporate Debt Instruments - Preferred			
United States - USD			
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL: B7GNW50	350,000.000	395,139.50	341,942.38
KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL: BDT5NR4	84,000.000	103,413.93	68,470.81
KY UTILS CO 4.65 DUE 11-14-2043 SEDOL: BFZBBB0	24,000.000	30,488.23	21,198.62
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	116,000.000	97,905.16	95,742.93
LILLY ELI & CO 4.15% 03-15-2059 SEDOL: BJJDP41	605,000.000	726,371.05	498,779.08
LSVLE GAS & ELEC 4.65% DUE 11-15-2043 SEDOL: BFZB9W7	24,000.000	30,500.97	21,025.39
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	213,000.000	139,155.51	134,396.93
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	320,000.000	279,958.97	258,148.32
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO SEDOL: B1Z7WW8	14,000.000	21,132.84	15,721.83
NV PWR CO 5.45 DUE 05-15-2041 SEDOL: B68QYC1	51,000.000	69,191.58	50,389.00
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLSL1	66,000.000	62,491.04	44,843.94
PECO ENERGY CO 5.95% DUE 10-01-2036 SEDOL: B1FJJF6	73,000.000	90,289.27	78,175.22
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL: B3D2YJ0	45,000.000	67,044.40	50,367.62
PRECISION 4.2% DUE 06-15-2035 SEDOL: BYZZPX5	146,000.000	163,611.29	137,759.39
PRECISION 4.375% DUE 06-15-2045 SEDOL: BZ0YDV8	275,000.000	274,087.00	240,499.39
PUB SVC ELEC GAS CO SECD MEDIUM TERM TRANCHE # TR 00015 5.7 DUE 120136 REG SEDOL: B7F7Y13	103,000.000	143,657.79	107,848.02
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	63,000.000	45,649.50	42,646.81
PUB SVC ELEC GAS CO SECD 3.0% DUE 05-15-2027 SEDOL: BZ4CKZ1	150,000.000	165,514.50	144,745.32

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Corporate Debt Instruments - Preferred			
United States - USD			
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 SEDOL: BMDNW58	242,000.000	145,349.84	135,859.69
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	382,000.000	269,222.79	244,597.92
PUB SVC ELEC GAS FIXED 4.9% DUE 12-15-2032 SEDOL: BPDJNF4	134,000.000	133,912.90	134,762.09
PUB SVC ELEC GAS 1.9% DUE 08-15-2031 SEDOL: BMFN2N4	185,000.000	153,003.13	153,851.46
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	37,000.000	43,153.74	27,848.89
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM NTS BOOK ENTRY MTN 5.25% DUE 07-01-2035 SEDOL: BG491F6	23,000.000	30,527.11	23,013.08
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	33,000.000	25,683.86	26,687.64
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	601,000.000	564,666.21	421,716.10
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	35,000.000	26,052.25	26,944.20
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	166,000.000	185,302.48	150,231.38
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	350,000.000	339,734.50	282,520.02
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	50,000.000	50,146.50	50,199.40
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	16,000.000	9,654.56	9,836.07
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	535,000.000	486,860.62	332,654.16
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	511,000.000	602,681.34	429,435.82
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	45,000.000	41,006.70	40,051.95
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	1,182,000.000	1,205,080.71	985,876.02
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	110,000.000	108,054.71	92,249.14

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Corporate Debt Instruments - Preferred			
United States - USD			
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	72,000.000	66,265.20	67,120.26
Total United States - USD		18,261,857.40	14,594,794.63
Total Corporate Debt Instruments - Preferred		18,261,857.40	14,594,794.63
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	343,000.000	432,275.88	329,351.52
CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP: 12661PAA7	300,000.000	299,703.00	293,223.35
GLENCORE FDG LLC NT 144A 6.5% 10-06-2033 SEDOL: BS29HY3	804,000.000	870,819.95	864,048.42
MACQUARIE GROUP LTD SR MEDIUM TERM 1.34%01-12-2027 CUSIP: 55608JAR9	475,000.000	475,000.00	454,678.91
PVTPL APA INFRASTRUCTURE LTD 5.75% 09-16-2044 CUSIP: 00188LAB3	206,000.000	203,886.52	202,015.28
PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO SEDOL: BMFSGK4	450,000.000	447,745.50	437,942.80
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 SEDOL: BRS7WC7	176,000.000	183,214.06	178,725.17
PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO SEDOL: BQYLTL4	445,000.000	454,069.10	456,500.99
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	400,000.000	399,580.00	381,913.95
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	1,000,000.000	997,730.00	856,145.64
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	256,000.000	193,472.63	174,406.67
PVTPL GLENCORE FUNDING LLC 5.371% 04-04-2029 SEDOL: BRS7X02	512,000.000	528,599.04	519,272.77
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 SEDOL: BRS7WF0	737,000.000	768,144.19	745,002.90
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL: BDDR989	358,000.000	365,173.56	319,473.96

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Corporate Debt Instruments - Other			
Australia - USD			
PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028 CUSIP: 55608JAK4	425,000.000	466,726.50	410,207.03
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	710,000.000	749,575.40	762,305.70
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWTL2	393,000.000	360,822.24	338,938.87
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	347,000.000	340,402.72	333,672.86
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP: 961214EY5	143,000.000	143,000.00	105,289.68
Total Australia - USD		8,679,940.29	8,163,116.47
Belgium - USD			
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL: BJMZ1V3	400,000.000	387,884.70	365,658.52
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	806,000.000	820,807.80	822,495.39
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034 SEDOL: BQ9D7Y4	146,000.000	147,130.81	146,729.27
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	74,000.000	77,317.42	75,262.56
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	522,000.000	588,815.66	456,870.52
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	825,000.000	876,296.52	872,844.19
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	990,000.000	1,011,857.24	954,101.94
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	613,000.000	642,164.73	572,304.30
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 SEDOL: BM8GDK4	104,000.000	95,281.80	93,863.71
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3	34,000.000	30,460.60	30,600.19
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	137,000.000	127,443.59	126,249.64
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	89,000.000	82,339.24	80,801.33

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH 4.75% DUE 04-15-2058 SEDOL: BDZ78S0	585,000.000	540,725.46	528,188.88
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	496,000.000	466,414.06	461,713.95
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	1,876,000.000	2,036,264.44	1,789,080.37
Total Belgium - USD		7,931,204.07	7,376,764.76
Bermuda - USD			
BACARDI LTD 4.45% DUE 05-15-2025 CUSIP: 067316AE9	600,000.000	672,346.00	597,951.70
Total Bermuda - USD		672,346.00	597,951.70
Brazil - USD			
PVTPL LD CELULOSE INTERNATIONAL 7.95% 01-26-2032 CUSIP: 50206BAA0	420,000.000	418,929.00	429,870.00
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030 SEDOL: BMVPRC8	378,000.000	345,122.57	352,136.37
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL: BPLW4X0	390,000.000	401,210.44	399,920.43
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	738,000.000	732,354.30	741,357.16
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	90,000.000	97,376.16	98,022.42
VALE S A 5.625% DUE 09-11-2042 SEDOL: B4M6ZX1	70,000.000	70,037.31	69,991.32
Total Brazil - USD		2,065,029.78	2,091,297.70
Canada - USD			
ALGONQUIN POWER & UTILITIES CORP STEP UP 06-15-2026 CUSIP: 015857AF2	655,000.000	656,212.03	658,654.30
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1	250,000.000	278,542.50	238,936.99
BANK OF NOVA SCOTIA 1.45% DUE 01-10-2025 CUSIP: 06417XAB7	925,000.000	924,380.25	918,565.77

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Corporate Debt Instruments - Other			
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	169,000.000	232,546.44	171,253.45
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	80,000.000	83,496.80	81,657.28
BK NOVA SCOTIA B C 2.7% DUE 08-03-2026 CUSIP: 064159QE9	250,000.000	273,305.00	242,246.59
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	25,000.000	31,447.29	22,185.57
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	220,000.000	220,000.00	228,128.31
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SEDOL: BPBPBJ4	500,000.000	525,035.00	509,788.50
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	66,000.000	50,827.63	51,821.03
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	1,220,000.000	825,024.90	826,153.76
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	500,000.000	639,945.94	448,319.48
CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030 SEDOL: BLK24D3	400,000.000	391,816.00	348,731.12
CDN NAT RES LTD 2.05% DUE 07-15-2025 SEDOL: BMBQJJ2	550,000.000	558,333.50	538,830.23
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	605,000.000	800,154.85	628,919.05
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	370,000.000	380,289.70	389,929.33
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	205,000.000	124,349.40	125,258.81
CDN NATL RY CO 3.2% DUE 08-02-2046 CUSIP: 136375CK6	121,000.000	87,029.43	88,184.17
CDN NATL RY CO 3.5% DUE 11-15-2042 SEDOL: B7XX918	56,000.000	44,792.72	42,881.68
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	44,000.000	60,557.20	46,303.47
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	1,561,000.000	1,560,512.53	1,112,460.20

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Corporate Debt Instruments - Other			
Canada - USD			
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	1,379,000.000	1,456,790.69	1,167,640.08
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080 CUSIP: 29250NBC8	195,000.000	182,325.00	189,521.65
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	257,000.000	195,644.92	177,327.63
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO SEDOL: BLR8KZ8	975,000.000	970,944.00	794,283.83
ENBRIDGE INC 5.625% 04-05-2034 SEDOL: BQZCJC7	623,000.000	636,319.74	633,525.55
ENBRIDGE INC 5.7% 03-08-2033 CUSIP: 29250NBR5	960,000.000	962,199.37	984,445.88
ENBRIDGE INC 5.95% 04-05-2054 SEDOL: BQZCJF0	1,829,000.000	1,838,275.87	1,870,778.66
ENBRIDGE INC 6.2% 11-15-2030 SEDOL: BN12KM7	680,000.000	678,844.00	721,912.86
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	204,000.000	228,459.60	228,224.82
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	91,000.000	67,958.63	70,680.54
NUTRIEN LTD FIXED 4% DUE 12-15-2026 SEDOL: BDRJWH1	83,000.000	82,532.71	81,619.79
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045 CUSIP: 67077MAS7	445,000.000	444,882.60	419,941.02
NUTRIEN LTD 5.0% 04-01-2049 SEDOL: BJH0CT8	75,000.000	83,423.84	68,751.05
NUTRIEN LTD 5.2% 06-21-2027 SEDOL: BL569K2	71,000.000	72,830.38	71,966.78
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	408,000.000	529,832.88	444,872.00
PVTPL CONSTELLATION SOFTWARE INC 5.158% 02-16-2029 CUSIP: 21037XAC4	1,089,000.000	1,092,978.00	1,102,109.80
PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP: 21037XAD2	160,000.000	159,963.20	162,585.46
PVTPL GREAT-WEST LIFECO U S FIN 2020 LP .904% DUE 08-12-2025/08-12-2020 BEO CUSIP: 391399AA0	1,175,000.000	1,173,349.02	1,139,645.88

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Corporate Debt Instruments - Other			
Canada - USD			
ROGERS COMMUNICATIONS INC SR NT 2.95% 03-15-2025 CUSIP: 775109CF6	975,000.000	974,356.50	967,318.75
ROGERS COMMUNICATIONS INC 3.2% 03-15-2027 CUSIP: 775109CG4	550,000.000	518,958.00	530,219.34
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	234,000.000	164,895.14	169,983.43
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	1,008,000.000	928,917.78	918,802.77
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	429,000.000	365,288.91	345,865.15
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL: BJYSCK6	352,000.000	296,293.79	285,946.24
ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043 SEDOL: B84QCZ8	46,000.000	39,459.72	39,271.83
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	322,000.000	312,092.94	278,165.55
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	740,000.000	728,588.77	613,587.39
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	75,000.000	85,972.70	57,140.68
TORONTO-DOMINION BANK 4.693% 09-15-2027 CUSIP: 89115A2H4	1,015,000.000	1,015,000.00	1,013,404.42
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9	11,000.000	12,696.86	12,982.77
Total Canada - USD		25,048,674.67	23,281,730.69
Chile - USD			
PVTPL COLBUN S.A. 3.15% DUE 01-19-2032 BEO CUSIP: 192714AE3	220,000.000	219,617.20	189,950.66
PVTPLCELULOSA ARAUCO Y CONSTITUCION 5.5% 04-30-2049 BEO SEDOL: BJRFD03	300,000.000	296,007.00	273,441.36
Total Chile - USD		515,624.20	463,392.02
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	575,000.000	511,652.39	394,318.19

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Corporate Debt Instruments - Other			
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.65% 02-15-2032 CUSIP: 62954HAJ7	64,000.000	52,508.80	54,121.08
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	1,908,000.000	1,812,720.99	1,383,364.35
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	1,335,000.000	1,019,654.90	1,001,910.32
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	427,000.000	285,583.48	285,537.37
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030 CUSIP: 62954HAY4	794,000.000	777,012.28	731,573.16
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	500,000.000	473,600.00	486,315.39
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP: 62954HBE7	325,000.000	324,499.50	323,088.40
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	486,000.000	461,797.47	478,368.80
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 CUSIP: 62954HBA5	959,000.000	934,864.23	820,803.48
PROSUS N.V. CORP 3.68%01-21-2030 CUSIP: N7163RAA1	720,000.000	762,200.00	657,776.51
Total China - USD		7,416,094.04	6,617,177.05
France - USD			
BNP PARIBAS SR NON VAR RT 2.819% DUE 11-19-2025 SEDOL: BJN53P0	415,000.000	411,871.91	414,507.72
PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029 CUSIP: 05581KAF8	1,115,000.000	1,115,000.00	1,128,806.61
PVTPL BNP PARIBAS 1.323% 01-13-2027 CUSIP: 09659W2N3	400,000.000	400,000.00	382,382.27
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	1,225,000.000	1,170,452.50	1,040,831.33
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	400,000.000	422,028.00	436,334.89
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 CUSIP: 22534PAG8	375,000.000	375,000.00	386,101.46
PVTPL ENGIE S A 5.875% 04-10-2054 CUSIP: 29286DAC9	460,000.000	452,860.80	465,663.01

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Corporate Debt Instruments - Other			
France - USD			
PVTPL PCE SA 2.277% 01-20-2032 CUSIP: 05583JAJ1	550,000.000	550,000.00	459,308.40
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	965,000.000	946,325.81	666,426.04
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	31,000.000	29,026.91	21,050.98
TOTAL CAP INTL 3.461% DUE 07-12-2049 SEDOL: BK4NRZ8	311,000.000	314,083.16	228,863.35
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	430,000.000	430,000.00	413,900.81
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	1,859,000.000	1,883,580.28	1,852,460.24
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	310,000.000	310,000.00	307,996.17
Total France - USD		8,810,229.37	8,204,633.28
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	484,000.000	455,579.31	467,853.31
DEUTSCHE BANK NY 5.414% 05-10-2029 SEDOL: BSCBWG6	671,000.000	675,586.26	681,057.58
DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034 CUSIP: 251526CT4	345,000.000	345,000.00	361,893.18
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	1,631,000.000	1,491,854.15	1,404,447.12
DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026 CUSIP: 251526CE7	250,000.000	250,000.00	242,204.22
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP: 07274NAJ2	2,930,000.000	2,989,419.82	2,900,684.94
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	450,000.000	454,638.84	476,560.25
PVTPL BAYER US FINANCE LLC 6.125% 11-21-2026 SEDOL: BLFB394	1,112,000.000	1,111,432.88	1,136,291.44
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	465,000.000	454,998.75	439,763.78
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 CUSIP: 251566AA3	513,000.000	471,431.58	381,662.21

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Corporate Debt Instruments - Other			
Germany - USD			
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL: BPBSCD4	510,000.000	509,245.20	512,440.92
Total Germany - USD		9,209,186.79	9,004,858.95
Guatemala - USD			
PVTPL MILLICOM INTL CELLULAR S A 7.375% DUE 04-02-2032 CUSIP: 600814AS6	810,000.000	810,000.00	827,483.86
Total Guatemala - USD		810,000.00	827,483.86
Hong Kong - USD			
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP: 00131LAS4	320,000.000	318,259.20	308,785.77
Total Hong Kong - USD		318,259.20	308,785.77
India - USD			
PVTPL RELIANCE INDS LTD SR NT 2.875% 01-12-2032 CUSIP: 759470BB2	490,000.000	488,814.20	423,327.07
RELIANCE IND 2.875% DUE 01-12-2032 CUSIP: Y72570AS6	250,000.000	229,050.00	215,983.20
Total India - USD		717,864.20	639,310.27
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	875,000.000	873,407.50	812,238.08
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG SEDOL: BMBT2D6	1,050,000.000	1,129,791.00	1,059,320.81
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	1,875,000.000	1,871,850.00	1,789,697.06
AERCAP IRELAND CAP/GLOBA 5.1% 01-19-2029 SEDOL: BRJDFZ8	465,000.000	459,508.35	466,199.13
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	250,000.000	249,937.50	246,090.72
PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP: 00135TAE4	200,000.000	200,000.00	204,427.40

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Corporate Debt Instruments - Other			
Ireland - USD			
PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030 CUSIP: 83272GAA9	610,000.000	609,268.00	615,560.76
PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034 CUSIP: 83272GAC5	225,000.000	225,000.00	226,323.06
Total Ireland - USD		5,618,762.35	5,419,857.02
Italy - USD			
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	895,000.000	885,167.68	888,966.45
PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032 CUSIP: 904678AY5	490,000.000	490,000.00	428,846.90
Total Italy - USD		1,375,167.68	1,317,813.35
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 2.193% DUE02-25-2025 SEDOL: BKMGBV3	150,000.000	157,792.50	148,749.30
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	200,000.00	190,454.95
SUMITOMO MITSUI .948% DUE 01-12-2026 SEDOL: BMCPK95	275,000.000	275,000.00	262,875.78
SUMITOMO MITSUI FINL GROUP INC SR NT 2.174% 01-14-2027 SEDOL: BPR9SN3	367,000.000	346,282.85	347,734.43
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SEDOL: BS6Z6W8	654,000.000	654,000.00	672,728.53
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL: BS6Z6Y0	610,000.000	610,000.00	628,937.91
SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043 SEDOL: BN4BQK1	204,000.000	204,000.00	223,917.44
SUMITOMO MITSUI 2.632% DUE 07-14-2026 SEDOL: BD0R6N6	875,000.000	937,300.00	846,591.00
SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029 CUSIP: 86803UAE1	640,000.000	640,000.00	648,132.40
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	225,000.000	248,686.01	227,041.64
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	675,000.000	624,832.00	463,164.03

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Corporate Debt Instruments - Other			
Japan - USD			
TAKEDA PHARMACEUTICAL 5.8% SEDOL: BN11R01 07-05-2064	466,000.000	472,216.20	473,444.66
Total Japan - USD		5,370,109.56	5,133,772.07
Luxembourg - USD			
PVTPL SES SR NT 144A 5.3% DUE 04-04-2043BEO CUSIP: 78413HAB5	321,000.000	325,048.96	240,036.78
Total Luxembourg - USD		325,048.96	240,036.78
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME 11-01-2037 REG SEDOL: B2R62G4 GTDSR NT 6.125 DUE	16,000.000	17,049.28	16,764.24
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	300,000.000	425,672.25	313,105.82
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SEDOL: BK7K1Z4	250,000.000	315,057.50	211,527.75
GRUPO TELEVISA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	125,000.000	119,226.25	119,108.31
MEXICO CY ARPT TR 4.25% DUE 10-31-2026 CUSIP: P6629MAA0	440,000.000	422,180.00	431,457.71
PVTPL BIMBO BAKERIES USA INC 5.375% SEDOL: BRXGPY2 01-09-2036	700,000.000	696,819.00	687,906.52
PVTPL BIMBO BAKERIES USA INC 6.05% SEDOL: BQ6C3F7 DUE 01-15-2029	600,000.000	623,688.00	617,653.20
Total Mexico - USD		2,619,692.28	2,397,523.55
Netherlands - USD			
ING GROEP N V 4.017% 03-28-2028 CUSIP: 456837BB8	550,000.000	550,000.00	538,828.53
ING GROEP N V 5.335% SEDOL: BS9CCT5 03-19-2030	1,090,000.000	1,090,000.00	1,103,807.38
JDE PEETS NV NT 144A 1.375% 01-15-2027 CUSIP: 47216QAB9	1,345,000.000	1,199,736.55	1,245,567.14
JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP: 47216QAC7	225,000.000	224,079.75	183,778.54

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Corporate Debt Instruments - Other			
Netherlands - USD			
PVTPL AEGON FDG CO LLC 5.5% 04-16-2027 SEDOL: BLDCGQ7	358,000.000	357,412.88	361,380.20
PVTPL ING GROEP N V 1.4% DUE 07-01-2026 CUSIP: 456837AU7	650,000.000	650,970.55	633,794.44
PVTPL RABOBANK NEDERLAND GLOBAL 1.106% 02-24-2027 CUSIP: 749777RDK7	425,000.000	425,000.00	404,321.90
Total Netherlands - USD		4,497,199.73	4,471,478.13
New Zealand - USD			
ANZ NEW ZEALAND VAR RT 5.19794% DUE 02-18-2025 CUSIP: 00182EBQ1	425,000.000	425,000.00	425,471.75
PVPTL ASB BK LTD SR MEDIUM TERM NTS BOOK ENTRY 1.625% 10-22-2026 CUSIP: 00216LAD5	825,000.000	821,733.00	779,354.49
Total New Zealand - USD		1,246,733.00	1,204,826.24
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	209,000.000	143,757.17	149,624.25
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	270,000.000	269,163.00	252,907.83
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	78,000.000	92,662.77	65,851.50
Total Norway - USD		505,582.94	468,383.58
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	430,000.000	418,112.00	401,244.57
Total Peru - USD		418,112.00	401,244.57
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	207,000.000	214,650.72	213,112.80
PVTPL ANGLO AMERN CAP 5.75% 04-05-2034 CUSIP: 034863BE9	421,000.000	441,305.89	430,374.63

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Corporate Debt Instruments - Other			
South Africa - USD			
Total South Africa - USD		655,956.61	643,487.43
Spain - USD			
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL: BM8GQM7	200,000.000	200,000.00	171,621.94
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	200,000.000	202,788.00	197,477.15
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL: BJQ2JP0	800,000.000	829,659.20	747,378.71
BANCO SANTANDER SA FIXED 4.25% DUE 04-11-2027 SEDOL: BDRXQT3	200,000.000	212,254.00	197,059.64
BANCO SANTANDER SA 5.147% DUE 08-18-2025BEO SEDOL: BNM3Z57	1,000,000.000	1,000,000.00	1,001,639.36
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	470,000.000	546,991.98	447,322.38
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	600,000.000	619,475.81	524,474.92
Total Spain - USD		3,611,168.99	3,286,974.10
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	410,000.000	271,894.90	255,679.59
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	825,000.000	825,000.00	775,566.26
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	1,325,000.000	1,421,078.00	1,265,151.95
PVTPL UBS GROUP AG 4.282% 01-09-2017 CUSIP: 225401AC2	250,000.000	247,940.00	245,062.04
PVTPL UBS GROUP AG 4.751% DUE 05-12-2028BEO CUSIP: 902613AP3	480,000.000	480,000.00	477,510.20
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	475,000.000	475,000.00	465,344.09
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	256,000.000	267,486.72	262,186.79
PVTPL UBS GROUP AG 5.711% 01-12-2027 CUSIP: 902613AU2	341,000.000	345,484.15	343,581.63

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Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	975,000.000	975,000.00	1,202,235.54
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	290,000.000	290,000.00	335,759.97
UBS GROUP AG FLTG RT 1.364% DUE 01-30-2027 CUSIP: 902613AC2	600,000.000	600,000.00	573,317.26
UBS GROUP AG 4.875% 05-15-2045 CUSIP: 902613AY4	405,000.000	506,254.05	373,823.92
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	972,000.000	1,022,106.60	1,009,074.75
UBS GROUP AG 7.0% 31/12/2049 SEDOL: BVXZ4Q2	200,000.000	186,000.00	200,212.80
Total Switzerland - USD		7,913,244.42	7,784,506.79
United Arab Emirates - USD			
ABU DHABI CRUDE OI 3.65% SNR SEC 02/11/29 USD SEDOL: BF29QW3	950,000.000	1,051,998.00	904,596.65
GALAXY PIPELINE ASSETS BIDCO LTD SR SECDBD CL D 144A 2.16% 03-31-2034 SEDOL: BM8MRZ5	495,545.600	495,545.60	429,462.27
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036 CUSIP: 36321PAB6	200,000.000	200,000.00	165,617.10
Total United Arab Emirates - USD		1,747,543.60	1,499,676.02
United Kingdom - USD			
AON PLC 4.25% DUE 12-12-2042 SEDOL: B9Z9KS2	17,000.000	20,107.01	13,977.06
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	259,000.000	276,516.16	226,951.99
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	84,000.000	110,007.68	74,231.89
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	350,000.000	375,112.62	311,791.59
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	763,000.000	987,462.13	855,297.48
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1	93,000.000	91,133.49	90,195.52

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Corporate Debt Instruments - Other			
United Kingdom - USD			
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	91,000.000	68,095.30	69,662.53
B A T CAP CORP FIXED 4.7% DUE 04-02-2027 SEDOL: BLTZKD5	189,000.000	183,596.49	188,722.68
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	643,000.000	620,536.30	596,515.90
B A T CAP CORP 2.259% DUE 03-25-2028 SEDOL: BM9DV55	1,302,000.000	1,248,915.29	1,194,598.51
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	383,000.000	380,584.44	333,839.53
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	1,262,000.000	1,048,626.61	1,010,916.77
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	292,000.000	245,837.56	239,813.56
B A T CAP CORP 4.906% DUE 04-02-2030 REG SEDOL: BM61FC7	175,000.000	197,995.00	173,177.26
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	129,000.000	111,198.79	115,701.49
B A T CAP CORP 6% DUE 02-20-2034 SEDOL: BSNYFK9	1,697,000.000	1,708,135.64	1,755,978.00
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	211,000.000	210,270.60	202,008.14
BARCLAYS PLC FLTG RT 4.837% DUE 09-10-2028 SEDOL: BN14QX6	690,000.000	690,000.00	686,735.71
BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042 SEDOL: BP6NKN0	382,000.000	382,000.00	284,316.97
BARCLAYS PLC 2.852% 05-07-2026 SEDOL: BKY6M29	1,100,000.000	1,118,796.00	1,086,727.81
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	50,000.000	56,124.00	49,692.24
BARCLAYS PLC 4.942% 09-10-2030 SEDOL: BN14QZ8	790,000.000	790,000.00	781,132.47
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	255,000.000	255,000.00	249,854.25
BARCLAYS PLC 6.036% 03-12-2055 SEDOL: BPBMPF9	340,000.000	340,000.00	355,078.71

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Corporate Debt Instruments - Other			
United Kingdom - USD			
BARCLAYS PLC 6.692% 09-13-2034 SEDOL: BRJ50W6	1,970,000.000	2,102,817.40	2,127,951.98
BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030 SEDOL: BRJ50W6	205,000.000	221,631.65	216,326.94
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO SEDOL: BRJ5K60	362,000.000	377,366.59	385,375.89
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	1,522,000.000	1,587,455.20	1,663,165.21
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	160,000.000	158,408.78	177,215.92
BAT INTL FINANCE PLC 5.931% 02-02-2029 SEDOL: BRJ5082	436,000.000	436,030.01	451,793.99
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	750,000.000	912,457.50	923,360.90
DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG SEDOL: B1FN4V9	29,000.000	41,487.88	31,088.27
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5	625,000.000	591,481.25	607,562.50
HSBC HLDGS PLC FLTG RT 1.645% DUE 04-18-2026 SEDOL: BMH1V06	500,000.000	500,000.00	492,095.68
HSBC HLDGS PLC 4.041% 03-13-2028 SEDOL: BF243H2	500,000.000	561,240.00	489,903.38
HSBC HLDGS PLC 4.95% DUE 03-31-2030 SEDOL: BM6CFD1	300,000.000	353,169.00	300,204.87
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	795,000.000	795,000.00	801,307.94
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	890,000.000	916,988.20	962,674.31
MEAD JOHNSON 4.6% DUE 06-01-2044 SEDOL: BMMVFH6	737,000.000	834,006.55	650,697.52
NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029 SEDOL: BKVF4F6	1,250,000.000	1,243,901.52	1,250,000.00
PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031 SEDOL: BMWVNY9	300,000.000	299,235.00	249,435.02
PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026 SEDOL: BMWT6F5	225,000.000	224,417.25	211,890.12

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PVTPL BAE SYS PLC 5.3% 03-26-2034 CUSIP: 05523RAL1	3,874,000.000	3,858,380.55	3,918,341.38
PVTPL CK HUTCHISON INTL 23 LTD 4.75% 04-21-2028 CUSIP: 12570FAA9	350,000.000	349,293.00	349,278.49
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP: 63861VAE7	425,000.000	460,857.25	403,937.41
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SEDOL: BZ0PJX5	550,000.000	598,493.50	548,044.68
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGX3	1,340,000.000	1,477,991.86	1,292,610.24
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	31,000.000	38,749.69	34,523.01
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	112,000.000	99,045.23	74,271.46
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	500,000.000	544,307.50	441,330.47
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SEDOL: BNHTNS9	855,000.000	851,434.65	833,216.26
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZH278	1,145,000.000	1,135,404.90	1,125,735.52
WEIR GROUP PLC SUSTAINABILITY LKD NT 144A 2.2% 05-13-2026 CUSIP: 94876QAA4	450,000.000	448,983.00	431,276.16
Total United Kingdom - USD		33,536,086.02	32,391,533.58
United States - USD			
ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL: BMCF750	1,125,000.000	1,215,033.75	1,091,230.27
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	92,000.000	84,378.58	84,480.36
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6	3,647,000.000	3,799,549.75	3,409,007.83
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	270,000.000	319,747.06	237,270.48
ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	78,000.000	78,762.84	77,299.72
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	1,980,000.000	1,874,092.61	1,681,341.67

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ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	2,034,000.000	2,296,237.29	1,818,586.95
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	292,000.000	318,174.65	257,966.57
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	156,000.000	147,318.60	143,362.36
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	31,000.000	29,921.82	28,629.81
ABBVIE INC 4.8% 03-15-2029 SEDOL: BSNSFH8	2,026,000.000	2,023,412.95	2,042,144.58
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	192,000.000	184,830.72	180,349.19
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL: BGQW2K5	559,000.000	531,560.49	522,644.97
ABBVIE INC 4.95% 03-15-2031 SEDOL: BSNSFK1	710,000.000	709,931.50	717,298.68
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	135,000.000	139,025.70	135,404.56
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	1,073,000.000	1,076,475.85	1,081,117.51
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	2,430,000.000	2,429,336.80	2,450,071.58
ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SEDOL: BSNV2W1	310,000.000	310,000.00	313,190.34
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	955,000.000	667,369.75	654,193.45
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	3,108,000.000	3,204,279.59	2,146,202.67
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	55,000.000	39,757.45	41,584.13
AEP TRANSM CO LLC 3.75% DUE 12-01-2047 CUSIP: 00115AAH2	28,000.000	21,056.84	21,560.77
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	63,000.000	46,669.58	48,531.56
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	28,000.000	25,414.76	23,200.18

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AEP TRANSMISSION CO LLC 4.0% SEDOL: BYXL3Q4	12-01-2046 13,000.000	10,149.49	10,577.19
AEP TRANSMISSION CO LLC 5.4% DUE SEDOL: BNYD481	03-15-2053 176,000.000	176,555.06	174,788.00
AES CORP SR NT 1.375% 01-15-2026 SEDOL: BL55SH9	553,000.000	534,984.10	529,595.87
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	864,000.000	805,661.85	726,722.16
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	467,000.000	355,314.12	345,277.87
AETNA INC NEW 4.5% DUE 05-15-2042 SEDOL: B87F9L7	98,000.000	119,299.28	83,244.14
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	94,000.000	89,462.99	80,473.55
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	53,000.000	78,879.12	57,563.93
AETNA INC 4.125% DUE 11-15-2042 SEDOL: B82CZV5	1,807,000.000	1,402,695.18	1,444,807.92
AGILENT TECHNOLOGIES INC 4.2% SEDOL: BQB6DC1	09-09-2027 588,000.000	587,212.08	581,709.83
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 SEDOL: BM9Z0Q5	200,000.000	198,342.00	193,426.91
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 SEDOL: BS560S6	485,000.000	479,310.95	492,732.92
AGREE LTD 2.9% DUE 10-01-2030 SEDOL: BKSGR42	100,000.000	99,927.00	88,514.91
AIR LEASE CORP 2.3% DUE 02-01-2025 REG SEDOL: BKV24V3	1,275,000.000	1,175,515.50	1,265,821.25
AIR LEASE CORP MED 2.2% DUE 01-15-2027 SEDOL: BPH2J95	550,000.000	543,400.00	519,874.84
AIR LEASE CORP MED 2.875% DUE 01-15-2026 SEDOL: BKPTQC5	1,032,000.000	1,026,316.57	1,007,616.42
AIR LEASE CORP MED 3.75% DUE 06-01-2026 SEDOL: BK20386	355,000.000	347,640.85	348,925.02
AIR LEASE CORP 2.1% DUE 09-01-2028 REG SEDOL: BN6SDW1	1,030,000.000	894,040.00	927,509.07

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United States - USD			
AIR LEASE CORP 3.375% DUE 07-01-2025 REG SEDOL: BL57W28	125,000.000	123,718.75	123,750.17
AIR LEASE CORP 6.0% 12-31-2049 SEDOL: BSSFKP7	464,000.000	464,000.00	457,021.72
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	172,000.000	123,869.24	115,136.88
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	82,000.000	64,896.44	63,357.81
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	16,000.000	12,808.96	13,484.86
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	306,000.000	195,467.66	195,076.25
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	91,000.000	73,310.37	64,118.63
ALEXANDRIA REAL 2.75% DUE 12-15-2029 SEDOL: BK0VJL6	145,000.000	144,941.23	130,255.36
ALEXANDRIA REAL 3.8% DUE 04-15-2026 SEDOL: BJL1178	975,000.000	1,058,645.25	960,239.41
ALEXANDRIA REAL 4.5 DUE 07-30-2029 SEDOL: BP4GRL8	839,000.000	900,827.47	821,022.95
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	179,000.000	152,832.82	158,872.98
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	150,000.000	130,419.51	115,758.24
ALLY FINANCIAL INC 4.75% 06-09-2027 SEDOL: BPG7JC4	870,000.000	861,047.70	864,138.05
ALLY FINL INC 2.2% 11-02-2028 SEDOL: BL5C7K6	750,000.000	739,815.00	666,455.80
ALLY FINL INC 7.1% DUE 11-15-2027 SEDOL: BP95FX8	725,000.000	717,735.50	762,956.37
ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70	150,000.000	149,937.00	148,026.97
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	19,000.000	13,242.24	14,150.54
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	1,097,000.000	1,073,981.04	899,921.46

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AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7	73,000.000	63,975.01	62,368.41
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	4,917,000.000	3,551,247.47	3,451,372.06
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	737,000.000	690,440.03	500,426.52
AMAZON COM INC NT 4.1% 04-13-2062 SEDOL: BLPP192	48,000.000	38,267.04	39,210.75
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,494,000.000	951,798.32	930,890.48
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	97,000.000	60,080.83	58,480.86
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	104,000.000	86,232.64	88,309.29
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL: BLH0SD8	450,000.000	458,586.00	395,106.71
AMERICAN EXPRESS CO 3.3% 05-03-2027 SEDOL: BP4BF86	200,000.000	226,127.44	193,874.11
AMERICAN EXPRESS CO 5.098% 02-16-2028 SEDOL: BNM6HB6	273,000.000	276,337.75	275,159.75
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL: BNKJ1L5	145,000.000	142,843.85	122,107.70
AMERICAN HOMES 4 RENT 5.5% 02-01-2034 SEDOL: BN70VM2	337,000.000	343,962.42	338,858.02
AMERICAN TOWER CORP NEW 5.5% 03-15-2028 SEDOL: BQ0L639	400,000.000	404,857.19	407,578.15
AMERICAN TOWER CORP 2.75% DUE 01-15-2027 SEDOL: BK21TR0	166,000.000	160,458.92	159,163.89
AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL: BD1DCZ7	300,000.000	280,164.00	289,623.93
AMERN EXPRESS CO 3.625% DUE 12-05-2024 SEDOL: BTDCZW2	1,250,000.000	1,392,062.50	1,249,866.49
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	400,000.000	409,496.00	339,964.58
AMERN INTL GROUP 3.4% DUE 06-30-2030 SEDOL: BMCTLZ0	275,000.000	299,532.57	254,921.94

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AMERN TOWER CORP 1.3% DUE 09-15-2025 SEDOL: BMBKHV2	435,000.000	433,629.75	421,769.74
AMERN TOWER CORP 1.5% DUE 01-31-2028 SEDOL: BLD3QC6	178,000.000	168,598.53	160,401.38
AMERN TOWER CORP 2.4% DUE 03-15-2025 SEDOL: BL9BW26	425,000.000	440,151.25	420,964.94
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	71,000.000	44,267.79	45,797.45
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	144,000.000	113,425.88	95,926.46
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	116,000.000	112,922.52	112,120.93
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	856,000.000	799,700.88	835,301.98
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	184,000.000	192,732.29	140,594.63
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	4,704,000.000	4,710,805.53	4,768,275.46
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	1,989,000.000	1,834,222.79	1,614,795.84
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	888,000.000	800,228.32	592,618.18
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	109,000.000	65,929.91	67,081.85
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	14,000.000	9,948.40	10,122.69
AMGEN INC 4.2% 03-01-2033 CUSIP: 031162DJ6	48,000.000	46,790.40	45,145.36
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	1,809,000.000	1,526,750.22	1,466,006.56
AMGEN INC 4.563% DUE 06-15-2048 SEDOL: BDR5CM4	243,000.000	204,458.53	210,653.37
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	201,000.000	194,555.91	175,826.20
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	334,000.000	308,587.60	299,389.98

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United States - USD			
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	1,289,000.000	1,286,022.41	1,314,817.29
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	1,385,000.000	1,389,469.51	1,399,295.22
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	105,000.000	104,413.05	105,083.14
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,258,000.000	1,275,552.43	1,265,583.88
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	48,000.000	49,053.12	48,281.05
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	4,325,000.000	4,270,913.70	4,331,256.72
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	460,000.000	452,773.40	455,737.68
ANALOG DEVICES INC 2.1% 10-01-2031 SEDOL: BPBK735	54,000.000	45,803.75	45,746.66
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	253,000.000	221,148.59	182,556.94
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	434,000.000	435,836.02	289,102.29
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	950,000.000	945,060.00	950,402.11
ANTHEM INC FIXED 2.25% DUE 05-15-2030 SEDOL: BMBLB35	237,000.000	211,173.91	206,628.76
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	247,000.000	200,177.76	183,067.98
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	97,000.000	85,037.20	85,784.65
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL: BMBLB46	1,504,000.000	1,486,565.28	1,002,193.72
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	115,000.000	84,863.10	83,307.30
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	66,000.000	54,411.06	54,837.00
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	240,000.000	202,752.24	204,870.80

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ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	115,000.000	96,758.89	96,880.29
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	868,000.000	534,547.12	550,107.92
AON CORP SR NT 6.25 DUE 09-30-2040 SEDOL: B6898J5	250,000.000	366,621.00	265,628.60
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	38,000.000	28,691.89	29,248.69
AON CORPORATION 2.8% 05-15-2030 SEDOL: BMZM963	745,000.000	678,875.12	667,653.50
AON NORTH AMER INC FIXED 5.15% 03-01-2029 SEDOL: BMFF8Y3	1,016,000.000	1,018,233.80	1,027,190.45
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	403,000.000	407,985.23	407,832.89
AON PLC FIXED 4.5% DUE 12-15-2028 SEDOL: BHK1FK6	53,000.000	53,456.86	52,516.14
APPALACHIAN PWR CO 5.8% DUE 10-01-2035 SEDOL: B0LL614	38,000.000	50,182.47	38,828.43
APPALACHIAN PWR CO 6.375% DUE 04-01-2036 SEDOL: B12JDS0	46,000.000	63,936.89	49,028.51
APPALACHIAN PWR CO 6.7% DUE 08-15-2037 SEDOL: B2425R7	30,000.000	42,819.34	32,700.44
APPLE INC NT 2.4% 08-20-2050 SEDOL: BLN8PN5	147,000.000	88,182.36	90,887.06
APPLE INC 2.45% DUE 08-04-2026 CUSIP: 037833BZ2	700,000.000	746,610.98	677,788.10
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	2,780,000.000	1,803,561.40	1,805,528.80
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	4,767,000.000	3,285,758.17	3,067,712.04
APPLE INC 2.8% DUE 02-08-2061 SEDOL: BKPJTD7	485,000.000	325,189.78	302,472.16
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	710,000.000	625,176.30	588,695.66
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO SEDOL: BMDPPX3	117,000.000	78,189.93	76,455.67

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APPLIED MATLS INC 4.35% DUE 04-01-2047 SEDOL: BYVBMCS	75,000.000	90,336.08	65,459.41
APTIV PLC / APTIVE GLOBAL FIN 6.875% 12-15-2054 SEDOL: BRV1TK3	1,080,000.000	1,080,000.00	1,050,966.04
ARCH CAP FIN LLC 4.011% DUE 12-15-2026 SEDOL: BDDW8L0	450,000.000	510,003.00	442,627.96
ARCHER DANIELS FIXED 2.9% DUE 03-01-2032 SEDOL: BNQSGM2	575,000.000	573,809.75	505,571.18
ARIZONA PUB SVC CO 4.7 DUE 01-15-2044 SEDOL: BHZLVH0	74,000.000	92,650.94	63,906.83
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 SEDOL: BM92G57	194,000.000	186,479.80	122,863.99
ASSOCIATED BANC-CORP 6.455% 08-29-2030 SEDOL: BSFSHW5	1,364,000.000	1,364,963.20	1,387,523.38
AT&T INC FIXED 5.15% DUE 02-15-2050 SEDOL: BH4NZW0	50,000.000	51,529.50	46,578.69
AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFWQ9	50,000.000	49,937.00	45,418.80
AT&T INC 2.3% DUE 06-01-2027 SEDOL: BMHWTQ1	3,840,000.000	3,689,935.39	3,628,547.71
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	1,059,000.000	1,041,074.21	861,445.54
AT&T INC 2.75% DUE 06-01-2031 SEDOL: BMHWTS3	175,000.000	174,718.25	153,729.16
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	967,000.000	974,019.72	758,093.86
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	3,519,000.000	2,795,988.18	2,452,473.90
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLT2	2,924,000.000	2,258,844.15	2,029,673.95
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	185,000.000	146,019.04	134,482.38
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,866,000.000	1,280,067.15	1,280,426.30
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	7,666,000.000	6,834,851.70	5,505,158.97

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AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	260,000.000	189,923.16	186,956.35
AT&T INC 4.35% DUE 03-01-2029 SEDOL: BGKCWJ0	975,000.000	1,114,918.25	961,664.58
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	158,000.000	130,421.98	134,404.57
AT&T INC 5.4% 02-15-2034 SEDOL: BQ0MLH1	1,545,000.000	1,546,759.01	1,568,670.96
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 SEDOL: BF19XX4	307,000.000	288,865.45	262,109.20
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BNM5MW9	1,128,000.000	1,092,691.36	721,183.64
ATMOS ENERGY CORP 2.625% DUE 09-15-2029 SEDOL: BKP5PF9	49,000.000	45,881.15	44,835.14
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 SEDOL: BJN3QH7	54,000.000	37,915.66	39,393.33
ATMOS ENERGY CORP 4.125% DUE 03-15-2049 SEDOL: BMY0HF3	777,000.000	722,599.97	636,319.27
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BSRK707	105,000.000	104,252.40	97,853.17
ATMOS ENERGY CORP 5.75% DUE 10-15-2052 SEDOL: BNDXTC1	37,000.000	39,565.95	38,688.80
ATMOS ENERGY CORP 6.2% 11-15-2053 SEDOL: BS85VW1	35,000.000	36,112.30	38,784.58
AUTONATION INC FIXED 4.75% DUE 06-01-2030 SEDOL: BMG4PG0	100,000.000	99,479.00	97,418.84
AUTONATION INC 2.4% 08-01-2031 SEDOL: BMHR1X7	525,000.000	523,608.75	434,355.48
AUTONATION INC 4.5% DUE 10-01-2025 SEDOL: BYSW8H8	481,000.000	474,062.50	478,736.77
AVANGRID INC 3.2% DUE 04-15-2025 REG SEDOL: BL6C4R1	625,000.000	661,887.50	619,635.38
AVIATION CAP GROUP 1.95% DUE 01-30-2026 SEDOL: BMHYFQ9	1,925,000.000	1,870,522.00	1,848,895.16
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	668,000.000	422,734.40	439,864.21

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BALTIMORE GAS & ELEC CO 4.25% 09-15-2048 SEDOL: BG0QJP7	65,000.000	52,069.55	54,133.02
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	623,000.000	535,166.00	511,012.77
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	924,000.000	625,064.82	601,533.52
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	1,634,000.000	1,321,064.62	1,098,221.96
BANK AMER CORP 3.248% DUE 10-21-2027 SEDOL: BD5FYQ4	2,200,000.000	2,432,228.27	2,122,249.25
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1	1,500,000.000	1,457,265.00	1,438,298.25
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	82,000.000	61,443.42	60,881.09
BANK AMER CORP 3.559% 04-23-2027 SEDOL: BK1LZT5	1,680,000.000	1,724,759.00	1,649,837.06
BANK AMER CORP 3.593% 07-21-2028 SEDOL: BF8F0V2	1,401,000.000	1,305,059.85	1,357,143.91
BANK AMER CORP 3.946% 01-23-2049 SEDOL: BD49X71	270,000.000	285,098.41	218,349.18
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	22,000.000	20,870.08	21,172.98
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	6,015,000.000	5,669,633.68	4,930,596.31
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3	2,800,000.000	3,101,838.00	2,749,902.74
BANK AMER CORP 4.376% 04-27-2028 CUSIP: 06051GKP3	2,150,000.000	2,150,000.00	2,128,660.05
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2	2,225,000.000	2,500,031.50	2,213,400.90
BANK AMER CORP 4.75% DUE 04-21-2045 SEDOL: BWX8CG4	105,000.000	126,165.02	95,733.59
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BLBP4H5	366,000.000	334,351.98	347,274.81
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	287,000.000	269,449.95	285,070.37

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BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	1,720,000.000	1,720,000.00	1,707,140.04
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	118,000.000	121,449.14	113,563.36
BANK NEW YORK MELLON CORP DEPOS SHS 12-31-2049 REPSTG 1/100TH 4.7% SEDOL: BMF32J0	790,000.000	777,162.50	783,348.20
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	3,975,000.000	3,805,032.00	3,331,331.35
BANK OF AMERICA CORP 4.948% 07-22-2028 SEDOL: BNDK8X6	1,291,000.000	1,282,036.38	1,296,162.93
BANK OF AMERICA CORPORATION 2.087% 06-14-2029 SEDOL: BMGDBL4	724,000.000	718,097.49	656,708.91
BANK OF AMERICA CORPORATION 2.551% 02-04-2028 CUSIP: 06051GKJ7	1,375,000.000	1,345,932.50	1,308,802.50
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	3,384,000.000	2,665,122.89	2,419,071.96
BANK OF AMERICA CORPORATION 3.97% 03-05-2029 SEDOL: BLPLDK5	3,540,000.000	3,493,873.80	3,436,861.96
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	328,000.000	383,353.28	285,416.65
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	110,000.000	97,451.34	94,343.28
BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027 SEDOL: BL0NRK4	2,320,000.000	2,320,000.00	2,325,980.80
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP: 06051GLG2	2,655,000.000	2,615,747.25	2,681,073.96
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL: BRBCSG5	1,840,000.000	1,889,841.30	1,867,352.01
BANNER HEALTH FIXED 2.338% DUE 01-01-2030 SEDOL: BMCSNJ5	235,000.000	218,330.20	209,554.29
BANNER HEALTH 2.907% DUE 01-01-2042 SEDOL: BP2DY98	81,000.000	81,000.00	58,847.36
BANNER HEALTH 3.181% DUE 01-01-2050 SEDOL: BMDWVG9	56,000.000	45,612.20	39,420.54
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL: BD4F5R3	108,000.000	148,556.37	102,582.80

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BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	602,000.000	394,942.84	387,959.59
BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 SEDOL: BMH24Z5	231,000.000	230,995.38	216,881.68
BAXTER INTL INC 3.95% 04-01-2030 SEDOL: BNDQK50	92,000.000	88,886.72	87,704.00
BB&T BRH BKG & TR FIXED 2.636% DUE 09-17-2029 SEDOL: BK7CQR7	740,000.000	736,781.00	720,513.76
BECTON DICKINSON & CO 4.693% 02-13-2028 SEDOL: BNHTNL2	714,000.000	706,838.58	713,679.26
BECTON DICKINSON & CO 5.11% 02-08-2034 SEDOL: BPSR609	2,815,000.000	2,815,000.00	2,803,226.74
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	254,000.000	257,483.34	194,605.20
BECTON DICKINSON & 2.823% DUE 05-20-2030 SEDOL: BMDFM43	400,000.000	411,315.50	360,142.98
BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL: BD3VQC4	1,558,000.000	1,693,794.75	1,522,617.20
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	53,000.000	66,632.35	46,597.78
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	129,000.000	118,355.01	115,159.22
BERKLEY W R CORP SR NT 3.15% 09-30-2061 SEDOL: BNBYD79	895,000.000	855,933.25	552,932.26
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	119,000.000	107,813.08	102,264.21
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP: 084659BC4	64,000.000	42,197.76	40,990.11
BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030 SEDOL: BN6JKF6	232,000.000	223,316.19	220,303.21
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	48,000.000	34,877.28	36,760.64
BERKSHIRE HATHAWAY ENERGY CO 4.05% 04-15-2025 O SEDOL: BN6J6X6	150,000.000	166,099.75	149,537.03
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	1,333,000.000	1,296,454.02	1,091,776.79

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BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL: BMYCBT1	772,000.000	662,185.66	475,987.64
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	1,101,000.000	1,085,016.24	720,553.33
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7	13,000.000	11,210.29	11,349.54
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	2,291,000.000	2,090,284.32	1,809,675.45
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	260,000.000	215,043.69	221,202.92
BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026 SEDOL: BDB5JC9	150,000.000	168,112.50	147,358.26
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	427,000.000	452,445.12	377,909.89
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	191,978.33
BERRY GLOBAL INC 1.65% DUE 01-15-2027 SEDOL: BNT8T20	775,000.000	774,256.00	722,597.96
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 SEDOL: BMFPWY1	120,000.000	120,000.00	76,645.45
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP: 09062XAG8	625,000.000	413,943.75	409,316.96
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL: BM9WJ81	300,000.000	300,000.00	315,809.96
BK NEW YORK MELLON 4.596% DUE 07-26-2030 SEDOL: BPGLC94	390,000.000	390,000.00	386,227.02
BLACKSTONE PRIVATE CREDIT FUND 3.25% SNR NTS USD1000 03-15-2027 SEDOL: BPLHNF0	69,000.000	65,813.58	65,351.79
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	803,000.000	746,553.55	773,322.71
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	3,030,000.000	2,632,980.63	2,034,248.16
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	4,038,000.000	4,161,601.28	3,985,255.25
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	752,000.000	834,951.87	723,401.67

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BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,965,000.000	2,029,097.66	1,853,313.82
BOEING CO 2.25% DUE 06-15-2026 SEDOL: BD72430	584,000.000	558,607.68	556,534.88
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7	1,690,000.000	1,730,436.02	1,595,300.39
BOEING CO 2.95% DUE 02-01-2030 SEDOL: BJGV2G9	637,000.000	594,753.50	563,976.89
BOEING CO 3.1% DUE 05-01-2026 SEDOL: BJYSCL7	1,650,000.000	1,707,466.75	1,593,149.22
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4	3,743,000.000	3,627,243.84	2,987,521.00
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	2,125,000.000	1,796,119.75	1,787,343.30
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	1,503,000.000	1,381,196.88	1,357,701.04
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	492,000.000	342,241.37	342,509.22
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	150,000.000	107,994.07	104,997.04
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	316,000.000	224,066.04	223,283.70
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	2,631,000.000	2,505,991.62	2,452,316.50
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,551,000.000	1,086,779.58	1,019,137.78
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRNN4	2,980,000.000	2,980,060.08	2,995,213.73
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	199,000.000	130,443.52	124,350.90
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	598,000.000	447,414.46	384,816.10
BP CAP MKTS P L C 3.723% DUE 11-28-2028 SEDOL: BZ6CXN8	175,000.000	189,724.50	168,858.89
BRISTOL MYERS SQUIBB CO .75% DUE 11-13-2025 SEDOL: BMCWGV0	1,775,000.000	1,746,519.50	1,707,985.60

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BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026 SEDOL: BMX6FC5	525,000.000	566,926.50	514,917.25
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	750,000.000	733,981.80	758,644.88
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	3,408,000.000	3,397,969.65	3,426,976.40
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	74,000.000	78,620.13	82,688.60
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	400,000.000	275,636.00	241,079.85
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL: BP96177	525,000.000	523,094.25	463,673.91
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	160,000.000	137,612.80	120,797.06
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	595,000.000	451,111.15	444,628.61
BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029 SEDOL: BPK6XN6	335,000.000	334,782.72	339,325.33
BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL: BPK6XR0	319,000.000	315,334.69	324,710.87
BROADCOM CORP / 3.5% 01-15-2028 SEDOL: BFX1781	49,000.000	49,627.46	47,180.77
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027 SEDOL: BDRTBT6	127,000.000	139,603.95	124,920.76
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	488,000.000	479,513.68	468,293.61
BROADCOM INC SR NT 5.15% 11-15-2031 SEDOL: BS6VJM7	403,000.000	417,709.50	406,492.08
BROADCOM INC 4.15% 02-15-2028 SEDOL: BP4YKQ8	354,000.000	353,486.70	347,786.17
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,144,000.000	1,100,267.28	1,088,161.13
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	1,402,000.000	1,398,073.68	1,355,796.12
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL: BYX0316	169,000.000	165,826.18	152,510.99

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Corporate Debt Instruments - Other			
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BUNGE LTD FINANCE CORP 4.2% SEDOL: BRBTGQ2	09-17-2029 1,413,000.000	1,411,417.44	1,375,951.27
BURL NORTH SANTA FIXED 4.7% DUE SEDOL: BD04819	09-01-2045 30,000.000	39,531.40	27,361.61
BURL NORTHN SANTA FIXED 3.55% DUE SEDOL: BJQV485	02-15-2050 52,000.000	43,208.75	39,399.27
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	73,000.000	60,549.12	59,208.08
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	215,000.000	298,463.72	216,853.67
BURLINGTON NORTHERN SANTA FE LLC 5.5% SEDOL: BR3XVJ0	03-15-2055 2,341,000.000	2,342,273.07	2,393,446.03
BURLINGTON NORTHN SANTA FE LLC 2.875% SEDOL: BNW2JM9	06-15-2052 74,000.000	46,600.76	48,169.81
BURLINGTON NORTHN SANTA FE LLC 3.3% SEDOL: BN7GF39	09-15-2051 314,000.000	315,654.68	224,231.15
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE SEDOL: BN7L4K4	01-15-2053 BEO 13,000.000	10,870.08	11,398.44
BURLINGTON NORTHN SANTA FE LLC 5.2% SEDOL: BRBD9B0	04-15-2054 860,000.000	863,285.20	844,851.65
CA INST TECH 4.321% DUE 08-01-2045 SEDOL: BXT7BJ8	111,000.000	97,859.82	99,250.89
CADENCE DESIGN SYS 4.3% DUE 09-10-2029 SEDOL: BP4YGB5	545,000.000	544,226.10	534,571.47
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG SEDOL: BMFQ5D4	282,000.000	289,864.19	254,521.58
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	1,557,000.000	1,010,571.26	1,056,829.49
CAMPBELL SOUP CO 4.75% SEDOL: BP5WWT8	03-23-2035 1,788,000.000	1,784,515.95	1,718,687.26
CAPITAL ONE FINANCIAL CORP 6.377% CUSIP: 14040HDA0	06-08-2034 828,000.000	870,948.36	869,446.28
CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% SEDOL: BPX31X0	05-10-2028 1,105,000.000	1,105,000.00	1,106,834.64
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% SEDOL: BM9F7Q4	05-10-2033 828,000.000	817,898.40	815,742.29

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CAPITAL ONE FINL CORP 2.636% 03-03-2026 CUSIP: 14040HCM5	900,000.000	900,000.00	891,764.14
CAPITAL ONE FINL CORP 7.624% 10-30-2031 SEDOL: BPNZ6Q4	795,000.000	881,200.20	883,431.62
CARDINAL HEALTH INC 5.125% 02-15-2029 SEDOL: BSBGTH2	495,000.000	494,618.85	499,683.54
CARDINAL HLTH INC 3.41% DUE 06-15-2027 SEDOL: BZ4DM92	551,000.000	521,725.34	533,719.00
CARRIER GLOBAL CORP 2.242% 02-15-2025 SEDOL: BNG21Y1	3,550,000.000	3,551,428.25	3,522,339.29
CARRIER GLOBAL CORP 2.493% 02-15-2027 SEDOL: BMYT051	1,250,000.000	1,307,006.52	1,195,131.59
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	1,960,000.000	1,436,177.29	1,546,960.89
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	88,000.000	66,282.09	65,766.64
CARS MTI-1 L P / CARS MTI-2 L L C / NET LEASE MTG NTS SER 3.1% 12-15-2050 SEDOL: BMV7CT6	402,141.760	401,898.56	372,292.27
CATERPILLAR FINL 1.7% DUE 01-08-2027 SEDOL: BMVVMT8	1,050,000.000	1,049,496.00	991,302.07
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	81,000.000	70,831.26	69,542.41
CBRE SVCS INC 5.5% 04-01-2029 SEDOL: BLD5MC4	310,000.000	309,494.70	318,199.72
CBRE SVCS INC 5.95% 08-15-2034 SEDOL: BRV2JQ2	600,000.000	589,044.00	627,808.97
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	325,000.000	289,771.43	242,010.69
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	58,000.000	43,827.56	41,793.42
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	50,000.000	39,218.00	38,837.69
CBS CORP NEW 5.9% DUE 10-15-2040 SEDOL: B4JS9F0	46,000.000	62,051.13	39,930.78
CELANESE US HLDGS LLC 6.35% 11-15-2028 SEDOL: BMZ6BF8	470,000.000	469,934.20	486,079.97

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CELANESE US HLDGS LLC 6.55% 11-15-2030 SEDOL: BMZ6BG9	825,000.000	822,233.25	864,491.85
CENCORA INC 5.125% 02-15-2034 SEDOL: BR1W9R3	827,000.000	825,900.09	821,558.78
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	1,966,000.000	1,539,248.24	1,644,205.20
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8	481,000.000	401,514.46	400,248.61
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	2,295,000.000	2,225,641.33	2,057,403.24
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	1,867,000.000	1,573,784.01	1,617,104.29
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	185,000.000	184,395.05	184,553.92
CENTERPOINT ENERGY INC 4.25% 11-01-2028 SEDOL: BGQR0H3	356,000.000	403,355.12	345,812.84
CENTERPOINT ENERGY INC 6.7% 05-15-2055 SEDOL: BRK15B7	770,000.000	770,000.00	768,259.87
CENTERPOINT ENERGY 3.7% DUE 09-01-2049 SEDOL: BKPT368	440,000.000	493,930.80	324,455.01
CENTERPOINT ENERGY 6.625% DUE 11-01-2037 SEDOL: B28SHQ4	29,000.000	41,490.55	31,908.76
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	495,000.000	601,917.75	444,801.10
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	1,361,000.000	1,054,476.04	875,020.61
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7	1,000,000.000	992,530.00	675,841.42
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	3,113,000.000	2,104,559.75	1,883,864.14
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	93,000.000	75,477.87	74,462.76
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	350,000.000	280,161.40	275,360.58
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	460,000.000	303,929.43	307,333.93

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CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 SEDOL: BM8JMG2	780,000.000	804,585.60	794,586.71
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	819,000.000	849,690.60	840,116.02
CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG SEDOL: BMCJ8R1	1,782,000.000	1,521,096.76	1,499,145.35
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	715,000.000	473,021.86	446,587.74
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMY7	1,562,000.000	1,230,271.22	1,171,937.47
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	1,991,000.000	1,225,750.82	1,195,833.58
CHARTER 2.3% DUE 02-01-2032 SEDOL: BMF4PR2	1,288,000.000	1,035,057.61	1,017,345.81
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	658,000.000	676,921.20	657,288.98
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	4,485,000.000	3,542,737.42	3,666,124.66
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	49,000.000	65,555.54	49,019.04
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	81,000.000	121,400.55	78,656.56
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	65,000.000	72,384.65	61,224.77
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	344,000.000	374,722.40	346,202.33
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039 SEDOL: BNM26W8	166,000.000	127,821.26	133,096.92
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21	446,000.000	413,888.31	412,355.59
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,015,000.000	1,015,958.22	1,043,870.63
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL: BR4TWM7	467,000.000	473,195.82	469,971.52
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	55,000.000	40,447.34	38,352.53

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CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	65,000.000	39,421.20	38,459.01
CHEVRON U S A INC 5.25% 11-15-2043 CUSIP: 166756AU0	47,000.000	49,437.42	47,075.56
CHILDRENS HOSP 2.704% DUE 07-01-2050 SEDOL: BKQMRG4	191,000.000	180,300.96	124,392.94
CHOICE HOTELS INTL FIXED 3.7% DUE 01-15-2031 SEDOL: BN2SL65	95,000.000	82,706.05	85,800.97
CHUBB INA HOLDINGS INC 3.35% 05-03-2026 SEDOL: BYRZVC4	250,000.000	287,670.00	245,673.32
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	3,330,000.000	2,808,419.24	2,298,604.96
CIGNA CORP NEW 2.4% DUE 03-15-2030 SEDOL: BLGBML8	408,000.000	409,778.88	359,446.71
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	164,000.000	185,313.09	124,278.10
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	104,000.000	132,983.42	91,903.38
CIN FINL CORP 6.125% DUE 11-01-2034 CUSIP: 172062AE1	808,000.000	955,152.07	856,704.20
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	660,000.000	657,346.80	663,971.87
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL: BPCTMM5	2,130,000.000	2,086,599.70	2,085,055.72
CITIBANK N A 5.57% 04-30-2034 SEDOL: BRJNSN7	250,000.000	250,000.00	257,420.30
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 SEDOL: BKMHSR0	965,000.000	867,834.15	857,100.63
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP: 17308CC53	1,325,000.000	1,357,464.50	1,203,568.59
CITIGROUP INC 2.572% 06-03-2031 CUSIP: 172967MS7	351,000.000	303,263.22	307,911.63
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	1,349,000.000	1,305,843.04	973,223.36
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	1,625,000.000	1,780,273.00	1,579,836.98

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CITIGROUP INC 3.887% SEDOL: BLPNJS1	01-10-2028 975,000.000	957,381.75	955,738.58
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69	2,700,000.000	2,886,428.00	2,673,930.74
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	1,975,000.000	2,180,010.50	1,950,509.29
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	1,100,000.000	1,032,955.00	984,144.08
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1	233,000.000	232,662.15	208,898.10
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	290,000.000	280,690.82	258,701.16
CITIGROUP INC 5.316% SEDOL: BLCBFR9	09-26-2020 REG 1,000,000.000	1,364,500.00	985,338.44
CITIGROUP INC 5.411% 09-19-2039 SEDOL: BS6QBX7	570,000.000	570,000.00	551,661.50
CITIGROUP INC 5.449% CUSIP: 172967PL9	06-11-2035 1,680,000.000	1,683,517.50	1,694,010.83
CITIGROUP INC 5.827% SEDOL: BRBYMP8	02-13-2035 2,311,000.000	2,315,202.73	2,331,171.01
CITIGROUP INC 5.875% DUE 02-22-2033 SEDOL: B8NWWVW7	1,030,000.000	1,087,680.00	1,066,560.18
CITIGROUP INC 6.27% SEDOL: BJN59J6	11-17-2033 420,000.000	418,327.55	447,241.94
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	800,000.000	853,378.00	704,498.66
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	11,000.000	9,338.12	9,660.37
CMS ENERGY CORP 4.875 DUE 03-01-2044 SEDOL: BMFDGY3	235,000.000	311,763.71	215,570.96
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	570,000.000	566,694.00	574,314.78
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	1,953,000.000	1,966,988.77	1,969,518.86
COLBS SOUTHN PWR 6.6% DUE 03-01-2033 SEDOL: 2010126	308,000.000	339,067.96	332,033.23

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COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	3,495,000.000	2,802,639.11	2,159,494.37
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	86,000.000	81,444.58	80,350.23
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	175,000.000	202,470.62	139,010.24
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	309,000.000	251,256.93	245,131.75
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	1,166,000.000	752,858.95	732,348.56
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	686,000.000	561,573.84	435,456.89
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	1,688,000.000	1,230,510.10	1,007,726.45
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	405,000.000	404,230.50	315,159.55
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	993,000.000	916,985.76	715,625.82
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	1,159,000.000	1,153,378.85	1,000,271.73
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	781,000.000	698,427.59	616,848.95
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	106,000.000	104,635.12	104,108.79
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	101,000.000	94,555.19	92,117.02
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	115,000.000	94,091.32	92,103.47
COMCAST CORP 5.35% 05-15-2053 SEDOL: BQPF818	630,000.000	605,563.90	610,618.08
COMERICA INC 5.982% 01-30-2030 SEDOL: BPG9Q63	665,000.000	665,000.00	673,731.59
COMMONSPIRIT HEALTH 5.548% 12-01-2054 SEDOL: BRRGQ34	120,000.000	120,000.00	119,815.74
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	415,000.000	416,340.45	368,590.31

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COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	450,000.000	494,877.50	347,877.82
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	430,000.000	427,213.60	442,547.84
CONOCO INC 6.95% DUE 04-15-2029 SEDOL: B2PJ1B3	779,000.000	860,098.15	853,724.81
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	463,000.000	377,970.35	351,974.17
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	98,000.000	99,117.12	97,818.74
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	620,000.000	645,604.00	625,797.79
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	61,000.000	60,245.43	58,790.98
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	34,000.000	42,585.56	28,563.67
CONS EDISON CO OF NEW 5.85 DUE 03-15-2036 BEO SEDOL: B11B5N6	41,000.000	55,606.71	43,232.85
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	876,000.000	867,984.60	924,681.68
CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO SEDOL: BK96N10	750,000.000	695,985.00	695,959.00
CONSTELLATION BRANDS INC 4.8% 01-15-2029 SEDOL: BRJDG22	785,000.000	784,505.35	784,492.89
CONSTELLATION BRANDS INC 5.0% DUE 02-02-2026 SEDOL: BQB3P60	340,000.000	339,418.60	339,962.02
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2	1,829,000.000	1,831,692.76	1,843,143.84
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 SEDOL: BRRD709	74,000.000	83,503.08	81,421.37
CONSTELLATION 2.875% DUE 05-01-2030 SEDOL: BMYSSQ5	100,000.000	104,867.00	90,021.72
CONSTELLATION 4.4% DUE 11-15-2025 SEDOL: BGHWB52	750,000.000	870,210.00	746,359.01
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	840,000.000	770,228.05	725,536.21

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Corporate Debt Instruments - Other			
United States - USD			
CONSTELLATION 4.75% DUE 12-01-2025 SEDOL: BYTY1G3	825,000.000	834,941.25	823,414.85
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	90,000.000	89,632.80	86,417.27
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	315,000.000	285,279.95	264,631.13
CONSUMERS ENERGY 4.35% DUE 08-31-2064 SEDOL: BQ11N15	34,000.000	43,964.99	27,649.08
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL: BPYS2Y2	160,000.000	138,305.60	131,448.26
COUSINS PPTYS LP 5.875% 10-01-2034 SEDOL: BTCK914	1,292,000.000	1,308,674.68	1,303,378.36
CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026 SEDOL: BP2P502	1,073,000.000	1,048,999.75	1,012,694.03
CROWN CASTLE INC 5.1% DUE 05-01-2033 SEDOL: BN0WR16	85,000.000	82,903.90	83,821.13
CROWN CASTLE INTL CORP NEW 3.3% DUE 07-01-2030 REG SEDOL: BM6QS90	100,000.000	109,515.00	91,083.38
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	247,000.000	197,524.84	195,537.04
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	71,000.000	47,528.82	48,277.98
CROWN CASTLE INTL 3.65% DUE 09-01-2027 SEDOL: BF28NQ3	711,000.000	759,843.70	688,189.99
CROWN CASTLE INTL 4.45% DUE 02-15-2026 SEDOL: BD5BSN7	92,000.000	91,636.14	91,567.12
CROWN CASTLE INTL 4% DUE 03-01-2027 SEDOL: BYP2P36	414,000.000	404,782.42	406,760.37
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	40,000.000	31,028.00	31,097.39
CSX CORP FIXED 3.8% DUE 03-01-2028 CUSIP: 126408HJ5	750,000.000	716,122.50	732,069.05
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	1,425,000.000	1,684,025.75	1,217,451.64
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	68,000.000	41,050.72	41,327.47

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CSX CORP 2.6% DUE 11-01-2026 SEDOL: BD9NGW4	1,050,000.000	1,115,518.00	1,012,603.21
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	142,000.000	109,144.85	112,317.67
CSX CORP 3.95% DUE 05-01-2050 SEDOL: BWX8CF3	76,000.000	61,499.36	61,062.80
CSX CORP 4.4 DUE 03-01-2043 REG SEDOL: B6Z3ZB1	57,000.000	69,666.89	50,471.27
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	103,000.000	107,634.33	90,855.99
CSX CORP 4.5% DUE 08-01-2054 SEDOL: BR30B13	79,000.000	83,170.54	69,001.42
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	298,000.000	277,826.16	276,162.09
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	137,000.000	162,857.67	124,786.64
CSX CORP 4.9% 03-15-2055 SEDOL: BMZLFW8	341,000.000	341,097.75	316,581.32
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	23,000.000	32,766.91	24,925.58
CSX CORP 6% DUE 10-01-2036 SEDOL: BG48SK7	48,000.000	67,397.27	51,445.39
CUBESMART L P SR NT 2.5% 02-15-2032 SEDOL: BLF9BY9	255,000.000	253,008.45	214,921.82
CUBESMART L P 4.375% DUE 02-15-2029 SEDOL: BJ5HB05	100,000.000	115,972.00	97,467.28
CUMMINS INC FIXED 2.6% DUE 09-01-2050 SEDOL: BN0VC52	63,000.000	39,672.99	39,003.58
CUMMINS INC 5.45% 02-20-2054 SEDOL: BSBGTN8	129,000.000	129,618.53	130,408.70
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	56,000.000	52,433.92	50,730.59
CVS HEALTH CORP 1.3% DUE 08-21-2027 REG SEDOL: BKVKD76	1,050,000.000	1,042,377.00	951,011.18
CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69	275,000.000	227,433.25	224,074.90

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CVS HEALTH CORP 2.7% DUE 08-21-2040 SEDOL: BMXRPP1	103,000.000	69,705.25	68,591.11
CVS HEALTH CORP 3.875% DUE 07-20-2025 SEDOL: BYPFB82	50,000.000	55,567.16	49,592.15
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	82,000.000	67,639.79	66,224.27
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	177,000.000	138,541.44	135,126.45
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	77,000.000	75,676.01	68,718.74
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	314,000.000	378,670.71	270,896.44
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	3,806,000.000	4,318,083.81	3,332,458.28
CVS HEALTH CORP 5.55% 06-01-2031 SEDOL: BSD39P9	1,929,000.000	1,927,572.54	1,943,611.94
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	576,000.000	557,059.75	554,229.38
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BSD3QH0	937,000.000	931,906.79	920,432.32
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	148,000.000	149,345.32	146,132.18
CVS PASS THRU TR 5.88 DUE 01-10-2028 REG SEDOL: BD5MF62	71,659.090	81,957.92	71,490.94
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	210,000.000	143,597.44	136,451.00
DBGS 2024-SBL MTG TR MTG PASS THRU CTF CL A 144A 6.2801% 08-15-2034 CUSIP: 23306QAA3	200,000.000	200,562.50	200,248.50
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	1,408,000.000	1,179,546.81	1,222,433.91
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL: BKR3FX9	435,000.000	396,221.67	415,299.76
DEERE JOHN CAP 1.7% DUE 01-11-2027 SEDOL: BNG5106	875,000.000	874,501.25	825,558.01
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 SEDOL: BL59DD2	125,000.000	127,711.75	127,097.65

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DELL INTL L L C / EMC CORP FIRST LIEN NT6.1% 07-15-2027 SEDOL: BL982B6	375,000.000	389,167.50	388,084.74
DELL INTL L L C / EMC CORP FIRST LIEN NT6.2% 07-15-2030 SEDOL: BL979J0	575,000.000	719,305.77	609,492.72
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	103,000.000	76,371.77	77,371.68
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	64,000.000	44,312.15	44,762.45
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	129,000.000	128,009.28	129,389.12
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	767,000.000	845,100.61	779,942.50
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	58,000.000	74,842.45	75,819.11
DELL INTL L L C/FIXED 5.25% DUE 02-01-2028 SEDOL: BQ3PT17	46,000.000	47,525.36	46,729.42
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	299,000.000	321,421.43	283,331.29
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	1,379,000.000	1,347,502.60	1,283,304.06
DEVON ENERGY CORPORATION 5.2% 09-15-2034 SEDOL: BQB3TJ1	1,361,000.000	1,332,158.56	1,310,265.46
DH EUROPE FIN II S 2.6% DUE 11-15-2029 SEDOL: BKTXT8T4	875,000.000	904,925.00	795,556.05
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL: BG0WNG4	1,500,000.000	1,496,340.00	1,104,515.03
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	52,000.000	54,148.73	53,733.72
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278X AQ2	555,000.000	493,255.11	444,404.56
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL: BQ1KVT6	357,000.000	282,986.81	278,372.86
DIAMONDBACK ENERGY INC 5.15% 01-30-2030 SEDOL: BMDPVN5	708,000.000	726,769.08	712,219.09
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL: BMDPVS0	1,674,000.000	1,671,451.08	1,671,057.06

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DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	725,000.000	719,986.62	704,213.49
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	1,523,000.000	1,504,631.72	1,475,042.99
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL: BQWR7X2	960,000.000	1,025,149.20	1,011,856.90
DIGNITY HEALTH 5.267% DUE 11-01-2064 SEDOL: BYQ7PN0	41,000.000	41,000.00	38,259.16
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	135,000.000	87,724.35	87,847.38
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 CUSIP: 25470DAT6	134,000.000	106,563.50	104,556.52
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049 CUSIP: 25470DBG3	20,000.000	25,671.24	15,608.35
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	48,000.000	30,787.72	31,036.70
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	351,000.000	383,706.72	284,396.14
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	41,000.000	31,243.64	30,992.38
DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG SEDOL: BMCBVG7	770,000.000	726,082.72	709,336.20
DOLLAR TREE INC 4% DUE 05-15-2025 SEDOL: BFY8ZX2	450,000.000	486,211.50	447,175.59
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL: BMGQVR9	326,000.000	325,713.12	243,247.11
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG SEDOL: BM6KKK7	425,000.000	475,648.19	393,570.49
DOMINION ENERGY INC 7.0% 06-01-2054 SEDOL: BS60QC3	322,000.000	328,048.63	342,608.30
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	86,000.000	86,122.09	96,409.80
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	250,000.000	246,770.00	221,319.47
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	1,490,000.000	1,760,672.24	1,294,279.71

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Corporate Debt Instruments - Other			
United States - USD			
DOWDUPONT INC 4.725% DUE 11-15-2028 SEDOL: BGL9DM0	1,641,000.000	1,652,133.74	1,643,394.15
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	934,000.000	1,042,657.61	967,420.47
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	145,000.000	147,059.33	152,041.83
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL: BPYT0D0	476,000.000	481,698.74	478,981.18
DTE ELEC CO 2.25% DUE 03-01-2030 SEDOL: BLP53Y1	150,000.000	157,995.00	132,747.25
DTE ELECTRIC COMP 1.9% DUE 04-01-2028 SEDOL: BKVD2K1	50,000.000	46,452.50	45,775.40
DTE ENERGY CO 4.875% DUE 06-01-2028 SEDOL: BMWGRX1	1,225,000.000	1,224,363.00	1,226,947.21
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	210,000.000	193,776.40	183,343.48
DUKE ENERGY CAROLINAS LLC 4.95% DUE 01-15-2033 SEDOL: BQ0N1H4	118,000.000	116,718.52	117,544.65
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	32,000.000	33,292.48	31,466.02
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	965,000.000	964,504.90	958,297.56
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030 CUSIP: 26441CBH7	264,000.000	262,141.56	232,106.88
DUKE ENERGY CORP NEW SR NT 3.3% DUE 06-15-2041 SEDOL: BNR5LG1	932,000.000	910,944.26	697,677.57
DUKE ENERGY CORP NEW SR NT 3.5% DUE 06-15-2051 SEDOL: BNR5LJ4	60,000.000	43,140.00	41,936.76
DUKE ENERGY CORP NEW 6.1% DUE 09-15-2053 SEDOL: BRDX0K4	235,000.000	237,879.55	245,343.98
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL: BDGM1J6	1,583,000.000	1,637,523.66	1,527,652.39
DUKE ENERGY CORP 3.15% DUE 08-15-2027 SEDOL: BF46Z58	883,000.000	846,814.66	847,713.16
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	936,000.000	931,149.61	703,544.48

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DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	110,000.000	84,195.58	84,912.22
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9	153,000.000	146,139.77	122,165.88
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	61,000.000	55,154.37	53,888.00
DUKE ENERGY CORP 5.8% DUE 06-15-2054 SEDOL: BSLTPH3	43,000.000	43,035.99	43,106.60
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	4,242,000.000	3,993,350.90	3,829,130.34
DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030 SEDOL: BMBZTJ9	53,000.000	52,056.60	45,245.22
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	700,000.000	457,870.00	438,912.26
DUKE ENERGY PROGRESS LLC 2.0% DUE 08-15-2031 SEDOL: BM8DBX4	269,000.000	230,105.24	225,496.87
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	78,000.000	44,093.40	47,320.65
DUKE ENERGY PROGRESS LLC 5.35% DUE 03-15-2053/03-09-2023 SEDOL: BNKD9L3	158,000.000	158,916.88	155,317.16
DUKE ENERGY 2.799% DUE 07-01-2043 SEDOL: BP9Q3M6	490,000.000	489,988.34	371,196.53
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	489,000.000	444,274.96	338,959.71
DUKE ENERGY 3.95% DUE 03-15-2048 SEDOL: BFYS3G1	122,000.000	87,443.50	96,954.85
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	82,000.000	61,705.00	65,256.34
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	65,000.000	53,595.10	52,820.03
DUKE UNIV 2.832% DUE 10-01-2055 SEDOL: BMZN0W9	184,000.000	137,900.64	122,301.64
EASTERN ENERGY GAS 5.65% DUE 10-15-2054 SEDOL: BQFN221	881,000.000	880,356.87	860,873.84
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	500,000.000	481,822.88	444,765.36

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EASTMAN CHEMICAL CO 5.75% 03-08-2033 SEDOL: BMGQN73	624,000.000	630,016.87	640,636.76
EATON CORP OHIO 3.915% 09-15-2047 CUSIP: 278062AF1	396,000.000	377,302.85	319,058.29
ECOLAB INC FIXED 2.125% DUE 08-15-2050 SEDOL: BKPTQ92	266,000.000	149,974.02	150,216.23
ECOLAB INC 1.65% 02-01-2027 SEDOL: BPKC1J6	550,000.000	549,835.00	517,241.60
EDISON INTERNATIONAL 5.25% 03-15-2032 SEDOL: BMWJ4X9	290,000.000	289,808.60	289,495.40
EDISON INTL 4.125% DUE 03-15-2028 SEDOL: BF28Y93	383,000.000	377,041.88	374,032.32
EDISON INTL 5.25% 11-15-2028 SEDOL: BMXP3P1	1,129,000.000	1,138,640.27	1,137,248.54
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	965,000.000	831,806.17	827,569.23
ELEVANCE HEALTH INC 4.75% 02-15-2033 SEDOL: BQB3Q78	308,000.000	300,338.27	299,145.65
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	74,000.000	69,812.34	68,214.15
ELEVANCE HEALTH INC 5.5% 10-15-2032 SEDOL: BPCTRK8	702,000.000	719,583.86	718,479.07
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	74,000.000	74,355.85	73,746.33
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	72,000.000	76,976.64	75,680.12
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 SEDOL: BR17WN5	180,000.000	160,379.22	158,492.13
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BMYDYL7	194,000.000	193,937.92	189,620.91
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	351,000.000	335,946.54	331,694.16
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	177,000.000	186,036.23	173,071.62
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	100,000.000	97,129.00	94,630.59

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ELI LILLY AND COMPANY 5.0% SEDOL: BSHRLF1	96,000.000	95,051.52	92,525.84
EMORY UNIV FIXED 2.969% DUE 09-01-2050 SEDOL: BMX9KR4	106,000.000	114,414.61	73,264.44
ENABLE MIDSTREAM PARTNERS LP STEP SEDOL: BDDVYR5	475,000.000	416,689.00	416,067.16
ENERGY TRANSFER FIXED 5.3% DUE SEDOL: BDHTRM1	2,159,000.000	2,457,021.85	1,942,631.67
ENERGY TRANSFER FIXED 5.5% DUE SEDOL: BHHMZ02	1,350,000.000	1,507,912.25	1,370,429.77
ENERGY TRANSFER L P 5.6% 09-01-2034 SEDOL: BT3CQ63	609,000.000	614,499.27	613,510.25
ENERGY TRANSFER L P 6.05% SEDOL: BRK1WR2	1,131,000.000	1,128,861.51	1,132,362.65
ENERGY TRANSFER L P 6.5% SEDOL: BN2CHF8	541,000.000	541,000.00	539,294.44
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	1,382,000.000	1,448,095.67	1,482,145.43
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	2,497,000.000	2,478,830.31	2,459,549.99
ENERGY TRANSFER OPER L P 5.0% SEDOL: BL3BQC0	599,000.000	513,460.21	520,004.31
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53	342,000.000	360,920.67	319,007.10
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6	1,000,000.000	997,910.19	1,002,025.82
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	233,000.000	205,574.14	207,935.07
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	342,000.000	420,919.73	336,053.78
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	199,000.000	246,070.57	202,161.39
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	460,000.000	432,761.21	453,660.08
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	28,000.000	28,211.64	17,769.18

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ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036 SEDOL: BRCFSC9	340,000.000	339,995.21	311,632.63
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	1,931,000.000	1,513,953.28	1,305,739.40
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	497,000.000	416,079.33	412,848.37
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	123,000.000	110,490.40	110,148.21
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	504,000.000	504,583.28	500,281.80
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	119,000.000	91,388.43	88,716.76
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	171,000.000	165,235.34	139,598.46
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	50,000.000	55,649.92	45,962.66
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	91,000.000	88,262.58	83,028.63
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	160,000.000	223,480.24	167,814.40
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	89,000.000	71,036.81	60,775.44
EQUIFAX INC 4.8% 09-15-2029 SEDOL: BMZBF40	1,005,000.000	1,004,678.40	996,550.14
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	119,000.000	73,704.74	75,609.66
EQUINIX INC 1.25% DUE 07-15-2025 SEDOL: BMBZTF5	260,000.000	259,402.00	253,272.57
EQUINIX INC 2.15% DUE 07-15-2030 SEDOL: BLR4HS8	134,000.000	139,101.38	115,661.19
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	309,000.000	230,262.20	202,904.01
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	41,000.000	53,058.54	36,137.54
ESSEX PORTFOLIO L FIXED 2.65% DUE 09-01-2050 SEDOL: BKPTQ69	560,000.000	506,186.85	331,894.32

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EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	555,000.000	536,813.58	532,353.13
EVERSOURCE ENERGY 4.6% DUE 07-01-2027 SEDOL: BMWPNV8	67,000.000	67,434.83	66,708.38
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	815,000.000	817,567.25	846,395.61
EXELON CORP 4.05% DUE 04-15-2030 SEDOL: BM5M651	700,000.000	785,876.00	671,792.38
EXELON CORP 4.1% DUE 03-15-2052 SEDOL: BKQN9J4	2,777,000.000	2,709,598.78	2,199,695.61
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	45,000.000	40,370.40	39,624.56
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	2,249,000.000	2,197,850.40	2,232,714.65
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 SEDOL: B4LVKD2	104,000.000	131,164.78	110,839.76
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	35,000.000	36,111.60	34,730.73
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	1,025,000.000	1,252,119.50	1,033,583.42
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP: 30212PBH7	81,000.000	80,255.61	72,105.65
EXPEDIA GROUP INC SR NT 4.625% 08-01-2027 CUSIP: 30212PBK0	43,000.000	42,998.71	42,838.93
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	950,000.000	823,488.50	878,041.61
EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL: BYWJ6Z9	575,000.000	634,656.25	576,010.42
EXTRA SPACE STORAGE LP 5.4% 02-01-2034 SEDOL: BRBK4L6	842,000.000	843,157.64	842,402.91
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	435,000.000	355,739.15	336,840.95
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	105,000.000	87,336.86	73,062.72
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	721,000.000	583,825.46	528,782.86

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FACTSET RESH SYS INC SR NT 2.9% 03-01-2027 SEDOL: BMVXV53	550,000.000	549,059.50	527,468.94
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	76,000.000	93,923.72	64,151.48
FEDEX CORP FIXED 3.1% DUE 08-05-2029 SEDOL: BK9HN46	52,000.000	55,011.78	48,327.56
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	346,000.000	353,138.26	275,485.45
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	750,000.000	587,715.00	595,194.42
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	48,000.000	37,989.12	38,547.96
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	93,000.000	73,524.96	75,877.15
FEDEX CORP 4.2% 10-17-2028 SEDOL: BGK3JX6	49,000.000	48,627.11	48,187.48
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	129,000.000	106,408.18	107,008.60
FEDEX CORP 4.5% DUE 02-01-2065 SEDOL: BV91N12	69,000.000	83,745.15	55,261.51
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	45,000.000	37,647.69	38,281.91
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	68,000.000	60,288.05	61,096.47
FID NATL 5.1% DUE 07-15-2032 SEDOL: BNSQ4N1	355,000.000	351,133.05	358,158.38
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BKQN7C3	200,000.000	144,161.33	148,534.20
FIFTH THIRD BANK 2.25% DUE 02-01-2027 SEDOL: BKDMLJ8	625,000.000	659,150.00	593,354.06
FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030 SEDOL: BMWF2M2	1,025,000.000	1,025,000.00	1,008,994.37
FIFTH 3RD BANCORP FLTG RT 4.895% DUE 09-06-2030 SEDOL: BTFK4S3	542,000.000	542,000.00	535,840.55
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 CUSIP: 316773CH1	317,000.000	466,563.76	383,431.25

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FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	738,000.000	647,150.97	635,531.50
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	1,306,000.000	911,606.73	917,504.18
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	474,000.000	446,142.67	416,037.76
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL: BH3W5T5	351,000.000	360,552.98	304,738.15
FISERV INC 3.2% DUE 07-01-2026 SEDOL: BKF0BV2	232,000.000	250,745.14	226,506.34
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	844,000.000	882,557.98	714,211.23
FISERV INC 5.6% DUE 03-02-2033 SEDOL: BRXYZ46	203,000.000	212,620.87	208,663.10
FISERV INC 5.625% 08-21-2033 SEDOL: BS0FL52	60,000.000	61,255.20	61,769.55
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	77,000.000	64,032.43	62,742.14
FLEX INTERMEDIATE HOLDCO SR SECD NT 144A4.317% 12-30-2039 SEDOL: BMWYFP3	300,000.000	301,442.56	234,078.58
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	91,000.000	61,173.84	59,625.29
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYT0N0	62,000.000	62,761.98	61,479.56
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMP4	56,000.000	59,736.48	57,811.04
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	47,000.000	59,115.19	38,168.06
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	475,000.000	476,256.60	284,905.95
FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027 SEDOL: BPCRN59	755,000.000	754,078.90	761,650.77
FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 SEDOL: BPJK481	661,000.000	660,213.41	667,270.75
FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031 SEDOL: BQB8GS4	200,000.000	199,122.00	201,231.02

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FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBXJV2	1,359,000.000	1,355,561.28	1,345,434.11
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	426,000.000	427,378.33	441,259.05
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	1,309,000.000	1,061,232.61	1,061,153.10
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	816,000.000	676,265.52	682,697.26
FORD MTR CO DEL 7.4% DUE 11-01-2046 SEDOL: BG48VR5	165,000.000	174,270.45	176,229.95
FORD MTR CR CO LLC FIXED 7.35% DUE 03-06-2030 SEDOL: BQ0N1L8	635,000.000	686,722.95	673,588.37
FORD MTR CR CO LLC 0.0% 06-10-2030 SEDOL: BRBD9D2	1,420,000.000	1,519,073.40	1,498,931.88
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL: BMWS436	499,000.000	502,048.44	489,450.42
FORD MTR CR CO LLC 5.303% 09-06-2029 SEDOL: BMWBW19	315,000.000	313,632.90	308,349.19
FORD MTR CR CO LLC 6.054% 11-05-2031 SEDOL: BMWJ4Z1	1,090,000.000	1,090,000.00	1,090,000.00
FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034 SEDOL: BLB3TF2	256,000.000	257,495.04	253,972.24
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	595,000.000	489,292.30	564,810.70
FREEMPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	363,000.000	353,819.57	348,373.68
GATX CORP SR NT 5.4% 03-15-2027 SEDOL: BRC25R4	195,000.000	194,832.30	197,711.44
GATX CORP 3.25% DUE 09-15-2026 SEDOL: BDCBXW4	54,000.000	52,277.40	52,567.30
GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027 CUSIP: 36267VAF0	1,840,000.000	1,832,621.60	1,886,968.76
GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030 SEDOL: BQLPV83	1,142,000.000	1,155,594.88	1,193,007.85
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZZ	60,000.000	51,959.98	53,851.57

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GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL: BNNMP31	18,000.000	17,967.78	17,376.73
GEN MTRS FINL CO FIXED 4.3% DUE 07-13-2025 SEDOL: BYZ5N31	850,000.000	889,933.00	845,936.12
GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027 SEDOL: BDR58D7	2,650,000.000	2,947,656.83	2,622,539.61
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	164,000.000	138,843.80	120,609.31
GENERAL MLS INC 4.2% DUE 04-17-2028 SEDOL: BGB6G88	350,000.000	337,970.50	344,441.27
GENERAL MOTORS CO 5.0% 04-09-2027 SEDOL: BMH9QY9	1,050,000.000	1,048,824.00	1,051,410.77
GENERAL MOTORS FINANCIAL CO INC 2.35% 02-26-2027 SEDOL: BP6H968	850,000.000	849,167.00	803,551.13
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026 SEDOL: BNQN9J5	658,000.000	651,416.48	663,078.32
GENERAL MOTORS FINL CO 4.9% 10-06-2029 SEDOL: BTFK4Y9	2,150,000.000	2,131,467.00	2,120,053.68
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	1,171,000.000	1,101,812.04	1,045,716.31
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	85,000.000	83,516.92	82,984.28
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	379,000.000	409,558.77	404,197.59
GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG SEDOL: BLB39H4	1,925,000.000	1,921,284.75	1,844,568.13
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	975,000.000	973,225.50	923,783.02
GENUINE PARTS CO 1.75% 02-01-2025 SEDOL: BNDQFR7	425,000.000	423,814.25	421,349.94
GEORGE WASH UNIV 4.126% DUE 09-15-2048 SEDOL: BFMNWG1	220,000.000	220,000.00	187,270.23
GEORGE WASH UNIV 4.868% DUE 09-15-2045 SEDOL: BZ222X5	10,000.000	9,201.50	9,483.75
GEORGETOWN UNIV 2.943% DUE 04-01-2050 SEDOL: BL5GZC6	210,000.000	210,000.00	140,604.82

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GEORGIA POWER CO 4.7% 05-15-2032 SEDOL: BMX3VB7	255,000.000	254,189.10	252,429.69
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	96,000.000	64,747.93	67,078.90
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	68,000.000	50,494.32	51,767.26
GEORGIA PWR CO 4.95% 05-17-2033 SEDOL: BQPF7S8	98,000.000	98,966.54	97,729.86
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	115,000.000	113,461.15	110,423.65
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	320,000.000	230,344.05	227,823.73
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,477,000.000	1,104,544.73	952,441.15
GILEAD SCIENCES INC 5.25% 10-15-2033 SEDOL: BQBBGP0	947,000.000	959,227.34	966,625.78
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	147,000.000	159,514.74	150,600.23
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	174,000.000	148,937.26	144,974.88
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	563,000.000	509,023.04	497,672.00
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	66,000.000	63,913.08	60,163.89
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	95,000.000	90,150.25	87,532.71
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	28,000.000	28,236.92	28,803.75
GLOBAL PMTS INC 1.2% DUE 03-01-2026 SEDOL: BMXM0Z1	225,000.000	224,793.00	214,636.92
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL: BR2NKK5	410,000.000	408,092.96	404,919.28
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	163,000.000	161,668.29	163,883.13
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL: BP0VMS9	300,000.000	294,588.00	320,493.00

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GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	420,000.000	416,962.33	324,761.56
GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG SEDOL: BMCWLGO	258,000.000	255,581.04	247,416.96
GOLDMAN SACHS GROUP INC 1.431% 03-09-2027 SEDOL: BNVTRK5	485,000.000	458,746.95	463,222.46
GOLDMAN SACHS GROUP INC 1.542% 09-10-2027 SEDOL: BM9Y705	956,000.000	893,917.36	900,515.70
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	2,655,000.000	2,629,051.75	1,919,741.34
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	698,000.000	557,862.15	527,282.70
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3	400,000.000	397,636.00	390,885.83
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	83,000.000	76,702.79	74,647.13
GOLDMAN SACHS GROUP INC 4.692% 10-23-2030 SEDOL: BSF0H54	670,000.000	670,000.00	661,239.29
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	4,286,000.000	4,286,000.00	4,184,875.52
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	520,000.000	526,235.60	519,415.14
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SEDOL: BP9N640	1,656,000.000	1,737,226.67	1,702,579.42
GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 SEDOL: BMY62C3	655,000.000	704,812.75	691,061.88
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	113,000.000	106,952.48	103,845.06
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	492,000.000	473,028.48	454,536.76
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	156,000.000	181,991.81	169,123.49
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	298,000.000	437,565.41	327,000.79
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 SEDOL: BMW4TR3	87,000.000	89,452.34	56,987.50

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United States - USD			
HACKENSACK 2.675% DUE 09-01-2041 SEDOL: BMW4TQ2	93,000.000	94,437.70	65,616.55
HALLIBURTON CO 6.7% DUE 09-15-2038 SEDOL: B3D2F31	327,000.000	410,243.57	360,886.85
HARRIS CORP DEL 4.4% DUE 06-15-2028 CUSIP: 413875AW5	237,000.000	238,111.98	234,123.60
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040 SEDOL: B836JX6	453,000.000	581,649.17	498,011.86
HCA INC SR SECD NT 3.125% 03-15-2027 SEDOL: BRBDT54	900,000.000	898,218.00	865,628.60
HCA INC SR SECD NT 3.625% 03-15-2032 SEDOL: BPLJQ13	416,000.000	367,957.41	374,141.35
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	2,523,000.000	2,341,560.46	2,073,655.07
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	134,000.000	104,197.30	91,257.97
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7	925,000.000	803,704.75	848,425.36
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	160,000.000	167,942.37	144,999.99
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628	380,000.000	403,275.00	380,017.48
HCA INC 5.45% 04-01-2031 SEDOL: BLD74K2	1,099,000.000	1,110,802.08	1,111,263.93
HCA INC 5.5% DUE 06-01-2033 SEDOL: BQPF7W2	841,000.000	786,923.70	844,720.97
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,770,000.000	1,870,210.80	1,675,749.94
HCA INC 5.625% DUE 09-01-2028 SEDOL: BYZLW98	425,000.000	419,640.75	433,541.02
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	140,000.000	139,220.10	138,420.86
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	75,000.000	76,629.00	74,818.41
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	245,000.000	246,202.71	246,158.60

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HCP INC 3.25% DUE 07-15-2026 SEDOL: BKDK9B0	800,000.000	870,648.00	781,868.90
HCP INC 6.75% DUE 02-01-2041 SEDOL: B453WJ4	78,000.000	108,837.44	85,848.12
HEALTHCARE TR AMER FIXED 2.05% DUE 03-15-2031 SEDOL: BNNHGV1	175,000.000	173,367.02	142,450.25
HEALTHPEAK PPTYS INC 5.25% DUE 12-15-2032 SEDOL: BQCZQY0	225,000.000	222,913.95	226,708.85
HESS CORP 4.3% DUE 04-01-2027 SEDOL: BD7XTG1	1,356,000.000	1,425,759.58	1,341,640.15
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	342,000.000	355,975.68	343,213.87
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	548,000.000	562,799.07	555,820.55
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	288,000.000	297,449.52	301,555.99
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2025 12-30-2016 SEDOL: BD3GB57	1,750,000.000	1,932,036.00	1,751,121.94
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	51,000.000	71,049.53	54,240.56
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 SEDOL: BR05230	775,000.000	764,708.00	869,150.36
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL: BB0RD53	44,000.000	63,974.17	48,448.60
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	117,000.000	117,000.00	91,269.15
HOME DEPOT INC FIXED 4.85% 06-25-2031 SEDOL: BPLZ1M7	512,000.000	508,375.04	514,943.86
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	251,000.000	167,954.57	160,167.05
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	78,000.000	45,303.74	46,006.40
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	33,000.000	35,667.39	26,247.25
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	341,000.000	245,610.40	247,469.55

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HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5	150,000.000	128,701.28	108,832.17
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	166,000.000	137,566.94	134,416.65
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	48,000.000	42,005.05	41,703.80
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	182,000.000	177,712.93	156,585.90
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	143,000.000	191,062.30	127,030.88
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	134,000.000	134,314.90	126,372.47
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	68,000.000	62,441.00	64,202.52
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	79,000.000	80,518.80	78,486.72
HOME DEPOT INC 5.95% DUE 04-01-2041 SEDOL: BFN0JP9	54,000.000	58,659.51	58,005.31
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 SEDOL: BQBCWR7	420,000.000	418,966.80	420,352.05
HOST HOTELS & RESORTS L P 2.9% 12-15-2031 SEDOL: BPLQRN3	308,000.000	303,466.24	262,550.42
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	335,000.000	329,365.30	335,661.51
HOWMET AEROSPACE INC 4.85% 10-15-2031 SEDOL: BRBRB16	560,000.000	558,728.80	555,566.04
HP ENTERPRISE CO 5.0% 10-15-2034 SEDOL: BS6QL48	360,000.000	356,680.80	349,345.14
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	360,000.000	353,109.60	346,485.54
HP INCORPORATION NT 4% 04-15-2029 SEDOL: BKPHXY0	570,000.000	568,671.90	550,153.35
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	195,000.000	143,964.60	144,757.18
HUMANA INC 4.5% DUE 04-01-2025 SEDOL: BLD6L75	200,000.000	229,532.00	199,620.57

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HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	122,000.000	103,113.67	103,608.09
HUMANA INC 5.375% 04-15-2031 SEDOL: BRC6GR3	1,113,000.000	1,114,299.55	1,116,390.50
HUMANA INC 5.95% 03-15-2034 SEDOL: BN12KQ1	40,000.000	41,678.51	41,022.43
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 SEDOL: BPJP4P3	715,000.000	715,000.00	742,019.47
HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO SEDOL: BM9F2J2	1,275,000.000	1,275,000.00	1,266,157.08
HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031 SEDOL: BL5F9D2	200,000.000	199,860.00	169,177.39
HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL: BFY8TQ3	525,000.000	515,828.25	504,293.67
HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00062 6.2% 09-21-2030 SEDOL: BMCMR51	510,000.000	508,714.80	535,347.69
ICON INVTS SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029 CUSIP: 45115AAB0	740,000.000	740,000.00	760,550.44
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	62,000.000	70,843.81	47,094.97
INGERSOLL RAND INC 5.314% 06-15-2031 SEDOL: BSQLD70	329,000.000	328,973.68	335,698.35
INGERSOLL RAND INC 5.4% DUE 08-14-2028 SEDOL: BRF5C02	170,000.000	169,338.70	173,823.73
INGERSOLL RAND INC 5.45% 06-15-2034 SEDOL: BSQLDH0	380,000.000	379,764.40	387,734.55
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	351,000.000	371,585.04	364,718.40
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	3,750,000.000	3,328,887.45	2,271,352.28
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	116,000.000	68,717.24	67,545.73
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	285,000.000	210,488.67	188,674.79
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	105,000.000	63,450.39	60,019.97

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INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	281,000.000	184,313.55	179,421.16
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	81,000.000	57,706.83	56,327.63
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	599,000.000	552,414.67	490,173.94
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	63,000.000	53,662.77	52,305.95
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	80,000.000	67,277.60	65,842.61
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	79,000.000	67,222.68	65,643.10
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	58,000.000	54,840.74	53,645.92
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	524,000.000	513,322.52	489,715.91
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	70,000.000	68,240.90	66,477.22
INTERCONTINENTAL EXCHANGE INC 3.625% 09-01-2028 CUSIP: 45866FBB9	793,000.000	735,235.35	762,778.29
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	146,000.000	90,953.19	91,218.62
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029 SEDOL: BMTWJB4	855,000.000	854,093.70	842,768.71
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033 SEDOL: BMTWJ81	115,000.000	114,366.67	111,910.47
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	144,000.000	143,616.40	138,779.11
INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053 SEDOL: BMWS953	630,000.000	627,599.70	601,539.27
INTERPUBLIC GROUP COS INC 4.65% 10-01-2028 SEDOL: BF4NV40	257,000.000	259,343.84	255,132.27
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 SEDOL: BF5HW37	348,000.000	476,277.14	329,160.27
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO SEDOL: BMFBP73	162,000.000	151,147.18	121,156.51

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INTERPUBLIC GROUP 4.75% DUE 03-30-2030 SEDOL: BK8TZK3	46,000.000	50,810.73	45,508.88
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL: BP4YGS2	316,000.000	316,424.08	310,123.85
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049 SEDOL: BKZCC26	121,000.000	110,972.86	87,893.12
INTERSTATE PWR & LT CO 5.45% 09-30-2054 SEDOL: BP4YH12	123,000.000	125,507.15	122,649.93
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	23,000.000	16,559.77	17,683.06
INTUIT INC .95% DUE 07-15-2025 SEDOL: BMGGXN9	75,000.000	74,940.75	73,017.63
INTUIT INC 1.35% DUE 07-15-2027 SEDOL: BMGGXR3	100,000.000	99,906.00	92,198.61
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	500,000.000	520,345.00	510,361.36
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	193,000.000	190,774.16	184,570.04
INVITATION HOMES OPER PARTNERSHIP LP 5.45% 08-15-2030 SEDOL: BRV0GL0	985,000.000	973,830.10	1,001,153.86
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	219,000.000	223,520.78	220,077.14
INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 SEDOL: BL55PK1	299,000.000	246,863.65	241,911.63
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 SEDOL: BMWH1M1	330,000.000	324,706.80	270,430.40
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL: BL55PQ7	325,000.000	324,580.75	294,621.75
IQVIA INC 6.25% 02-01-2029 SEDOL: BQC4X35	815,000.000	813,842.70	848,705.06
ITC HLDGS CORP 5.3% DUE 07-01-2043 SEDOL: BBTPVX2	79,000.000	105,964.69	73,743.46
JERSEY CENT PWR & 6.15% DUE 06-01-2037 SEDOL: B2B0FC9	564,000.000	673,387.80	597,470.47
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	202,000.000	202,000.00	126,886.20

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United States - USD			
JPMORGAN CHASE & CO 2.522% SEDOL: BMF03Y3	04-22-2031 2,200,000.000	2,293,172.46	1,945,195.41
JPMORGAN CHASE & CO 3.109% SEDOL: BMF0547	DUE 04-22-2051 550,000.000	446,990.55	382,913.45
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	222,000.000	174,429.84	170,572.23
JPMORGAN CHASE & CO 3.157% SEDOL: BKVKPW5	04-22-2042 234,000.000	248,482.97	178,034.93
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	584,000.000	481,030.42	422,597.54
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	203,000.000	181,002.92	176,701.83
JPMORGAN CHASE & CO 3.897% SEDOL: BDRJGF7	01-23-2049 324,000.000	270,243.75	262,395.51
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	383,000.000	321,712.34	312,742.95
JPMORGAN CHASE & CO 4.005% 04-23-2029 CUSIP: 46647PAR7	716,000.000	716,552.82	696,880.05
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	88,000.000	74,908.24	72,616.45
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	236,000.000	208,874.16	202,643.54
JPMORGAN CHASE & CO 4.323% SEDOL: BMGDC11	04-26-2028 2,660,000.000	2,663,476.25	2,632,814.16
JPMORGAN CHASE & CO 4.452% SEDOL: BLPNJQ9	12-05-2029 100,000.000	119,909.00	98,388.15
JPMORGAN CHASE & CO 4.505% 10-22-2028 SEDOL: BS55CX2	620,000.000	620,000.00	615,619.59
JPMORGAN CHASE & CO 4.586% CUSIP: 46647PDC7	04-26-2033 967,000.000	987,148.20	939,023.02
JPMORGAN CHASE & CO 4.603% SEDOL: BS55D06	10-22-2030 466,000.000	466,000.00	459,568.10
JPMORGAN CHASE & CO 4.85 NOTES DUE SEDOL: BLSP4R8	02-01-2044 195,000.000	190,799.45	185,178.41
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	2,130,000.000	2,030,751.33	2,108,902.78

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JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	2,785,000.000	2,785,000.00	2,729,774.96
JPMORGAN CHASE & CO 5.299% 07-24-2029 SEDOL: BR1W7Z7	415,000.000	429,429.55	421,160.21
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	3,951,000.000	4,027,388.42	3,973,083.72
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	2,981,000.000	3,037,112.29	3,102,418.67
JPMORGAN CHASE & CO. 2.956% 05-13-2031 SEDOL: BMV5T55	100,000.000	100,000.00	89,642.82
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55	4,237,000.000	4,196,451.91	4,142,575.19
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,610,000.000	1,610,000.00	1,623,876.80
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	257,000.000	257,562.83	263,622.54
JPMORGAN CHASE & 6.087% DUE 10-23-2029 SEDOL: BLB0WM1	503,000.000	503,000.00	524,674.10
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	242,000.000	242,000.00	177,179.39
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	72,000.000	50,959.44	52,275.01
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	319,000.000	276,620.56	271,403.47
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042 SEDOL: B7XL9F6	197,000.000	239,763.50	187,688.76
KELLANOVA SR NT 5.75% 05-16-2054 SEDOL: BQ1JDD1	610,000.000	608,786.10	632,657.05
KEURIG DR PEPPER INC NT 4.597% 05-25-2028 SEDOL: BK1VSD0	1,917,000.000	1,912,897.62	1,910,130.83
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	197,000.000	165,213.86	168,991.95
KEYBANK NATL ASSN 4.9% DUE 08-08-2032 SEDOL: BMQ5002	292,000.000	284,299.96	278,795.00
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 3.878% DUE 05-23-2025 SEDOL: BNHWYB8	700,000.000	644,468.75	702,095.62

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KEYCORP MEDIUM TERM SR NTS BOOK 6.401% 03-06-2035 SEDOL: BQBDY96	3,039,000.000	3,153,837.74	3,206,694.11
KEYSIGHT TECHNOLOGIES INC 4.95% 10-15-2034 SEDOL: BSVLTC2	245,000.000	244,747.65	237,887.92
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	470,000.000	464,731.30	473,856.97
KIMCO RLTY CORP 1.9% DUE 03-01-2028/08-24-2020 REG SEDOL: BKPTTY8	250,000.000	245,707.50	228,056.25
KIMCO RLTY CORP 2.8% DUE 10-01-2026 SEDOL: BZC0T38	100,000.000	101,718.00	96,520.48
KIMCO RLTY CORP 4.6% DUE 02-01-2033 SEDOL: BJLVK60	595,000.000	591,608.50	573,646.44
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	3,345,000.000	3,212,159.92	2,976,896.03
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	225,000.000	218,173.50	201,329.55
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	264,000.000	179,538.33	172,325.64
KINDER MORGAN INC 4.3% DUE 06-01-2025 SEDOL: BTN21S0	448,000.000	476,523.64	446,400.86
KINDER MORGAN INC 5.4% 02-01-2034 SEDOL: BSMP5D6	642,000.000	640,664.64	639,934.69
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BNM9JF3	406,000.000	407,597.02	405,784.50
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	255,000.000	215,145.93	237,580.70
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	606,000.000	714,766.17	629,485.26
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	827,000.000	753,959.30	588,957.46
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	765,000.000	707,967.20	718,056.62
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	94,000.000	130,664.70	88,601.69
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	276,000.000	265,337.82	256,852.10

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KRAFT HEINZ FOODS CO GTD SR NT 3.875% 05-15-2027 SEDOL: BKZ75X3	547,000.000	538,435.53	536,463.86
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	60,000.000	56,268.60	54,705.82
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	379,000.000	330,175.34	338,858.59
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	45,000.000	38,489.52	37,713.44
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	55,000.000	53,125.05	51,559.97
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91	1,930,000.000	1,931,801.30	1,898,369.65
KROGER CO 5.4% DUE 07-15-2040 SEDOL: B3XL1X0	648,000.000	841,199.07	634,198.24
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	150,000.000	149,382.00	145,666.41
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	1,417,000.000	1,410,694.35	1,376,962.08
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	258,000.000	251,297.16	248,557.01
LABORATORY CORP OF AMER 4.55% 04-01-2032 SEDOL: BN14KX4	419,000.000	405,319.65	402,389.71
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	758,000.000	502,816.17	503,401.62
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	63,000.000	83,272.41	58,894.71
LENNAR CORP FIXED 4.75% DUE 11-29-2027 SEDOL: BFFY830	340,000.000	370,062.80	340,197.01
LILLY ELI & CO 2.25% DUE 05-15-2050 SEDOL: BMBMD76	112,000.000	65,163.36	66,150.88
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	87,000.000	88,707.97	84,447.80
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	193,000.000	192,770.33	185,170.36
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	46,000.000	39,359.90	38,341.88

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LOCKHEED MARTIN CORP SR NT 4.3% SEDOL: BN7T9V4	71,000.000	58,691.88	58,821.04
LOCKHEED MARTIN CORP 4.09% SEDOL: BF38WR6	83,000.000	66,124.44	68,418.68
LOCKHEED MARTIN CORP 5.2% SEDOL: BRJVGH1	1,050,000.000	1,042,710.69	1,033,243.60
LOCKHEED MARTIN CORP 5.2% SEDOL: BPG2H14	256,000.000	251,261.62	249,541.17
LOCKHEED MARTIN CORP 5.25% SEDOL: BQXQQR5	176,000.000	181,625.56	181,069.98
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	36,000.000	35,632.77	38,054.31
LOCKHEED MARTIN FIXED 2.8% DUE SEDOL: BLFHQ82	222,000.000	146,041.11	145,813.95
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	341,000.000	340,199.94	369,967.56
LOUISVILLE GAS & ELEC CO 5.45% DUE SEDOL: BNYD5Q6	675,000.000	673,461.00	693,519.59
LOWE'S COMPANIES FIXED 3.5% DUE SEDOL: BNNKRH3	166,000.000	129,805.68	117,780.75
LOWE'S COMPANIES INC 5.625% DUE SEDOL: BNNPR34	94,000.000	95,613.98	93,160.17
LOWE'S COMPANIES INC 5.75% SEDOL: BN7HF21	189,000.000	190,053.69	190,935.69
LOWES COS INC FIXED 5.8% DUE 09-15-2062 SEDOL: BPMQ8K6	6,000.000	5,780.06	6,010.82
LOWES COS INC 2.5% DUE 04-15-2026 SEDOL: BYP9PL5	1,350,000.000	1,418,402.60	1,312,812.12
LOWES COS INC 3.1% DUE 05-03-2027 SEDOL: BYWPZ50	125,000.000	115,848.75	120,641.36
LOWES COS INC 3.65% DUE 04-05-2029 SEDOL: BJY1711	540,000.000	585,450.54	516,403.47
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	521,000.000	566,650.05	394,692.89
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	106,000.000	86,169.81	68,437.47

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LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	1,344,000.000	1,503,817.64	1,071,937.32
LOWES COS INC 4.45% 04-01-2062 SEDOL: BJN46W5	3,577,000.000	3,428,698.58	2,852,502.04
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	201,000.000	220,202.07	188,798.86
LOWES COS INC 5% DUE 04-15-2040 SEDOL: BMH1W03	57,000.000	55,413.12	54,826.89
LOWES COS INC 5% DUE 09-15-2043 SEDOL: BDDY816	42,000.000	40,014.24	39,311.83
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	121,000.000	94,242.96	94,368.33
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	50,000.000	38,176.21	39,127.19
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	122,000.000	129,720.24	92,080.96
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	895,000.000	633,931.80	631,057.30
LYB INTL FIN III 3.8% DUE 10-01-2060 SEDOL: BKS9YF1	730,000.000	488,793.40	502,853.81
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	47,000.000	39,773.28	38,848.74
L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028 SEDOL: BMBM688	267,000.000	279,843.16	263,759.50
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 SEDOL: BRC3QZ2	1,890,000.000	1,887,543.00	1,912,210.69
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	1,685,000.000	1,701,031.63	1,709,533.06
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	320,000.000	315,943.63	324,027.83
M & T BANK CORP 7.413% DUE 10-30-2029 SEDOL: BNVF680	675,000.000	675,000.00	726,655.14
M & T BK CORP 6.082% 03-13-2032 SEDOL: BS9CCP1	2,265,000.000	2,254,812.90	2,340,894.60
M&T BANK CORPORATION 5.053% 01-27-2034 SEDOL: BPQFYM3	615,000.000	615,000.00	593,127.41

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MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	106,000.000	133,798.50	112,822.95
MARATHON OIL CORP 5.2% DUE 06-01-2045 SEDOL: BYZSGJ7	93,000.000	97,286.38	87,897.16
MARATHON OIL CORP 5.7% 04-01-2034 SEDOL: BRS7WV6	520,000.000	519,838.80	539,588.93
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	400,000.000	483,344.00	439,995.26
MARATHON OIL CORPORATION 5.3% 04-01-2029 SEDOL: BSGZKC6	1,036,000.000	1,036,549.78	1,054,588.93
MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL: BQSC311	549,000.000	539,574.47	466,193.46
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	711,000.000	817,120.15	746,544.45
MARKEL GROUP INC SR NT 3.45% 05-07-2052 SEDOL: BMTQPT6	390,000.000	402,811.50	265,809.35
MARRIOTT INTERNATIONAL INC 4.875% 05-15-2029 SEDOL: BLD7587	515,000.000	508,758.20	515,458.00
MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027 SEDOL: BMDQF92	575,000.000	569,986.00	580,820.02
MARRIOTT INTL INC NEW 4.9% 04-15-2029 SEDOL: BRF4MM1	350,000.000	345,562.00	350,547.09
MARRIOTT INTL INC NEW 5.55% 10-15-2028 SEDOL: BS99Y78	1,330,000.000	1,320,567.20	1,368,509.71
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6	84,000.000	85,254.96	83,497.06
MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG SEDOL: BMBKZF2	52,000.000	45,873.36	45,168.30
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	121,000.000	139,511.44	100,707.84
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	32,000.000	40,836.41	27,221.40
MARSH & MCLENNAN COS INC 5.875 8/1/33 SEDOL: 2928456	79,000.000	114,898.39	84,272.23
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 SEDOL: BMWHHT4	94,000.000	105,501.52	104,321.29

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MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	76,000.000	96,933.04	70,242.23
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	145,000.000	142,108.70	142,108.70
MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SEDOL: BN4JMW9	470,000.000	466,935.60	491,941.52
MASCO CORP 1.5% DUE 02-15-2028 BEO SEDOL: BKY7976	150,000.000	149,754.00	135,191.83
MASCO CORP 4.5% DUE 05-15-2047 SEDOL: BDFZC82	205,000.000	244,217.23	173,067.03
MASTEC INC 5.9% 06-15-2029 SEDOL: BSLTFY0	382,000.000	381,831.92	390,451.37
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL: BF51820	146,000.000	164,635.38	121,759.93
MASTERCARD INC 4.1% 01-15-2028 SEDOL: BTFJ413	417,000.000	416,770.65	413,657.42
MAYO CLINIC 4.128% DUE 11-15-2052 SEDOL: BYQHVB0	155,000.000	164,608.45	131,439.85
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	1,371,000.000	1,070,012.13	1,023,055.81
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	435,000.000	420,375.30	346,784.14
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571	761,000.000	710,506.13	622,120.37
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	695,000.000	735,421.55	664,226.43
MEDSTAR HEALTH INC 3.626% DUE 08-15-2049 SEDOL: BKRMR4	35,000.000	39,566.36	26,175.64
MEM 4.2% DUE 07-01-2055 SEDOL: BVFB1T0	51,000.000	67,461.11	42,886.26
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 SEDOL: BKSLSF5	576,000.000	539,678.88	433,453.03
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	43,000.000	54,979.20	36,471.81
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	138,000.000	106,063.15	83,603.52

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MERCK & CO INC NEW 5.0% SEDOL: BP487M5 05-17-2053	1,395,000.000	1,249,250.40	1,328,295.09
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	157,000.000	155,279.28	151,241.08
META PLATFORMS INC FIXED 3.85% DUE SEDOL: BMGK052 08-15-2032	50,000.000	47,045.10	47,103.29
META PLATFORMS INC FIXED 4.45% DUE SEDOL: BMGK096 08-15-2052	675,000.000	596,091.42	592,958.17
META PLATFORMS INC 3.5% CUSIP: 30303M8G0 08-15-2027	500,000.000	498,995.00	488,955.96
META PLATFORMS INC 4.65% SEDOL: BMGS9S2 08-15-2062	448,000.000	406,717.21	397,461.39
META PLATFORMS INC 4.75% 08-15-2034 SEDOL: BT3NFJ2	1,468,000.000	1,468,112.56	1,452,055.14
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	54,000.000	53,784.54	54,246.85
META PLATFORMS INC 5.55% CUSIP: 30303M8W5 08-15-2064	1,262,000.000	1,273,969.88	1,279,191.64
META PLATFORMS INC 5.6% DUE CUSIP: 30303M8Q8 05-15-2053	1,296,000.000	1,333,848.53	1,343,440.47
META PLATFORMS INC 5.75% SEDOL: BQPF885 05-15-2063	1,732,000.000	1,741,643.08	1,807,827.72
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	1,183,000.000	1,199,329.96	1,105,308.30
MICRON TECHNOLOGY INC SR NT 3.477% CUSIP: 595112BU6 11-01-2051	236,000.000	167,515.56	165,517.75
MICRON TECHNOLOGY INC 5.875% SEDOL: BMX3QS9 02-09-2033	301,000.000	310,849.03	311,302.31
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	2,355,000.000	1,721,258.58	1,494,000.91
MID-AMERICA APARTMENT 1.7% SEDOL: BMD7K34 DUE 02-15-2031 BEO	175,000.000	174,063.75	145,539.50
MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036 SEDOL: B1FS7D7	180,000.000	227,338.20	190,567.72
MIDAMERICAN ENERGY CO 3.15% DUE SEDOL: BKT2JL0 04-15-2050	138,000.000	98,841.12	96,699.09

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MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	122,000.000	132,405.81	103,611.23
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	804,000.000	785,010.74	792,756.16
MIDAMERICAN ENERGY 3.65% DUE 04-15-2029 SEDOL: BJ1STT7	150,000.000	179,323.50	143,886.78
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	374,000.000	404,723.12	396,109.06
MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 SEDOL: BNG3S98	395,000.000	395,000.00	287,803.16
MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL: BN4L582	670,000.000	670,000.00	681,622.20
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	1,710,000.000	1,741,587.50	1,315,591.83
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	1,025,000.000	1,146,764.87	993,543.87
MORGAN STANLEY 2.475% 01-21-2028 CUSIP: 61747YEK7	1,570,000.000	1,570,345.34	1,494,543.16
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	5,085,000.000	4,139,699.21	4,146,623.35
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	1,561,000.000	1,344,786.62	1,017,773.55
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	266,000.000	237,841.24	231,099.51
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3	2,653,000.000	2,488,586.32	2,566,956.39
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	210,000.000	246,891.77	182,729.00
MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	2,740,000.000	2,737,306.25	2,705,965.36
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	49,000.000	43,198.89	42,676.97
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	507,000.000	445,192.86	443,924.18
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7	1,150,000.000	1,334,966.00	1,127,105.13

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MORGAN STANLEY 4.654% 10-18-2030 SEDOL: BSF0594	1,689,000.000	1,689,000.00	1,665,706.33
MORGAN STANLEY 4.679% 07-17-2026 SEDOL: BMHCB09	655,000.000	655,000.00	652,988.56
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	1,258,000.000	1,161,974.74	1,237,926.23
MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	1,204,000.000	1,237,418.95	1,207,787.81
MORGAN STANLEY 5.05% DUE 01-28-2027 SEDOL: BL0NRS2	2,101,000.000	2,103,569.81	2,107,008.33
MORGAN STANLEY 5.164% 04-20-2029 CUSIP: 61747YFD2	2,757,000.000	2,786,132.45	2,780,484.62
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	1,182,000.000	1,199,588.71	1,186,454.25
MORGAN STANLEY 5.597% 03-24-2051 SEDOL: BL68VG7	533,000.000	582,384.62	555,091.20
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	729,000.000	763,984.71	757,661.71
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	66,000.000	68,193.84	66,955.94
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	68,000.000	70,410.60	69,256.40
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	560,000.000	564,463.20	602,696.12
MOTOROLA SOLUTIONS 4.6% DUE 02-23-2028 SEDOL: BF2J292	1,270,000.000	1,283,103.01	1,265,535.33
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5	200,000.000	195,754.30	197,108.43
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	885,000.000	889,314.90	802,727.70
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	367,000.000	372,651.71	326,886.89
MPLX LP SR NT 4.95% 03-14-2052 SEDOL: BPJHGG4	1,751,000.000	1,633,255.35	1,508,384.99
MPLX LP 1.75% DUE 03-01-2026 SEDOL: BKP8MJ1	1,025,000.000	1,024,312.25	984,512.45

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MPLX LP 4.25% DUE 12-01-2027 BEO SEDOL: BMY8XS2	650,000.000	631,429.50	639,389.06
MSCI INC 3.625% DUE 09-01-2030 SEDOL: BL1LX87	735,000.000	656,171.25	673,439.85
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	85,000.000	64,300.80	65,395.52
NASDAQ INC 5.55% 02-15-2034 SEDOL: BQZDPN3	49,000.000	50,310.22	50,074.84
NASDAQ INC 6.1% 06-28-2063 SEDOL: BRT75N8	173,000.000	177,486.96	181,411.14
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052 SEDOL: BPX3KP5	60,000.000	53,973.00	54,855.88
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	6,661,000.000	6,553,622.87	5,875,335.25
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP: 64110LAS5	1,064,000.000	1,066,220.19	1,070,389.30
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	800,000.000	862,000.00	854,784.10
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	490,000.000	488,971.00	492,827.09
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL: BJRDX72	1,305,000.000	1,367,310.25	1,363,242.31
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	1,525,000.000	2,087,563.75	1,676,464.08
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	105,000.000	81,486.30	79,640.97
NEW YORK & FIXED 2.606% DUE 08-01-2060 SEDOL: BMW4JP1	50,000.000	48,519.32	28,977.07
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG CUSIP: 651639AY2	400,000.000	396,294.00	348,849.20
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	68,000.000	67,985.24	69,352.79
NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027 SEDOL: BN91231	250,000.000	223,660.00	235,237.25
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 SEDOL: BN2S9Y9	975,000.000	992,745.00	979,481.05

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NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL: BQWPXV6	1,981,000.000	2,017,401.42	1,968,573.94
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 SEDOL: BKPC9F8	807,000.000	800,940.99	730,693.30
NEXTERA ENERGY CAP 3.5% DUE 04-01-2029 SEDOL: BJLTXW1	350,000.000	383,330.50	331,601.23
NEXTERA ENERGY CAPITAL 6.75% 06-15-2054 SEDOL: BSLSV16	589,000.000	590,068.81	616,761.93
NISOURCE FIN CORP 3.49% 05-15-2027 SEDOL: BD20RF2	600,000.000	671,424.14	583,969.13
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	1,311,000.000	1,530,480.78	1,107,150.27
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	1,837,000.000	1,672,594.54	1,657,455.97
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	124,000.000	154,283.37	119,892.11
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	21,000.000	19,837.44	21,098.07
NISOURCE INC .95% DUE 08-15-2025 REG SEDOL: BKWHK75	1,025,000.000	1,028,560.00	993,460.72
NISOURCE INC 3.6% DUE 05-01-2030 SEDOL: BL0MLT8	200,000.000	222,594.00	187,150.23
NISOURCE INC 5.0% 06-15-2052 SEDOL: BP9LNY3	244,000.000	230,492.12	223,315.94
NISOURCE INC 5.25% DUE 03-30-2028 SEDOL: BM8NG62	352,000.000	357,634.96	357,070.89
NISOURCE INC 5.4% 06-30-2033 SEDOL: BRJVJ83	280,000.000	281,154.21	282,950.35
NISOURCE INC 6.95% 11-30-2054 SEDOL: BNRR1H8	565,000.000	565,877.50	578,966.80
NNN REIT INC 4.3% DUE 10-15-2028 SEDOL: BF5HW04	100,000.000	109,063.00	98,316.93
NNN REIT INC 5.6% 10-15-2033 SEDOL: BQ2KQQ7	425,000.000	415,123.00	433,599.65
NORDSON CORP SR NT 5.6% 09-15-2028 SEDOL: BQBBGJ4	500,000.000	499,890.00	514,324.06

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NORFOLK SOUTHERN CORP 4.55% SEDOL: BNNXRV6	204,000.000	180,276.84	176,541.36
NORFOLK SOUTHERN CORP 5.35% SEDOL: BRZW957	1,015,000.000	1,003,712.82	999,433.30
NORFOLK SOUTHN CORP 3.155% DUE SEDOL: BN79088	210,000.000	199,440.33	138,306.58
NORFOLK SOUTHN CORP 3.7% SEDOL: BNQSG1	276,000.000	228,563.46	205,918.59
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	283,000.000	295,348.03	234,212.85
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	699,000.000	697,797.95	739,152.48
NORFOLK SOUTHN FIXED 3.942% DUE SEDOL: BGD1QK3	100,000.000	92,811.61	79,567.03
NORFOLK SOUTHN FIXED 4.05% DUE SEDOL: BGD1QC5	1,457,000.000	1,258,800.20	1,161,700.87
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	71,000.000	45,978.00	47,650.45
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	91,000.000	65,820.30	65,532.73
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL: B8HY550	1,000,000.000	938,861.62	828,205.40
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	395,000.000	342,472.90	352,635.06
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	72,000.000	89,881.31	64,404.01
NORTHEASTERN UNIV 2.894% SEDOL: BMHKR61	68,000.000	71,031.14	46,946.31
NORTHERN STS PWR CO MINN 4.5% DUE SEDOL: BMV87C7	62,000.000	56,440.46	54,535.15
NORTHERN STS PWR CO MINN 5.4% SEDOL: BSNSPW3	129,000.000	138,331.86	129,956.72
NORTHERN TRUST CORP 4.0% DUE 05-10-2027 SEDOL: BNDWN59	785,000.000	783,728.30	777,795.30
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLMSY4	579,000.000	576,947.24	387,053.05

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NORTHN STS PWR CO 4.85% DUE 08-15-2040 SEDOL: B4XZRC0	126,000.000	163,178.73	116,288.39
NORTHN STS PWR CO 5.35% DUE 11-01-2039 SEDOL: B56HKK9	11,000.000	15,397.88	11,037.40
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	86,000.000	79,928.10	80,426.84
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	40,000.000	40,761.27	38,825.86
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	39,000.000	38,843.22	38,108.13
NORTHROP GRUMMAN FIXED 7.75% DUE 02-15-2031 SEDOL: BPG8ZJ6	500,000.000	680,210.00	572,694.20
NORTHROP GRUMMAN 2.93% DUE 01-15-2025 SEDOL: BF15KG4	1,975,000.000	2,117,574.00	1,966,029.04
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	282,000.000	274,735.12	269,995.66
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	3,903,000.000	3,849,222.49	3,176,328.03
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	1,290,000.000	1,371,440.65	1,188,068.02
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	700,000.000	757,799.00	680,090.82
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	220,000.000	220,000.00	181,247.58
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWL879	150,000.000	143,986.50	142,101.16
NRG ENERGY INC 4.45% DUE 06-15-2029 SEDOL: BJJP149	275,000.000	283,841.25	264,202.73
NUCOR CORP SR NT 4.3% 05-23-2027 SEDOL: BMBVXC8	900,000.000	898,560.00	896,831.97
NUCOR CORP 3.95% 05-23-2025 SEDOL: BK935K4	250,000.000	249,840.00	248,645.53
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	79,000.000	72,130.31	66,746.66
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	182,000.000	168,267.78	141,635.94

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OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL: BPDY7T1	395,000.000	393,502.95	388,838.35
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	2,195,000.000	2,189,234.13	2,127,303.79
OCCIDENTAL PETE 8.5% DUE 07-15-2027 SEDOL: BMVDNL3	1,986,000.000	2,175,384.99	2,129,091.30
OH EDISON CO 6.875 DUE 07-15-2036 BEO SEDOL: B17P026	280,000.000	359,816.80	315,794.87
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	724,000.000	640,974.24	456,505.50
OHIO PWR CO CORP 4.0% 06-01-2049 SEDOL: BJVQFY8	460,000.000	548,858.91	359,673.27
OHIO PWR CO 2.6% DUE 04-01-2030 SEDOL: BKT5GS5	325,000.000	335,650.25	288,782.25
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	215,000.000	173,764.55	171,975.05
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 SEDOL: BMYC566	26,000.000	18,426.46	18,334.91
OLIN CORP FIXED 5% DUE 02-01-2030 SEDOL: BFNJ804	405,000.000	383,512.73	386,541.92
OLIN CORP 5.625% DUE 08-01-2029 SEDOL: BKBQ3C9	1,314,000.000	1,287,639.41	1,295,471.15
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SEDOL: BMCQG90	42,000.000	63,175.64	41,240.03
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	211,000.000	127,975.18	131,052.18
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	83,000.000	104,411.51	68,240.14
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	290,000.000	295,617.30	250,623.66
ONEMAIN FINANCE CORP 6.625% 05-15-2029 SEDOL: BMWG9P7	960,000.000	960,000.00	960,000.00
ONEOK INC NEW 4.55% DUE 07-15-2028 SEDOL: BDDR183	1,505,000.000	1,448,562.50	1,488,861.15
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BRBTX27	614,000.000	595,739.64	595,752.97

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ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	1,325,000.000	1,309,859.37	1,277,600.69
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	397,000.000	451,210.11	401,425.19
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	186,000.000	207,250.57	189,683.05
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	275,000.000	314,157.25	298,351.84
ONEOK PARTNERS L P 6.85% DUE 10-15-2037 SEDOL: B2830T3	650,000.000	656,012.50	716,228.73
ORACLE CORP FIXED 2.8% DUE 04-01-2027 SEDOL: BM5J9Z3	1,950,000.000	2,102,858.25	1,868,466.23
ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70	400,000.000	401,736.38	354,222.88
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	3,116,000.000	2,831,390.59	2,827,172.73
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	175,000.000	174,214.80	138,499.30
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	2,170,000.000	2,384,580.61	1,617,658.40
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	1,972,000.000	2,276,184.76	2,268,126.94
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	169,000.000	165,596.53	134,601.09
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	2,010,000.000	1,880,034.39	1,447,300.84
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	93,000.000	102,596.34	78,936.84
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	86,000.000	95,251.80	74,563.36
ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	76,000.000	85,475.06	67,561.46
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	1,006,000.000	951,196.61	766,975.67
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	95,000.000	84,354.95	76,595.00

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ORACLE CORP 4.2% 09-27-2029 SEDOL: BLFBWD1	1,035,000.000	1,033,985.70	1,008,226.78
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	179,000.000	148,236.07	144,519.58
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	131,000.000	115,336.33	112,388.66
ORACLE CORP 4.5% 05-06-2028 SEDOL: BMWS964	450,000.000	449,127.00	447,680.05
ORACLE CORP 4.65% 05-06-2030 SEDOL: BMWS986	1,100,000.000	1,096,502.00	1,092,611.95
ORACLE CORP 4.7% 09-27-2034 SEDOL: BL6JQV0	657,000.000	655,081.56	631,737.86
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	233,000.000	202,035.31	183,435.88
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	187,000.000	186,493.34	183,014.41
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	1,634,000.000	1,600,272.84	1,554,582.71
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	445,000.000	443,286.75	417,441.40
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	100,000.000	100,033.00	97,692.49
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEO SEDOL: BQ69745	2,597,000.000	2,592,429.28	2,786,137.25
OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50	500,000.000	521,895.00	493,803.33
OTIS WORLDWIDE CORP 2.293% DUE 04-05-2027 BEO SEDOL: BM98MD5	525,000.000	545,091.75	497,984.84
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	75,000.000	71,221.18	58,391.82
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	200,000.000	149,550.00	144,227.07
OVINTIV INC 6.25% 07-15-2033 SEDOL: BNRR156	1,118,000.000	1,157,431.86	1,153,004.29
OVINTIV INC 7.1% 07-15-2053 SEDOL: BNSP148	339,000.000	370,373.20	369,643.09

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PA ELEC CO 6.15% DUE 10-01-2038 SEDOL: B4TXGF4	427,000.000	496,912.71	445,796.89
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	700,000.000	696,530.00	651,103.73
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL: BMTC6J1	1,764,000.000	1,755,214.72	1,712,452.62
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMTC6G8	2,934,000.000	2,839,437.03	2,573,020.89
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	428,000.000	299,386.01	298,808.35
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	52,000.000	51,749.88	51,984.00
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	475,000.000	472,667.75	444,909.17
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	500,000.000	499,480.00	428,931.16
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027 SEDOL: BG88F02	395,000.000	411,266.10	376,667.07
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	222,000.000	171,497.22	166,961.09
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	812,000.000	838,180.08	619,025.97
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	709,000.000	778,166.26	611,398.56
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	310,000.000	298,676.31	283,338.24
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	256,000.000	287,505.92	281,405.42
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	1,585,000.000	1,660,682.71	1,733,590.21
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	58,000.000	37,173.94	38,945.02
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	135,000.000	103,115.72	83,010.52
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	49,000.000	39,584.65	38,665.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
PACIFICORP 4.15% SEDOL: BRXCMN8 02-15-2050	74,000.000	55,855.94	58,138.34
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	107,000.000	98,906.54	100,997.48
PACIFICORP 5.45% SEDOL: BRXGPV9 02-15-2034	760,000.000	758,639.60	765,103.31
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	40,000.000	39,324.40	38,495.99
PACIFICORP 5.8% SEDOL: BRXGPG4 01-15-2055	39,000.000	39,769.47	39,011.32
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL: BP0TWY9	264,000.000	239,604.58	174,373.82
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMCKT6	367,000.000	372,303.06	293,217.36
PARKER-HANNIFIN 3.25% DUE 06-14-2029 SEDOL: BJTDRL2	150,000.000	166,842.00	140,859.90
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL: BK71LL3	950,000.000	1,007,874.00	874,444.02
PAYPAL HOLDINGS INC 3.9% 06-01-2027 CUSIP: 70450YAK9	675,000.000	674,142.75	667,322.78
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	120,000.000	92,815.05	92,545.46
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	151,000.000	133,080.55	120,807.44
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	39,000.000	26,966.49	25,299.64
PECO ENERGY CO 4.8 DUE 10-15-2043 BEO SEDOL: BDZDWC0	42,000.000	49,613.97	37,833.05
PECO ENERGY CO 4.9% 06-15-2033 SEDOL: BQ80GJ4	88,000.000	87,783.29	87,826.61
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	190,000.000	190,002.10	186,395.63
PERKINELMER INC 3.3% SEDOL: BKVJXL7 09-15-2029	500,000.000	509,971.82	462,449.75
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	153,000.000	137,646.67	109,248.20

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Corporate Debt Instruments - Other			
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PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	559,000.000	366,886.07	364,091.78
PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	96,000.000	84,115.20	86,045.41
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	1,484,000.000	1,378,620.88	1,245,385.85
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	86,000.000	73,566.12	75,602.12
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	65,000.000	65,231.40	66,731.34
PFIZER INVESTMENT ENTER 4.65% 05-19-2030 SEDOL: BQ66T51	535,000.000	533,376.08	534,132.63
PFIZER INVESTMENT ENTER 4.75% 05-19-2033 SEDOL: BQ66T62	761,000.000	758,486.39	749,739.19
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	1,775,000.000	1,706,544.85	1,722,540.14
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	2,524,000.000	2,477,693.11	2,428,942.20
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	146,000.000	146,000.00	150,806.03
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	605,000.000	604,972.17	437,261.45
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	305,000.000	304,964.96	309,965.89
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	500,000.000	499,952.90	486,792.89
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	265,000.000	264,996.26	260,559.44
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL: BPX32F9	135,000.000	134,996.13	127,872.10
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	720,000.000	603,727.20	601,489.79
PHILLIPS EDISON GROCERY 4.95% 01-15-2035 SEDOL: BQXJKP0	295,000.000	290,451.10	282,214.30
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	49,000.000	58,644.11	42,892.05

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PHILLIPS 66 FIXED 1.3% DUE 02-15-2026 SEDOL: BLD4931	150,000.000	149,940.00	143,803.14
PHILLIPS 66 3.85% DUE 04-09-2025 SEDOL: BL0MLS7	70,000.000	78,453.90	69,675.64
PHILLIPS 66 4.875% DUE 11-15-2044 SEDOL: BSPCC33	343,000.000	424,221.63	306,354.79
PHYSICIANS RLTY LP 4.3% DUE 03-15-2027 SEDOL: BF0BD42	162,000.000	160,780.04	160,215.21
PIEDMONT FIXED 2.864% DUE 01-01-2052 SEDOL: BNZJLP4	140,000.000	140,000.00	90,135.26
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	500,000.000	499,905.00	480,365.99
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL: BMFBJD7	475,000.000	432,023.12	404,475.78
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BK7ZSP8	2,566,000.000	2,353,033.48	2,183,914.23
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5	380,000.000	370,644.40	388,365.11
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	722,000.000	733,719.68	727,378.98
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 SEDOL: BPJN8T9	945,000.000	945,000.00	970,730.91
PNC FINL SVCS GROUP INC 6.037% 10-28-2033 SEDOL: BNNJRJ2	856,000.000	914,463.34	899,086.22
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL: BSMRJG3	191,000.000	191,545.00	189,483.47
PRESBYTERIAN 4.875% DUE 08-01-2052 SEDOL: BNG8GV1	56,000.000	53,947.60	53,077.21
PRIN FINL GROUP 4.625% DUE 09-15-2042 SEDOL: B8DRTZ1	33,000.000	41,776.84	29,822.96
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	84,000.000	107,525.19	88,216.67
PROJECT GRANGE BND/CORP 6.5% 03-20-2045 CUSIP: 1091109G3	740,881.560	728,000.00	740,881.56
PROLOGIS INC 4.625% DUE 01-15-2033 SEDOL: BMCZVY7	1,006,000.000	996,983.44	984,797.88

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PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	223,000.000	124,496.44	121,807.72
PROLOGIS L P 1.25% 10-15-2030 SEDOL: BMGKBT3	54,000.000	51,128.82	44,422.54
PROLOGIS L P 1.75% 07-01-2030 SEDOL: BQNKCH9	125,000.000	123,680.95	106,174.89
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	83,000.000	72,302.96	70,972.59
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	554,000.000	550,318.74	534,175.71
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	443,000.000	441,076.20	430,279.17
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	89,000.000	93,989.39	59,187.40
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	330,000.000	272,048.70	249,351.89
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	415,000.000	413,240.40	272,718.43
PUB SVC ENTERPRISE .8% DUE 08-15-2025 SEDOL: BKVKF36	825,000.000	807,068.83	799,027.62
PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054 SEDOL: BNDSYX2	56,000.000	59,837.97	56,202.20
PUBLIC STORAGE 3.385% 05-01-2029 SEDOL: BJN4QV4	100,000.000	111,537.00	94,939.56
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	25,000.000	31,039.02	21,078.31
PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 SEDOL: B3CH1C8	10,000.000	15,211.82	11,055.14
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9	51,000.000	52,981.86	51,844.99
PUGET ENERGY INC SR NT 2.893% 09-15-2051 SEDOL: BNBYGZ8	345,000.000	345,000.00	219,353.20
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	84,000.000	58,039.80	58,236.21
PVPTL EQUITABLE FINL LIFE GLOBAL FDG SR SECD MED TERM NT 1.1% 10-12-2026 SEDOL: BL6C943	575,000.000	556,260.75	574,310.07

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PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO SEDOL: BJLCQT8	625,000.000	576,587.50	577,952.12
PVTPL AS MILEAGE PLAN IP LTD 5.021% 10-20-2029 CUSIP: 00218QAA8	310,000.000	310,000.00	301,101.23
PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031 CUSIP: 00218QAB6	231,000.000	231,000.00	222,917.36
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 1.45% 01-08-2026 SEDOL: BNQP3Y4	67,000.000	66,980.57	64,239.09
PVTPL AVIATION CAPITAL GROUP 1.95% DUE 09-20-2026 BEO SEDOL: BP6GJP4	705,000.000	703,230.45	665,733.55
PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO CUSIP: 067316AF6	825,000.000	821,180.25	815,009.27
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	3,270,000.000	3,249,996.89	3,063,052.39
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	1,420,000.000	1,322,048.40	1,308,098.48
PVTPL BERRY GLOBAL INC 5.8% DUE 06-15-2031 BEO SEDOL: BNRR1F6	956,000.000	964,521.58	969,899.71
PVTPL BLACKSTONE PRIVATE CR FD 4.95% 09-26-2027 SEDOL: BRC3QJ6	582,000.000	577,990.02	571,362.83
PVTPL BLUE OWL CREDIT INCOME CORP. 5.8% 03-15-2030 SEDOL: BRBQCG5	1,255,000.000	1,241,884.40	1,218,213.77
PVTPL BOEING CO 6.298% 05-01-2029 SEDOL: BQ66FQ4	1,328,000.000	1,328,000.00	1,375,416.20
PVTPL BOEING CO 6.528% 05-01-2034 SEDOL: BQ66GR2	4,016,000.000	4,160,393.82	4,234,259.04
PVTPL BOEING CO 6.858% 05-01-2054 SEDOL: BQ66HN5	578,000.000	578,000.00	619,747.29
PVTPL BOEING CO 7.008% 05-01-2064 SEDOL: BQ66HK2	244,000.000	244,000.00	262,640.63
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	4,846,000.000	4,041,435.20	3,937,145.54
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	1,042,000.000	1,002,445.06	983,282.01
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	18,000.000	19,667.11	17,261.39

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PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	2,211,000.000	2,032,836.95	1,739,158.62
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	1,554,000.000	1,163,119.93	1,289,687.10
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	870,000.000	855,539.67	714,843.34
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	2,879,000.000	2,702,850.92	2,536,605.31
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	4,335,000.000	4,263,924.06	3,783,283.25
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	898,000.000	677,996.29	678,447.74
PVTPL BROOKLYN UNION GAS CO 4.487% 03-04-2049 BEO SEDOL: BJLZY82	62,000.000	74,022.10	50,047.64
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	118,000.000	118,000.00	97,795.19
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	122,000.000	104,211.18	102,781.04
PVTPL CMO BAMLL COML MTG SEC TR 2014-520M COML MTG CL C FLTG RT 08-15-2046 CUSIP: 05525MAG1	300,000.000	291,468.75	180,998.49
PVTPL CMO BFLD TRUST SR 24-UNIV CL B FLTG 11-15-2029 CUSIP: 08861RAC5	140,000.000	139,649.94	139,679.52
PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039 CUSIP: 05612RAA7	220,000.000	220,137.50	220,000.00
PVTPL CMO CASCADE MH ASSET TR 2021-MH1 TRUST 3.693% DUE 02-25-2046 BEO CUSIP: 14731QAD1	567,000.000	578,331.50	439,866.18
PVTPL CMO CASCADE MH ASSET TR 2021-MH1 25/02/2046 2.708% DUE 02-25-2046 BEO CUSIP: 14731QAB5	568,000.000	579,337.85	445,624.06
PVTPL CMO CASCADE MH ASSET TR 2021-MH1 25/02/2046 2.992% DUE 02-25-2046 BEO CUSIP: 14731QAC3	500,000.000	509,992.00	376,196.55
PVTPL CMO MORGAN STANLEY CAP I TR SER 2021-PLZA CL B 2.8098% DUE 11-09-2031 BEO CUSIP: 61773PAE1	990,000.000	1,012,979.68	719,693.37
PVTPL CMO MORGAN STANLEY CAP I TR SER 2021-PLZA CL C 2.8098% DUE 11-09-2031 BEO CUSIP: 61773PAG6	1,000,000.000	997,172.40	684,962.00
PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043 SEDOL: BWXCBJ2	600,000.000	555,984.38	510,333.36

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PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4	840,000.000	839,697.60	869,870.59
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	820,000.000	860,401.80	881,478.20
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL: BMBQ141	250,000.000	249,802.50	218,035.69
PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 7.375% DUE 02-01-2031 SEDOL: BL66VP0	517,000.000	525,258.75	544,050.47
PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0% 02-01-2029 SEDOL: BNK9N31	5,449,000.000	5,573,618.63	5,533,704.71
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031 SEDOL: B3P9916	123,185.910	160,926.39	132,410.77
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	65,000.000	68,563.95	67,375.10
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO SEDOL: B4K4RG4	182,000.000	194,425.64	194,006.36
PVTPL EAST OHIO GAS CO 1.3% DUE 06-15-2025/06-16-2020 BEO SEDOL: BM9M1N0	1,575,000.000	1,554,427.38	1,538,582.52
PVTPL EQT CORP SR NT 3.125% 05-15-2026 SEDOL: BMY692	20,000.000	19,017.00	19,355.91
PVTPL ERAC USA FINANCE LLC 5.2% 10-30-2034 SEDOL: BR1WPT7	711,000.000	710,367.21	717,004.10
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	154,000.000	151,056.50	149,522.45
PVTPL FIRSTENERGY TRANSMISSION LLC 5.0% 01-15-2035 SEDOL: BTFJ3Z0	642,000.000	642,642.09	629,371.35
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	687,000.000	692,763.62	705,187.43
PVTPL FOUNDRY JV HOLDCO LLC 6.25% 01-25-2035 SEDOL: BRRG3W2	847,000.000	871,416.05	866,217.14
PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032 SEDOL: BS2FMG8	89,000.000	89,000.00	89,888.84
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031 SEDOL: BQS6YD2	190,000.000	189,321.70	191,759.51
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 6.375% DUE 04-08-2030 SEDOL: BKPSDZ4	614,000.000	645,823.62	645,142.12

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PVTPL HYUNDAI CAP AMER 1.8% 10-15-2025 SEDOL: BMGR8G0	109,000.000	99,924.66	105,945.84
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SEDOL: BMTYVS1	915,000.000	902,308.95	923,876.09
PVTPL HYUNDAI CAPITAL AMERICA 5.68% 06-26-2028 SEDOL: BQXV119	241,000.000	249,661.54	246,045.39
PVTPL HYUNDAI CAPITAL AMERICA 5.7% 06-26-2030 SEDOL: BQYLWY8	756,000.000	763,461.72	773,624.51
PVTPL HYUNDAI CAPITAL AMERICA 6.25% 11-03-2025 SEDOL: BQ71Z79	87,000.000	87,646.41	88,205.64
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SEDOL: BNNFQD7	325,000.000	324,996.75	297,658.86
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL: BNNFQF9	965,000.000	918,682.55	826,492.16
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 1.23% DUE 10-01-2025 SEDOL: BNNFQC6	775,000.000	775,000.00	749,261.48
PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053 CUSIP: 47214BAB4	150,000.000	154,258.50	168,358.35
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	1,085,000.000	823,286.90	872,681.20
PVTPL MARS INC DEL 4.55% DUE 04-20-2028 SEDOL: BJJRMM0	1,150,000.000	1,164,559.00	1,143,896.21
PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032 SEDOL: BRT4R77	170,000.000	170,000.00	168,362.20
PVTPL MET TOWER GLOBAL FUNDING 5.25% 04-12-2029 SEDOL: BMDRD68	569,000.000	567,839.24	579,936.35
PVTPL METROPOLITAN LIFE GLOBAL FDG I 5.4% 09-12-2028 SEDOL: BNTB242	445,000.000	463,458.60	455,873.98
PVTPL METROPOLITAN LIFE GLOBAL FDG 1.875% 01-11-2027 SEDOL: BMVVM57	1,775,000.000	1,772,976.50	1,678,859.61
PVTPL MSCI INC SR NT 144A 3.875% DUE 02-15-2031/05-26-2020 BEO SEDOL: BM9PSB6	1,204,000.000	1,063,697.07	1,111,199.41
PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL: BK0RZV6	701,000.000	716,183.66	720,377.84
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	1,745,000.000	1,933,258.04	1,755,016.21

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United States - USD			
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	297,000.000	362,060.20	243,731.24
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	2,231,000.000	2,245,132.71	1,699,075.03
PVTPL NORTHWESTERN MUT GLOBAL FDG 1.75% DUE 01-11-2027 BEO SEDOL: BPG9FL1	1,375,000.000	1,373,886.25	1,296,213.35
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	1,360,000.000	1,259,700.64	958,494.87
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO SEDOL: BNKJS58	376,000.000	359,189.97	347,283.95
PVTPL NRG ENERGY INC 6.0% 02-01-2033 SEDOL: BSF0624	171,000.000	171,000.00	170,053.53
PVTPL NRG ENERGY INC 6.25% 11-01-2034 SEDOL: BSF0635	118,000.000	118,000.00	117,875.75
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	1,021,000.000	1,020,571.18	1,033,929.92
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55% 05-01-2028 SEDOL: BNVTWZ5	711,000.000	729,704.20	724,590.78
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO SEDOL: BMCKMX8	309,000.000	297,520.65	297,486.73
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 4.45% 01-29-2026 SEDOL: BJ7VRS5	149,000.000	148,694.55	147,847.18
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL: BNYGL12	1,525,000.000	1,520,775.75	1,505,974.45
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.25% 07-01-2029 SEDOL: BPLRNB6	578,000.000	577,283.28	583,577.73
PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034 SEDOL: BMTYKX9	745,000.000	739,621.10	753,572.30
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP: 74970WAA8	312,988.000	312,988.00	311,684.75
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	210,000.000	217,723.80	210,025.24
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	1,021,000.000	1,027,194.36	1,040,930.94
PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO SEDOL: BMVD766	225,000.000	224,876.25	213,020.59

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PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BPGN836	1,245,000.000	1,243,796.50	1,260,850.85
PVTPL SOLVENTUM CORP 5.45% 03-13-2031 SEDOL: BPGN869	1,583,000.000	1,581,232.73	1,596,298.94
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BPGN870	2,388,000.000	2,389,893.38	2,406,539.12
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BQBCWY4	1,236,000.000	1,212,767.65	1,238,250.81
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BPVFGY4	593,000.000	590,333.40	594,416.46
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	41,000.000	54,235.37	37,362.34
PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94	430,000.000	430,000.00	436,467.00
PVTPL TRANSDIGM INC 6.625% 03-01-2032 SEDOL: BNM6HC7	439,000.000	439,000.00	446,431.93
PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO SEDOL: BP4TZD5	746,000.000	753,460.00	757,993.44
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	1,085,000.000	1,069,050.50	1,045,016.97
PVTPL VICI PPTYS L P/VICI NT CO INC 4.125% DUE 08-15-2030 SEDOL: BKMHS72	360,000.000	342,990.00	333,567.29
PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 SEDOL: BJQTHL3	300,000.000	300,702.00	287,788.39
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SEDOL: BP6L0X4	159,000.000	164,217.93	164,084.66
PVTPL VISTRA OPERATIONS CO LLC 6.875% DUE 04-15-2032 SEDOL: BMDPV13	165,000.000	165,000.00	170,618.95
PVTPL 7-ELEVEN INC .95% DUE 02-10-2026 BEO SEDOL: BNNR8P9	675,000.000	665,352.53	642,090.80
QORVO INC SR NT 1.75% 12-15-2024 SEDOL: BQ721K7	575,000.000	573,930.50	572,151.80
QUALCOMM INC 3.25% DUE 05-20-2050 SEDOL: BMV6XQ7	103,000.000	71,831.64	72,951.75
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	82,000.000	79,266.21	69,883.30

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QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	580,000.000	567,361.80	505,419.75
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	85,000.000	81,033.83	78,512.40
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	285,000.000	283,518.00	207,083.58
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	324,000.000	327,222.61	296,781.90
REALTY INCOME CORP 3.4% DUE 01-15-2028 SEDOL: BNKCC11	195,000.000	186,506.15	187,883.63
REALTY INCOME CORP 3.95% DUE 08-15-2027 SEDOL: BMFRBM8	425,000.000	395,598.63	418,641.79
REALTY INCOME CORP 4.0% 07-15-2029 SEDOL: BN7H9F2	175,000.000	172,455.30	169,536.06
REALTY INCOME CORP 4.7% 12-15-2028 SEDOL: BN6QD58	90,000.000	91,560.95	89,908.31
REALTY INCOME CORP 4.9% DUE 07-15-2033 SEDOL: BN6QS53	40,000.000	37,550.80	39,324.12
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	230,000.000	226,260.20	223,972.72
REGAL REXNORD CORP 6.3% 02-15-2030 SEDOL: BNZHS13	1,293,000.000	1,336,509.45	1,338,955.26
REGENCY CENTERS CORP 5.25% 01-15-2034 SEDOL: BR87506	583,000.000	592,379.53	586,647.94
REGENCY CTRS L P 2.95% DUE 09-15-2029 SEDOL: BJQZJV5	350,000.000	347,329.50	321,241.32
REGENCY CTRS L P 5.1% 01-15-2035 SEDOL: BRXCX35	230,000.000	229,569.90	226,860.08
REGIONS FINANCIAL CORP 1.8% 08-12-2028 SEDOL: BM8DC20	650,000.000	648,342.50	578,543.10
REGIONS FINANCIAL CORP 5.722% 06-06-2030 SEDOL: BR4MSF1	1,370,000.000	1,370,000.00	1,390,806.93
REPUBLIC SERVICES INC 4.875% 04-01-2029 SEDOL: BN7K9H3	207,000.000	207,142.97	208,208.02
REPUBLIC SVCS INC FIXED 3.05% 03-01-2050 SEDOL: BKMGBY6	200,000.000	150,910.00	136,776.83

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REPUBLIC SVCS INC FIXED 3.375% 11-15-2027 SEDOL: BYZM730	196,000.000	206,215.06	189,568.63
REPUBLIC SVCS INC 3.95% DUE 05-15-2028 SEDOL: BD366T6	223,000.000	224,078.71	218,106.10
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	107,000.000	113,892.46	109,245.88
RETAIL OPP INV PARTNERSHIP LP 6.75% 10-15-2028 SEDOL: BR53N14	934,000.000	929,432.74	988,385.78
REVVITY INC SR NT 1.9% 09-15-2028 SEDOL: BNBVD91	650,000.000	560,358.50	582,523.23
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL: BZ0W055	345,000.000	396,536.10	348,243.45
ROPER TECHNOLOGIES INC 4.2% 09-15-2028 SEDOL: BGLFKF0	475,000.000	536,285.75	466,726.93
ROPER TECHNOLOGIES 3.8% DUE 12-15-2026 SEDOL: BZCD799	475,000.000	517,303.50	468,204.76
ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025 CUSIP: 78081BAH6	150,000.000	148,312.50	145,460.60
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	735,000.000	428,073.30	465,569.32
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	59,000.000	38,629.04	39,033.49
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	81,000.000	52,651.85	55,157.30
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	1,390,000.000	1,412,512.88	1,082,635.04
RTX CORPORATION 3.95% 08-16-2025 SEDOL: BYVN9D1	1,100,000.000	1,256,277.00	1,093,627.92
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	96,000.000	74,468.36	77,793.32
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3	1,026,000.000	1,159,436.60	1,003,395.97
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	1,900,000.000	2,191,608.96	1,582,301.28
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	114,000.000	122,341.42	96,763.82

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RTX CORPORATION 4.45% SEDOL: BYVN9N1 11-16-2038	315,000.000	313,147.80	287,576.30
RTX CORPORATION 4.5% SEDOL: B8J6DZ0 06-01-2042	1,387,000.000	1,501,320.87	1,234,934.48
RTX CORPORATION 5.15% SEDOL: BQS6Q47 DUE 02-27-2033	101,000.000	103,979.50	101,827.48
RTX CORPORATION 5.375% SEDOL: BQS6QG9 02-27-2053	1,586,000.000	1,607,313.18	1,562,242.43
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	413,000.000	426,935.12	442,372.46
RTX CORPORATION 6.125% SEDOL: B2RJSL0 DUE 07-15-2038	1,305,000.000	1,458,857.67	1,404,260.39
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	66,000.000	77,334.43	74,274.67
RYDER SYSTEM INC 6.6% 12-01-2033 SEDOL: BRJX0S6	161,000.000	167,513.29	174,918.21
S&P GLOBAL INC 5.25% 09-15-2033 SEDOL: BRRHLN2	92,000.000	92,107.81	94,246.37
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	85,000.000	94,858.78	82,675.59
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	769,000.000	812,226.25	769,393.87
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	362,000.000	312,076.20	242,246.95
SAN DIEGO GAS & ELEC CO 4.95% SEDOL: BQH60Q8 08-15-2028	611,000.000	612,368.01	617,036.20
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110	492,000.000	491,684.75	480,862.05
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	890,000.000	880,957.60	898,355.54
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	112,000.000	135,556.16	91,858.51
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	441,000.000	420,911.25	438,721.09
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.93937% 11-15-2034 SEDOL: BRJZ1R8	270,000.000	269,325.00	269,325.00

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SEMPRA ENERGY 3.25% 06-15-2027 SEDOL: BD6DZZ3	151,000.000	164,457.87	145,087.94
SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO SEDOL: BMD3T57	357,000.000	343,464.53	339,379.34
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	303,000.000	289,179.45	254,546.19
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	2,121,000.000	2,444,469.08	1,658,842.03
SEMPRA 5.4% 08-01-2026 SEDOL: BRV2JV7	613,000.000	613,114.83	619,264.10
SEMPRA 6.875% 10-01-2054 CUSIP: 816851BS7	584,000.000	578,416.96	594,325.71
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	140,000.000	137,715.20	143,560.78
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	375,000.000	373,597.50	312,964.61
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	594,000.000	578,599.96	462,322.92
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WVK8	112,000.000	75,302.08	77,002.86
SHELL INTL FIN B V 3.875% DUE 11-13-2028 SEDOL: BFXPTR6	375,000.000	426,551.25	365,926.84
SHERWIN WILLIAMS CO 4 DUE 12-15-2042 SEDOL: B93L8Z3	500,000.000	468,040.58	408,921.85
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	163,000.000	109,555.25	103,753.64
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL: BJN50M6	45,000.000	38,834.22	31,303.83
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	74,000.000	54,954.53	56,785.11
SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 SEDOL: BDGKST9	1,122,000.000	1,240,703.58	1,089,847.72
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	665,000.000	631,063.88	574,398.46
SHR TR 2024-LXRY 7.05% 10-15-2041 CUSIP: 784234AA4	320,000.000	320,500.00	320,399.14

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SIMON PPTY GROUP L FIXED 3.25% SEDOL: BKMGGX9 09-13-2049	767,000.000	769,848.50	535,026.26
SKYWORKS SOLUTIONS INC 1.8% DUE SEDOL: BMCF891 06-01-2026 BEO	175,000.000	174,916.00	166,519.47
SMUCKER J M CO 5.9% 11-15-2028 SEDOL: BMTQVF4	612,000.000	611,730.72	639,033.56
SONOCO PRODUCTS CO 4.45% 09-01-2026 SEDOL: BSRJBM4	130,000.000	129,906.40	129,125.59
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	133,000.000	132,489.28	100,507.72
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	399,000.000	350,332.50	292,557.03
SOUTHERN CALI EDISON 5.45% 06-01-2031 SEDOL: BS5WL03	352,000.000	372,373.76	360,683.33
SOUTHERN CALIF EDISON CO SR NT 2.75% SEDOL: BP4ZDJ5 02-01-2032	114,000.000	113,958.96	98,734.66
SOUTHERN CALIF EDISON CO SR NT 3.45% SEDOL: BP4ZDL7 02-01-2052	101,000.000	98,409.44	71,632.58
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021G 2.5% 06-01-2031 SEDOL: BN6M4G4	480,000.000	479,060.74	417,031.86
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	603,000.000	583,961.14	592,231.81
SOUTHERN CALIF EDISON CO 2.95% DUE SEDOL: BN7QLH5 02-01-2051	160,000.000	127,934.18	104,368.65
SOUTHERN CALIF EDISON CO 3.65% SEDOL: BJVNJQ9 02-01-2050	1,092,000.000	1,072,922.24	813,363.85
SOUTHERN CALIF EDISON CO 4.125% SEDOL: BFMZDC0 03-01-2048	534,000.000	548,565.13	434,641.70
SOUTHERN CALIF EDISON CO 4.875% SEDOL: BJMTK74 03-01-2049	40,000.000	45,922.40	36,578.12
SOUTHERN CALIF EDISON CO 5.75% SEDOL: BRC25V8 04-15-2054	111,000.000	111,373.07	113,608.44
SOUTHERN CALIF EDISON CO 5.875% SEDOL: BRRFJ32 12-01-2053	37,000.000	36,911.20	38,286.89
SOUTHERN CALIF EDISON CO 6.03% DUE SEDOL: BQMS2D0 03-01-2053	92,000.000	93,056.82	92,986.40

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SOUTHERN CALIF GAS CO 5.05% SEDOL: BP813F5	09-01-2034 424,000.000	423,879.16	422,926.20
SOUTHERN CO GAS CAP 3.15% SEDOL: BMYR583	09-30-2051 300,000.000	297,342.00	197,808.21
SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL: BYT1506	800,000.000	867,703.00	782,071.48
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	140,000.000	111,465.45	118,833.08
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	521,000.000	520,228.92	506,757.98
SOUTHERN CO 5.2% 06-15-2033 SEDOL: BNBXR96	485,000.000	461,263.60	486,997.27
SOUTHERN PWR CO SR NT SER 2021A .9% SEDOL: BN7QLJ7	01-15-2026 200,000.000	199,510.00	190,882.70
SOUTHERN PWR CO 5.15% DUE 09-15-2041 SEDOL: B6ST6C4	71,000.000	88,762.09	67,840.09
SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO SEDOL: B05KYP7	31,000.000	38,708.87	31,231.69
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL: B469DS7	795,000.000	837,226.05	712,325.33
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	115,000.000	86,378.80	92,579.85
SOUTHN CAL EDISON 5.35% DUE 07-15-2035 SEDOL: B0BXDD1	40,000.000	50,873.35	40,358.49
SOUTHN CAL EDISON 5.625% DUE 02-01-2036 SEDOL: B0XP1G4	58,000.000	74,593.18	59,507.90
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	47,000.000	61,740.15	49,314.10
SOUTHN CAL EDISON 6% DUE 01-15-2034 SEDOL: 2317894	110,000.000	121,009.90	117,425.42
SOUTHWESTN PUB SVC FIXED 4.4% SEDOL: BGYKMF6	11-15-2048 53,000.000	68,124.32	44,008.95
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	350,000.000	285,857.50	292,540.00
SPRINT CAP CORP 6.875% DUE 11-15-2028 SEDOL: 2327354	681,000.000	733,724.13	730,336.91

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United States - USD			
REIT COML MTG TR FLTG RT 5.68258% DUE 11-15-2036 CUSIP: 85236WCG9	355,000.000	352,337.50	353,225.00
ST STR CORPORATION FIXED 4.164% DUE 08-04-2033 SEDOL: BNVW3L7	760,000.000	760,000.00	718,880.28
STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 SEDOL: BM8B8C6	35,000.000	24,294.20	24,038.01
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	650,000.000	451,106.50	452,730.10
STARBUCKS CORP 4.0% 11-15-2028 SEDOL: BFXV4Q8	425,000.000	403,571.50	415,438.53
STEEL DYNAMICS INC SR NT 5.375% 08-15-2034 SEDOL: BSMQ0D4	573,000.000	585,496.63	577,094.22
STEEL DYNAMICS INC 1.65% DUE 10-15-2027 SEDOL: BL68NB6	300,000.000	297,909.00	274,357.14
STEEL DYNAMICS INC 2.4% DUE 06-15-2025 CUSIP: 858119BL3	45,000.000	44,828.55	44,294.39
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL: BL68N83	468,000.000	419,031.64	320,115.31
STERIS PLC 2.7% DUE 03-15-2031 BEO SEDOL: BN486G8	368,000.000	339,978.56	319,401.50
STRYKER CORP FIXED 1.15% DUE 06-15-2025 SEDOL: BMWJ0Z3	225,000.000	224,473.50	220,111.56
STRYKER CORP 3.375% DUE 11-01-2025 SEDOL: BYQGY29	200,000.000	223,994.00	197,795.22
STRYKER CORP 4.85% 12-08-2028 SEDOL: BMWC9W2	745,000.000	744,277.35	749,833.83
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SEDOL: BD35XP8	810,000.000	876,961.50	793,152.10
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	290,000.000	263,524.58	265,150.55
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,083,000.000	1,004,996.59	991,381.18
SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL: BNG3S76	560,000.000	560,454.00	490,015.89
SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	267,000.000	267,000.00	206,532.39

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SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	252,000.000	252,578.26	184,011.92
SUTTER HEALTH 4.091% DUE 08-15-2048 SEDOL: BFMNXF7	90,000.000	72,982.80	75,596.13
SUTTER HEALTH 5.164% DUE 08-15-2033 SEDOL: BQB9ZY6	57,000.000	58,693.47	57,516.24
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033 SEDOL: BR1H3B0	53,000.000	54,712.43	54,265.93
SYSCO CORP 3.3% DUE 07-15-2026 SEDOL: BYQ4QL6	300,000.000	320,451.00	293,180.80
SYSCO CORP 5.95% DUE 04-01-2030 SEDOL: BM5M5P4	332,000.000	390,687.64	348,316.86
SYSCO CORPORATION 3.15% 12-14-2051 SEDOL: BNZHQV9	320,000.000	317,785.60	214,039.09
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	238,000.000	239,312.34	234,301.88
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6	3,286,000.000	3,340,667.16	3,217,297.86
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	230,000.000	217,548.85	203,495.01
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	10,000.000	9,883.97	10,021.59
T-MOBILE USA INC SR SECD NT 1.5% 02-15-2026 SEDOL: BN0ZP55	1,775,000.000	1,771,858.00	1,704,354.54
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	217,000.000	205,620.64	149,867.71
T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL: BM8GZS6	1,475,000.000	1,505,082.11	1,355,312.23
T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5	812,000.000	805,597.77	786,348.76
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1	455,000.000	464,412.50	402,991.00
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	182,000.000	156,212.00	126,493.22
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	475,000.000	505,937.50	435,550.35

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T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	897,000.000	991,050.45	891,077.14
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	697,000.000	491,823.70	481,284.64
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	3,214,000.000	3,212,507.21	3,052,402.78
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	3,620,000.000	3,399,737.30	3,073,852.92
T-MOBILE USA INC 4.75% 02-01-2028 CUSIP: 87264AAV7	1,348,000.000	1,344,881.27	1,342,322.22
T-MOBILE USA INC 4.95% DUE 03-15-2028 SEDOL: BMWSCLO	1,053,000.000	1,037,819.31	1,058,863.45
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	450,000.000	438,858.00	448,053.93
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	226,000.000	218,953.32	214,187.00
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	563,000.000	575,504.02	571,214.77
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	218,000.000	234,202.03	228,998.53
TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034 SEDOL: BS558R8	370,000.000	390,227.90	376,277.35
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	47,000.000	41,928.23	40,903.71
TARGA RES CORP 6.125% 03-15-2033 SEDOL: BQ3PVF5	173,000.000	179,792.68	180,774.02
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	809,000.000	876,755.85	868,948.99
TARGA RES CORP 6.5% 03-30-2034 SEDOL: BN12KV6	945,000.000	1,017,434.25	1,013,765.08
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	2,768,000.000	2,837,050.63	1,935,446.91
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 SEDOL: BMF5HB3	261,000.000	258,768.97	155,552.33
TEXAS HEALTH RES 4.33% DUE 11-15-2055 SEDOL: BX90B31	188,000.000	200,991.60	162,880.50

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TEXAS INSTRS INC 2.7% 09-15-2051 CUSIP: 882508BM5	120,000.000	119,168.40	76,367.66
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	710,000.000	689,886.00	695,576.43
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	220,000.000	211,882.00	207,823.76
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	49,000.000	36,458.24	35,527.61
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044 SEDOL: BH550S6	55,000.000	52,658.65	54,787.00
THERMO FISHER 2.6% DUE 10-01-2029 SEDOL: BKTRRQ6	900,000.000	967,345.00	821,552.70
THERMO FISHER 4.1% DUE 08-15-2047 SEDOL: BF2K6Q0	107,000.000	97,424.59	90,173.77
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	148,000.000	185,007.10	124,636.13
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	920,000.000	1,063,178.12	884,712.86
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	330,000.000	397,917.30	320,718.32
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	500,000.000	546,295.00	509,411.77
TOTAL SYS SVCS INC 4.45% 06-01-2028 SEDOL: BG0Q4X0	59,000.000	57,331.48	57,969.44
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026 SEDOL: BD1DGK0	596,000.000	592,783.69	594,725.42
TOYOTA MTR CR CORP 4.55% 08-09-2029 SEDOL: BSMRJY1	467,000.000	466,051.99	463,818.64
TRACTOR SUPPLY CO 5.25% 05-15-2033 SEDOL: BQPF7P5	455,000.000	452,993.45	456,952.89
TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030 SEDOL: BLGBPG4	800,000.000	801,420.50	689,561.24
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909	465,000.000	465,000.00	473,718.41
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	290,000.000	290,000.00	284,206.15

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TRUIST FINL CORP 5.711% 01-24-2035 SEDOL: BMGC3Z9	1,960,000.000	2,048,729.50	1,995,494.38
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SEDOL: BF9MYY3	109,000.000	95,340.17	92,139.25
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	1,401,000.000	1,380,219.32	1,356,049.59
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	840,000.000	840,000.00	864,167.94
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	591,000.000	608,593.29	611,107.39
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	1,084,000.000	1,108,564.18	1,124,826.15
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL: BP4YGGZ9	724,000.000	723,761.08	703,915.33
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	910,000.000	914,176.85	867,845.85
UDR INC FIXED 1.9% DUE 03-15-2033 SEDOL: BMC74N3	120,000.000	114,324.48	93,255.25
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	90,000.000	90,000.00	85,208.37
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	287,000.000	286,293.98	227,133.33
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	562,000.000	384,814.44	373,363.17
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	421,000.000	265,137.99	256,752.80
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	76,000.000	55,679.12	54,265.94
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	66,000.000	47,389.59	48,603.57
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	69,000.000	55,319.37	53,862.81
UNION PAC CORP 3.875% DUE 02-01-2055 SEDOL: BXVMD51	44,000.000	46,385.73	34,384.85
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	68,000.000	53,928.08	52,413.29

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UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJVB0	127,000.000	102,879.35	98,593.04
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	46,000.000	46,547.09	39,415.89
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5	63,000.000	56,859.39	55,720.42
UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053 SEDOL: BNGF9M4	52,000.000	53,044.68	49,525.91
UNITED AIRLINES INC 5.45% 08-15-2038 SEDOL: BNM9JK8	690,000.000	690,000.00	698,130.62
UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CL A 5.875% 08-15-2038 SEDOL: BNM9JCO	669,000.000	669,000.00	688,676.90
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL: BT02B05	1,775,000.000	1,774,281.54	1,805,907.46
UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030 SEDOL: BLBRZH8	2,970,000.000	2,966,866.65	3,049,340.38
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	61,000.000	45,462.08	44,264.34
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	3,372,000.000	2,959,372.55	2,210,063.46
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	189,000.000	152,747.79	141,550.25
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	924,000.000	674,249.75	644,900.34
UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL: BNKBTY0	1,400,000.000	1,394,946.00	1,366,610.31
UNITEDHEALTH GROUP INC 4.5% 04-15-2033 SEDOL: BN7K9K6	56,000.000	55,569.36	54,209.98
UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL: BPDY832	1,707,000.000	1,771,268.55	1,710,927.57
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	1,019,000.000	1,001,503.87	959,945.23
UNITEDHEALTH GROUP INC 5.15% 07-15-2034 SEDOL: BPDY843	2,494,000.000	2,513,042.82	2,512,830.89
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	10,000.000	9,422.60	9,392.40

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UNITEDHEALTH GROUP INC 5.375% SEDOL: BQB5GF2 04-15-2054	401,000.000	398,459.26	394,208.82
UNITEDHEALTH GROUP INC 5.5% SEDOL: BQB5GH4 04-15-2064	2,025,000.000	2,022,813.23	1,993,653.22
UNITEDHEALTH GROUP INC 5.625% SEDOL: BPDY7Z7 07-15-2054	1,060,000.000	1,098,637.00	1,078,229.50
UNITEDHEALTH GROUP INC 5.778% SEDOL: BPDY8C1 07-15-2044	4,405,000.000	4,437,624.97	4,454,402.70
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	49,000.000	41,092.87	40,142.03
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	46,000.000	41,368.98	35,048.87
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9	525,000.000	592,324.44	522,125.19
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	232,000.000	228,176.00	172,510.57
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL: BZ0X5W0	225,000.000	281,886.75	189,422.49
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	119,000.000	138,105.40	109,400.32
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	40,000.000	42,298.80	41,446.90
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	84,000.000	83,491.40	88,033.70
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	460,000.000	498,819.40	488,563.87
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	125,000.000	146,470.00	138,823.21
UNIV SOUTHN CAL 3.226% DUE 10-01-2120 SEDOL: BLBL785	240,000.000	240,000.00	146,522.74
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	180,000.000	150,555.60	147,666.98
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	181,000.000	149,892.59	148,986.43
UNIVERSITY PA TRUSTEES 3.61% DUE 02-15-2119 REG SEDOL: BJQ1ZM6	420,000.000	420,000.00	286,233.26

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UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051 SEDOL: BSKK2J4	55,000.000	39,683.05	37,875.76
US BANCORP 5.678% 01-23-2035 SEDOL: BRBCTL7	1,080,000.000	1,080,000.00	1,107,047.01
UTD AIRLINES PASS 3.1% DUE 04-07-2030 SEDOL: BDHDQN7	222,536.030	220,310.68	204,138.06
UTD AIRLS 2014-1 4% DUE 10-11-2027 SEDOL: BL2FPD7	0.010	0.01	0.01
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	71,000.000	42,860.33	41,893.51
VA ELEC & PWR CO 3.3% DUE 12-01-2049 SEDOL: BJV0KP6	55,000.000	40,185.20	38,959.68
VA ELEC & PWR CO 3.5% DUE 03-15-2027 SEDOL: BF2NLX1	525,000.000	587,842.50	512,498.72
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	142,000.000	115,662.41	109,717.04
VA ELEC & PWR CO 4.2% DUE 05-15-2045 SEDOL: BXPB5G9	195,000.000	240,852.30	161,842.29
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	35,000.000	42,047.60	28,025.15
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964	23,000.000	33,921.15	24,941.35
VA ELEC & PWR CO 6% DUE 01-15-2036 SEDOL: B0WGMS7	65,000.000	70,298.80	68,865.26
VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL: B1YYQG2	365,000.000	410,686.80	384,355.72
VENTAS RLTY LTD PARTNERSHIP 5.625% 07-01-2034 SEDOL: BM8JC84	615,000.000	607,312.50	628,694.65
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	18,000.000	22,902.26	16,073.01
VERALTO CORP 5.35% 09-18-2028 SEDOL: BQB69X4	2,200,000.000	2,198,570.00	2,240,677.43
VERISK ANALYTICS INC 5.25% 06-05-2034 SEDOL: BRJQ825	125,000.000	122,960.00	125,708.90
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 SEDOL: BMV8VC5	1,208,000.000	1,224,269.93	1,007,163.44

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VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	1,305,000.000	1,063,599.74	928,577.12
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	81,000.000	52,920.57	51,613.79
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,629,000.000	1,198,009.84	1,007,795.89
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBMM3	16,000.000	9,671.04	9,704.23
VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29	450,000.000	507,924.00	413,292.88
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	1,469,000.000	1,285,217.67	1,127,637.86
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL: BGDQ891	707,000.000	820,819.78	698,103.06
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	4,560,000.000	3,321,470.02	3,529,603.61
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	519,000.000	482,357.49	369,426.87
VERIZON COMMUNICATIONS 5.5% 02-23-2054 SEDOL: BP6GQM0	43,000.000	43,933.10	42,774.97
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43	675,000.000	565,083.00	585,957.65
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	49,000.000	44,116.66	42,862.35
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	11,000.000	10,074.68	10,114.31
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	55,000.000	44,633.05	43,410.39
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	47,000.000	44,433.33	43,271.62
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	44,000.000	45,373.68	44,311.87
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	754,000.000	535,466.13	543,369.04
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	111,000.000	83,501.76	86,022.10

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VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	202,000.000	171,531.60	171,911.72
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	419,000.000	495,671.63	417,938.69
VIACOMCBS INC 4.2% DUE 05-19-2032 REG SEDOL: BMF6F90	105,000.000	92,592.15	91,500.87
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	677,000.000	643,976.34	635,524.61
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	624,000.000	619,106.13	611,082.26
VICI PROPERTIES LP 6.125% 04-01-2054 SEDOL: BQJQKM2	74,000.000	74,189.44	74,465.16
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	1,181,000.000	1,114,846.93	766,505.23
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	89,000.000	79,731.54	77,705.67
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	17,000.000	21,652.61	15,321.69
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 SEDOL: BN7K3Z9	270,000.000	273,864.00	268,149.38
VIRGINIA ELEC & PWR CO 5.0% 01-15-2034 SEDOL: BQB70S9	2,035,000.000	2,013,754.25	2,017,050.14
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	374,000.000	359,453.83	371,292.24
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	162,000.000	164,193.33	163,441.75
VISA INC 3.15% DUE 12-14-2025 SEDOL: BYPHGN8	525,000.000	589,048.37	517,811.66
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	328,000.000	324,621.64	320,734.83
VMWARE INC 4.65% DUE 05-15-2027 SEDOL: BKQNBLO	1,332,000.000	1,382,439.29	1,329,744.78
VMWARE LLC SR NT 1.8% 08-15-2028 SEDOL: BM8BNP4	250,000.000	248,702.50	223,915.89
VODAFONE AIRTOUCH PLC FORMERLY VODAFONE GRP PLC 6/28/1999 7.875 DUE 2-15-30 BEO CUSIP: 92857TAH0	6,000.000	6,835.32	6,863.96

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Corporate Debt Instruments - Other			
United States - USD			
VOYA FINL INC 3.65% DUE 06-15-2026 SEDOL: BZBZ075	475,000.000	537,538.25	466,508.96
W P CAREY INC 4.25% DUE 10-01-2026 SEDOL: BD3RRV8	335,000.000	378,962.05	331,093.92
W VA UNIV HLTH SYS 3.129% DUE 06-01-2050 SEDOL: BMCWLF9	628,000.000	630,989.14	412,747.42
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	230,000.000	209,746.20	209,402.07
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	4,597,000.000	4,597,000.00	4,427,333.10
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	441,000.000	388,326.96	386,462.95
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	4,626,000.000	3,967,541.17	3,460,430.77
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	3,172,000.000	2,587,653.70	2,389,212.32
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	91,000.000	73,073.00	69,847.86
WASTE CONNECTIONS 3.05% DUE 04-01-2050 SEDOL: BK9RVX1	200,000.000	147,502.00	134,892.12
WASTE MANAGEMNT INC 4.8% 03-15-2032 SEDOL: BT059Q6	1,322,000.000	1,318,100.10	1,315,177.05
WASTE MGMT INC DEL .75% DUE 11-15-2025 SEDOL: BL54TX9	575,000.000	574,016.75	552,454.50
WASTE MGMT INC DEL 3.15% DUE 11-15-2027 SEDOL: BF4L069	325,000.000	301,850.25	312,592.60
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.88934% 11-15-2041 CUSIP: 951913AA0	580,000.000	578,550.00	579,804.95
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP: 95000U2V4	100,000.000	96,707.00	97,059.63
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	1,575,000.000	1,635,564.76	1,552,284.11
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	3,000,000.000	2,802,137.70	2,803,188.60
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	1,405,000.000	1,435,590.50	1,222,948.57

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United States - USD			
WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026 SEDOL: BPPBPJ7	25,000.000	25,000.00	24,851.56
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	440,000.000	440,000.00	330,678.33
WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	200,000.000	209,524.00	193,672.18
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8	775,000.000	878,623.50	755,920.94
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	1,986,000.000	1,848,972.63	1,645,401.26
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	775,000.000	730,057.70	682,334.79
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	268,000.000	241,077.86	234,241.65
WELLS FARGO & CO 4.808% 07-25-2028 CUSIP: 95000U3A9	765,000.000	754,244.10	764,158.35
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	48,000.000	44,195.04	42,910.46
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	240,000.000	307,901.10	230,583.91
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	1,304,000.000	1,492,169.69	1,282,966.69
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	2,253,000.000	2,238,911.73	2,210,659.64
WELLS FARGO & COMPANY 5.198% 01-23-2030 SEDOL: BQWR475	650,000.000	669,194.50	656,461.52
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	3,883,000.000	3,970,471.63	3,938,259.90
WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7	46,000.000	48,219.50	46,778.15
WELLTOWER INC 2.8% DUE 06-01-2031 BEO SEDOL: BN77D83	73,000.000	65,866.44	64,450.15
WELLTOWER INC 3.85% DUE 06-15-2032 SEDOL: BPGBNT1	365,000.000	324,389.11	338,827.88
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL: BDDMN60	663,000.000	798,422.17	616,875.08

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United States - USD			
WESTERN MIDSTREAM OPER LP 5.45% 11-15-2034 SEDOL: BTCK8V7	816,000.000	813,902.88	795,746.96
WESTN GAS PARTNERS 3.95% DUE 06-01-2025 SEDOL: BYLHT44	350,000.000	336,682.50	347,764.80
WESTROCK CO CORP BOND 3.75% 03-15-2025 SEDOL: BHLNNP2	119,000.000	129,713.57	118,373.14
WI ELEC PWR CO 4.25 06-01-2044 SEDOL: BMMB3J4	34,000.000	41,246.77	28,651.32
WI ELEC PWR CO 5.7% DUE 12-01-2036 SEDOL: B1GKMM6	26,000.000	35,884.05	27,588.97
WILLIAMS COS INC 5.65% 03-15-2033 SEDOL: BQMS2Q3	450,000.000	449,509.50	461,063.20
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	1,646,000.000	2,166,405.23	1,625,903.43
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SEDOL: BKLMSH7	100,000.000	102,666.00	91,258.97
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	119,000.000	118,339.55	113,559.21
WISCONSIN ELECTRIC POWER CO 4.6% 10-01-2034 SEDOL: BS6WWN2	800,000.000	799,848.00	774,859.22
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	215,000.000	214,610.85	139,121.24
WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL: BPP2F22	500,000.000	499,705.00	487,756.58
WORKDAY INC SR NT 3.8% 04-01-2032 SEDOL: BPP2DY0	525,000.000	523,895.50	484,859.08
WORKDAY INC 3.7% 04-01-2029 SEDOL: BPP2F00	525,000.000	524,968.50	503,477.71
WP CAREY INC 2.45% 02-01-2032 SEDOL: BMHF5H3	350,000.000	346,668.00	291,948.37
WRKCO INC 4.65% 03-15-2026 SEDOL: BJHGHL3	431,000.000	448,187.30	429,120.60
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	100,000.000	140,494.00	106,319.48
XCEL ENERGY INC 1.75% 03-15-2027 SEDOL: BPCJNQ6	1,425,000.000	1,287,316.50	1,331,009.78

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United States - USD			
XCEL ENERGY INC 3.3% DUE 06-01-2025 SEDOL: BYNHYC5	100,000.000	110,025.00	98,926.76
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	1,605,000.000	1,448,226.08	1,133,723.22
YALE NEW HAVEN 2.496% DUE 07-01-2050 SEDOL: BLN8L26	35,000.000	21,116.20	21,265.80
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	151,000.000	196,614.37	130,496.92
ZOETIS INC 3.0% DUE 09-12-2027 SEDOL: BF58H80	675,000.000	729,069.67	646,785.37
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	450,000.000	453,499.69	359,915.97
1ST HORIZON NATL FIXED 4% DUE 05-26-2025 SEDOL: BMH5Q47	200,000.000	199,238.00	198,271.72
3M CO FIXED 2.875% 10-15-2027 SEDOL: BD6NJF1	400,000.000	381,096.00	381,680.03
3M CO 2.375% DUE 08-26-2029 SEDOL: BK4H0C8	830,000.000	752,685.92	746,240.14
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	642,000.000	504,364.64	494,421.33
Total United States - USD		1,091,988,628.24	1,022,857,307.32
Total Corporate Debt Instruments - Other		1,233,623,488.99	1,157,094,923.05
Corporate Stock - Preferred			
United States - USD			
ACCESSLINE HOLDINGS INC SER A PFD STK CUSIP: 004992319	1,195,519.000	3,124,154.50	0.00
Total United States - USD		3,124,154.50	0.00
Total Corporate Stock - Preferred		3,124,154.50	0.00

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Corporate Stock - Common			
Austria - EUR			
ERSTE GROUP BANK AG NPV SEDOL: 5289837	16,400.000	485,996.08	921,213.18
Total Austria - EUR		485,996.08	921,213.18
Canada - CAD			
BROOKFIELD CORP CLASS A LTD VOTING SHS SEDOL: BPCPYT4	27,753.000	1,128,664.08	1,469,926.46
Total Canada - CAD		1,128,664.08	1,469,926.46
Canada - USD			
CAMECO CORP COM SEDOL: 2158684	41,700.000	837,674.81	2,177,574.00
Total Canada - USD		837,674.81	2,177,574.00
France - EUR			
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	1,500.000	472,000.46	993,044.13
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEDOL: BPBPJ01	33,500.000	1,075,306.67	1,129,266.08
Total France - EUR		1,547,307.13	2,122,310.21
France - USD			
ADR TOTALENERGIES SE SPONSORED ADR SEDOL: 2898032	24,700.580	1,245,098.67	1,545,268.28
Total France - USD		1,245,098.67	1,545,268.28
Germany - EUR			
MUENCHENER RUECKVE NPV(REGD) SEDOL: 5294121	3,850.000	981,053.67	1,965,319.78
NEMETSCHEK SE ORD NPV SEDOL: 5633962	14,200.000	1,005,328.45	1,533,144.19
RATIONAL AG NPV SEDOL: 5910609	1,200.000	1,125,705.66	1,172,502.09

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Corporate Stock - Common			
Germany - EUR			
SYMRISE AG NPV (BR) SEDOL: B1JB4K8	6,952.000	588,444.92	834,746.80
Total Germany - EUR		3,700,532.70	5,505,712.86
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	117,000.000	1,033,271.97	924,785.19
Total Hong Kong - HKD		1,033,271.97	924,785.19
Japan - JPY			
FANUC CORP NPV SEDOL: 6356934	28,500.000	1,025,600.32	770,290.50
MONOTARO CO.LTD NPV SEDOL: B1GHR88	103,600.000	939,877.84	1,576,189.07
NIDEC CORPORATION NPV SEDOL: 6640682	20,800.000	173,534.40	420,028.23
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	30,400.000	1,146,337.44	1,850,443.46
PAN PACIFIC INTERNATIONAL HOLDINGS CORP SEDOL: 6269861	34,200.000	741,327.22	859,462.33
SONY GROUP CORPORA NPV SEDOL: 6821506	82,500.000	852,772.84	1,475,061.55
** TOKYO CENTURY CORPORATION SEDOL: 6679794	136,000.000	1,363,946.31	1,396,829.15
Total Japan - JPY		6,243,396.37	8,348,304.29
Japan - USD			
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR SEDOL: 2747327	81,000.000	484,015.50	856,980.00
Total Japan - USD		484,015.50	856,980.00
Korea, Republic of - KRW			
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720	28,500.000	829,814.72	1,222,608.70

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Corporate Stock - Common			
Korea, Republic of - KRW			
Total Korea, Republic of - KRW		829,814.72	1,222,608.70
Netherlands - EUR			
DSM FIRMENICH AG EUR0.01 SEDOL: BPCPSD6	7,800.000	920,713.66	923,866.51
HEINEKEN NV EUR1.60 SEDOL: 7792559	8,000.000	687,328.63	655,732.65
Total Netherlands - EUR		1,608,042.29	1,579,599.16
Netherlands - USD			
COCA-COLA EUROPACIFIC PARTNERS CUSIP: G25839104	6,631.000	391,819.67	503,956.00
Total Netherlands - USD		391,819.67	503,956.00
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	51,103.000	631,895.75	1,493,417.48
Total Singapore - SGD		631,895.75	1,493,417.48
Sweden - SEK			
ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL: BYPC1T4	30,400.000	612,582.37	945,804.93
Total Sweden - SEK		612,582.37	945,804.93
Switzerland - USD			
ALCON AG COM USD0.04 WI SEDOL: BJXBP41	14,700.000	886,634.41	1,351,665.00
Total Switzerland - USD		886,634.41	1,351,665.00
United Kingdom - GBP			
GSK PLC ORD GBP0.3125 SEDOL: BN7SWP6	48,000.000	912,821.73	859,328.54

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Corporate Stock - Common			
United Kingdom - GBP			
RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1	169,000.000	1,253,171.11	841,940.12
Total United Kingdom - GBP		2,165,992.84	1,701,268.66
United States - USD			
#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024 CUSIP: 565849106	16,334.000	396,085.41	452,451.80
ACCESSLINE HOLDINGS INC COM STK CUSIP: 004992301	2,758,236.000	8,016,134.50	0.00
ADOBE INC COM SEDOL: 2008154	3,100.000	355,355.44	1,482,048.00
AES CORP COM CUSIP: 00130H105	32,480.000	669,938.36	535,595.20
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	1,514.000	196,750.33	197,289.34
ALLSTATE CORP COM CUSIP: 020002101	4,009.000	527,240.37	747,758.68
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	2,289.000	260,043.67	295,120.77
AMEREN CORP COM CUSIP: 023608102	6,663.000	583,102.56	580,413.93
AMES DEPT STORES INC LITIGATION TR UNIT DESP CUSIP: 030789705	495,730.000	0.00	0.00
AMETEK INC NEW COM CUSIP: 031100100	4,119.000	432,985.99	755,177.46
AMGEN INC COM SEDOL: 2023607	4,800.000	806,017.97	1,536,768.00
ARCH CAPITAL GROUP COM STK CUSIP: G0450A105	3,599.000	178,968.03	354,717.44
ASHLAND INC COM USD0.01 CUSIP: 044186104	6,908.000	622,095.36	584,209.56
AVERY DENNISON CORP COM CUSIP: 053611109	1,881.000	354,524.32	389,423.43
** BALL CORP COM CUSIP: 058498106	8,045.000	534,351.92	476,666.25
BIOGEN INC COMMON STOCK CUSIP: 09062X103	1,888.000	427,488.72	328,512.00

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Corporate Stock - Common			
United States - USD			
** BJS WHSL CLUB HLDGS INC COM CUSIP: 05550J101	3,668.000	318,200.86	310,789.64
** CELANESE CORP DEL COM STK CUSIP: 150870103	2,546.000	303,592.18	320,719.62
CENCORA INC CUSIP: 03073E105	2,146.000	285,941.99	489,459.68
CENTERPOINT ENERGY INC COM CUSIP: 15189T107	19,043.000	576,907.02	562,339.79
CITIZENS FINL GROUP INC COM CUSIP: 174610105	9,280.000	353,427.24	390,873.60
CMS ENERGY CORP COM CUSIP: 125896100	7,621.000	416,637.03	530,497.81
COCA COLA CO COM SEDOL: 2206657	19,100.000	886,666.53	1,247,421.00
COMFORT SYS USA INC COM CUSIP: 199908104	431.000	171,297.33	168,538.24
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108	1,114.000	283,311.96	258,826.76
DANAHER CORP COM SEDOL: 2250870	5,500.000	354,185.60	1,351,130.00
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	3,237.000	482,847.80	572,204.49
DOLBY LABORATORIES INC CL A COM STK SEDOL: B04NJM9	13,300.000	1,241,799.66	969,570.00
DOMINOS PIZZA INC COM CUSIP: 25754A201	434.000	177,589.11	179,558.82
DT MIDSTREAM INC COM USD0.01 WI CUSIP: 23345M107	4,307.000	282,098.60	388,276.05
DYNATRACE INC COM CUSIP: 268150109	3,991.000	154,929.50	214,715.80
EAST WEST BANCORP INC COM CUSIP: 27579R104	5,015.000	311,300.47	488,912.35
ELECTR ARTS COM CUSIP: 285512109	2,907.000	377,282.80	438,520.95
** EXPAND ENERGY CORP CUSIP: 165167735	2,716.000	233,252.12	230,099.52

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Corporate Stock - Common			
United States - USD			
FASTENAL CO COM CUSIP: 311900104	6,966.000	455,275.04	544,601.88
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	11,934.000	731,238.40	1,070,837.82
FIRSTCASH HLDGS INC COM SEDOL: BMF5Q83	14,500.000	1,270,639.32	1,500,315.00
FMC CORP COM (NEW) SEDOL: 2328603	11,200.000	1,263,674.53	727,888.00
** FOOT LOCKER INC COM CUSIP: 344849104	12,527.000	327,995.34	290,501.13
FORTIVE CORP COM MON STOCK CUSIP: 34959J108	8,411.000	569,974.70	600,797.73
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	1,417.000	176,124.72	398,460.40
GE VERNOVA LLC COM CUSIP: 36828A101	3,740.000	629,127.08	1,128,208.40
GENERAL DYNAMICS CORP COM SEDOL: 2365161	4,200.000	328,223.70	1,224,762.00
GLOBE LIFE INC COM CUSIP: 37959E102	2,206.000	212,795.89	232,953.60
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	26,131.000	542,616.64	509,293.19
HONEYWELL INTL INC COM STK SEDOL: 2020459	4,600.000	1,052,804.90	946,128.00
HUMANA INC COM CUSIP: 444859102	1,123.000	417,225.15	289,543.09
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	30,619.000	397,041.53	477,350.21
IDEX CORP COM CUSIP: 45167R104	1,836.000	382,491.14	394,079.04
INGERSOLL RAND INC COM CUSIP: 45687V106	5,410.000	498,174.99	519,360.00
ITT INC COM CUSIP: 45073V108	2,294.000	149,098.15	321,435.28
JAZZ PHARMACEUTICALS PLC COM USD0.0001 SEDOL: B4Q5ZN4	8,170.000	1,140,203.61	898,945.10

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Corporate Stock - Common			
United States - USD			
** KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	1,924.000	292,322.16	286,695.24
** KLAVIYO INC COM SER A COM SER A CUSIP: 49845K101	9,958.000	282,160.61	378,702.74
KRAFT HEINZ CO COM CUSIP: 500754106	12,384.000	430,964.81	414,368.64
LENNAR CORP CL A CL A SEDOL: 2511920	22,072.000	1,109,747.59	3,758,861.60
L3HARRIS TECHNOLOGIES INC COM CUSIP: 502431109	2,129.000	457,541.20	526,863.63
** M & T BK CORP COM CUSIP: 55261F104	2,964.000	409,718.71	577,031.52
MARTIN MARIETTA MATLS INC COM SEDOL: 2572079	4,834.000	797,948.73	2,863,371.56
MARVELL TECHNOLOGY INC COM CUSIP: 573874104	10,352.000	512,501.85	829,298.72
MEDTRONIC PLC COMMON STOCK STOCK SEDOL: BTN1Y11	9,800.000	566,256.96	874,650.00
METTLER-TOLEDO INTL INC COM CUSIP: 592688105	398.000	503,795.13	514,116.50
MICROCHIP TECHNOLOGY INC COM SEDOL: 2592174	20,000.000	467,246.39	1,467,400.00
MICROSOFT CORP COM SEDOL: 2588173	7,200.000	323,632.80	2,925,720.00
MKS INSTRS INC COM CUSIP: 55306N104	3,162.000	373,417.87	314,081.46
NASDAQ INC CUSIP: 631103108	7,498.000	371,617.32	554,252.16
NISOURCE INC COM CUSIP: 65473P105	24,731.000	660,193.63	869,541.96
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 SEDOL: B9CGTC3	36,200.000	597,799.56	917,308.00
NRG ENERGY INC COM NEW CUSIP: 629377508	1,184.000	107,820.13	107,033.60
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	1,166.000	180,741.15	234,739.12

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Corporate Stock - Common			
United States - USD			
OMNICOM GROUP INC COM CUSIP: 681919106	3,320.000	306,135.46	335,320.00
OSHKOSH CORPORATION SEDOL: 2663520	11,700.000	642,005.41	1,196,208.00
PAYPAL HLDGS INC COM SEDOL: BYW36M8	6,300.000	204,354.75	499,590.00
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	4,446.000	242,768.83	361,237.50
PERMIAN RES CORP CL A CUSIP: 71424F105	17,353.000	286,958.08	236,521.39
PG&E CORP COM CUSIP: 69331C108	23,371.000	461,149.56	472,561.62
PHILLIPS 66 COM CUSIP: 718546104	3,208.000	446,078.91	390,798.56
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	3,677.000	189,602.11	387,739.65
PROCTER & GAMBLE COM NPV SEDOL: 2704407	6,100.000	828,652.41	1,007,598.00
PRUDENTIAL FINL INC COM CUSIP: 744320102	2,022.000	240,284.00	247,654.56
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	5,996.000	443,989.01	536,102.36
PVTPL VERIGEN INC COM CUSIP: 99V013XH8	182,870.000	6,999,980.00	0.00
QUALCOMM INC COM SEDOL: 2714923	8,500.000	691,431.05	1,383,545.00
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	3,649.000	280,198.52	540,854.78
** RED ROCK RESORTS INC CL A CL A CUSIP: 75700L108	4,393.000	239,165.66	226,063.78
** RH COM CUSIP: 74967X103	351.000	101,906.09	111,635.55
ROCKWELL AUTOMATION CUSIP: 773903109	1,559.000	390,387.63	415,800.89
** ROIVANT SCIENCES LTD COM CUSIP: G76279101	22,328.000	236,434.97	257,888.40

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Corporate Stock - Common			
United States - USD			
ROSS STORES INC COM CUSIP: 778296103	3,083.000	339,336.01	430,756.76
** ROYAL CARIBBEAN GROUP COM STK CUSIP: V7780T103	2,149.000	210,605.59	443,446.15
RPM INTL INC SEDOL: 2756174	15,850.000	1,298,539.23	2,014,693.50
SAIA INC COM STK CUSIP: 78709Y105	495.000	147,734.57	241,861.95
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	4,021.000	388,063.19	373,711.74
STEEL DYNAMICS INC COM CUSIP: 858119100	6,092.000	542,901.46	795,006.00
THE COOPER COMPANIES, INC. CUSIP: 216648501	6,086.000	586,946.64	637,082.48
ULTA BEAUTY INC COM STK USD0.01 CUSIP: 90384S303	1,163.000	483,501.68	429,123.74
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	10,914.000	491,282.90	854,129.64
UNITED RENTALS INC COM CUSIP: 911363109	703.000	281,488.70	571,398.40
UNUM GROUP CUSIP: 91529Y106	8,861.000	385,745.12	568,698.98
VISTRA CORP COM USD0.01 CUSIP: 92840M102	1,420.000	122,237.42	177,443.20
VOYA FINL INC COM CUSIP: 929089100	3,922.000	295,788.73	314,936.60
** WAYFAIR INC CL A CL A CUSIP: 94419L101	6,802.000	358,822.07	291,329.66
WOODWARD INC COM CUSIP: 980745103	2,778.000	328,250.71	455,842.02
XYLEM INC COM CUSIP: 98419M100	2,002.000	211,867.53	243,803.56
ZEBRA TECHNOLOGIES CORP CL A CUSIP: 989207105	1,343.000	370,702.77	512,985.71

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Corporate Stock - Common			
United States - USD			
ZIMMER BIOMET HLDGS INC COM CUSIP: 98956P102	4,653.000	541,237.61	497,498.76
Total United States - USD		61,179,036.56	66,778,971.19
Total Corporate Stock - Common		85,011,775.92	99,449,365.59

Partnership/Joint Venture Interests

United States - USD			
PAULSON REAL ESTATE FUND II CUSIP: 991JE3991	211,754.000	211,754.00	12,610,389.00
PAULSON REAL ESTATE RECOVERY (OFFSHORE) FUND CUSIP: 9913K1993	1.000	1.00	2,091,442.00
Total United States - USD		211,755.00	14,701,831.00
Total Partnership/Joint Venture Interests		211,755.00	14,701,831.00

Value of Interest in Common/Collective Trusts

United States - USD			
CF BLACKROCK ALPHA ADVANTAGE GLOBAL EX US FD CUSIP: 066997024	2,590,457.280	24,854,060.34	55,153,558.06
CF BLACKROCK MONEY MARKET FD CUSIP: 066459CF3	3,336.780	3,336.78	3,336.78
CF BLACKROCK MSCI EQUITY INDEX FUND RUSSIA CUSIP: 994156750	828.830	0.00	8.68
CF COMMINGLED FUND (JPMCB LONG CREDIT FUND) CUSIP: 1BA999H17	470,956.183	17,409,650.12	18,631,026.60
CF JPMCB SPECIAL SITUATION PROPERTY FUND CUSIP: 990891XB7	3,305,779.220	20,231,412.35	30,201,598.95
CF JPMCB HI QUAL LONG CR FD CUSIP: 846999WW6	3,871,756.060	46,079,533.34	101,594,879.01
CF JPMCB LONG DURATION FUND CUSIP: 161993K41	829,697.982	18,478,676.82	22,592,676.05
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 990891WA0	1,849,034.130	17,185,356.43	20,147,075.88

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<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF WTC CTF OPPORTUNISTIC FIXED INCOME ALLOCATION FD W77R CUSIP: 606998011	722,317.300	9,293,914.24	8,935,065.00
CF WTC-CIF SMALL CAP VALUE EQTY FD CUSIP: 929341998	683,739.890	4,469,254.16	11,726,139.11
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP: 658991294	5,869.930	25,013,593.64	128,992,838.78
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	103,182,027.480	103,182,027.48	103,182,027.48
Total United States - USD		286,200,815.70	501,160,230.38
Total Value of Interest in Common/Collective Trusts		286,200,815.70	501,160,230.38
<i>Other</i>			
Canada - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PHML	-427,817.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PACL	-368,864.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PACU	368,864.000	70,105.68	67,254.20
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PHMU	427,817.000	81,310.18	78,002.98
ONTARIO PROV CDA 2.0% 10-02-2029 REG CUSIP: 68323AFG4	100,000.000	106,962.00	89,541.26
ONTARIO PROV CDA GLOBAL BD 1.125% DUE 10-07-2030 REG CUSIP: 683234AR9	200,000.000	194,786.00	165,649.87
Total Canada - USD		453,163.86	400,448.31
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	678,000.000	446,451.00	419,721.45
CHILE(REPUBLIC OF) TBOND 3.5% 01-31-2034 CUSIP: 168863DV7	966,000.000	883,890.00	853,555.80
ICE CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006899 SEDOL: 9MXMFSU	1,060,000.000	23,212.63	21,324.34

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<i>Other</i>			
Chile - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006899 SEDOL: 9MXMFSL	-1,060,000.000	0.00	0.00
PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 CUSIP: 21987BBH0	580,000.000	546,974.80	582,132.23
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	200,000.000	217,800.00	144,263.14
REPUBLIC OF CHILE 2.75% 01-31-2027 CUSIP: 168863DX3	1,021,000.000	1,013,983.54	975,123.97
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	955,000.000	802,454.40	707,517.23
REPUBLIC OF CHILE 4.85% 01-22-2029 SEDOL: BPJM937	890,000.000	889,136.70	890,648.65
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	278,000.000	282,309.00	266,969.67
Total Chile - USD		5,106,212.07	4,861,256.48
Colombia - USD			
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	542,000.000	534,683.00	527,206.49
Total Colombia - USD		534,683.00	527,206.49
Hungary - USD			
HUNGARY REP OF 6.125% 22/05/2028 SEDOL: BNNT8Q6	490,000.000	494,552.10	504,072.80
Total Hungary - USD		494,552.10	504,072.80
Indonesia - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF INDONESIA CS006646 SEDOL: 9MXJLGL	-1,060,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF INDONESIA CS006646 SEDOL: 9MXJLGU	1,060,000.000	16,093.03	16,047.55
INDONESIA REP GLOBAL NT 144A 5.95% DUE 01-08-2046 REG CUSIP: 455780BW5	240,000.000	238,317.60	256,200.00
INDONESIA REP 3.05% 03-12-2051 CUSIP: 455780CW4	200,000.000	149,990.00	137,245.00

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<i>Other</i>			
Indonesia - USD			
INDONESIA(REPUBLIC OF) 2.15% BDS 07-28-31 USD CUSIP: 455780CY0	200,000.000	184,600.00	168,190.60
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP: 455780DP8	310,000.000	318,137.50	312,607.10
REP OF INDONESIA 4.85% DUE 01-11-2033 CUSIP: 455780DR4	552,000.000	554,616.48	546,164.26
REPUBLIC OF INDONESIA 4.1% DUE 04-24-2028 REG CUSIP: 455780CF1	630,000.000	711,900.00	619,019.10
REPUBLIC OF INDONESIA 5.125% 144A 01-15-2045 REG CUSIP: 455780BU9	250,000.000	254,980.83	244,370.00
Total Indonesia - USD		2,428,635.44	2,299,843.61
Israel - USD			
STATE OF ISRAEL 5.5% 03-12-2034 CUSIP: 46514BRL3	373,000.000	366,006.25	363,395.25
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	712,000.000	673,181.17	650,772.98
Total Israel - USD		1,039,187.42	1,014,168.23
Italy - USD			
ITALY REP NT 2.875% T-BOND DUE 10-17-2029 CUSIP: 465410BY3	200,000.000	210,106.00	182,210.40
Total Italy - USD		210,106.00	182,210.40
Korea, Republic of - USD			
EXPORT IMPORT BK KOREA 5.125% DUE 01-11-2033 REG CUSIP: 302154DW6	290,000.000	288,811.00	295,411.46
PVTPL KOREA HYDRO & NUCLEAR 4.25% DUE 07-27-2027 BEO CUSIP: 50064YAQ6	580,000.000	576,259.00	573,862.44
Total Korea, Republic of - USD		865,070.00	869,273.90
Mexico - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 SEDOL: 9M85XKL	-1,844,000.000	-253,587.03	-216,224.12

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<i>Other</i>			
Mexico - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 SEDOL: 9M85XML	-1,015,000.000	-139,582.88	-119,017.07
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 SEDOL: 9M85XMU	1,015,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 SEDOL: 9M85XKU	1,844,000.000	0.00	0.00
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000 SEDOL: BM9RCD2	441,000.000	441,000.00	255,515.04
PETROLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	3,706,000.000	3,014,588.20	3,295,531.22
PETROLEOS MEXICANOS 10.0% 02-07-2033 CUSIP: 71654QDP4	180,000.000	167,850.00	190,792.58
PETROLEOS 5.95% DUE 01-28-2031 CUSIP: 71654QDE9	435,000.000	326,250.00	374,823.27
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	355,000.000	281,262.95	273,014.56
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	1,755,000.000	1,731,227.50	1,628,534.79
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,465,000.000	1,461,403.38	1,373,373.67
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	995,000.000	1,062,674.38	754,839.43
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG CUSIP: 91087BAM2	240,000.000	241,740.00	199,009.51
UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG CUSIP: 91087BAH3	1,440,000.000	1,442,175.00	1,280,950.44
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	351,000.000	351,000.00	210,690.14
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	947,000.000	896,058.30	672,982.60
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	555,000.000	589,826.25	576,745.65
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	1,670,000.000	1,379,795.00	1,356,350.34
UNITED MEXICAN STS 3.75% 01-11-2028 CUSIP: 91087BAE0	590,000.000	646,050.00	566,178.93

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<i>Other</i>			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	77,000.000	78,913.62	61,085.39
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	488,000.000	487,583.75	357,215.43
Total Mexico - USD		14,206,228.42	13,092,391.80
Multi-National Agencies Region - USD			
ASIAN INFRASTRUCTURE INVT BK GLOBAL NT .5% DUE 05-28-2025 REG CUSIP: 04522KAB2	500,000.000	500,620.00	488,674.22
EUROPEAN BK RECON & DEV .5% DUE 05-19-2025 REG CUSIP: 29874QEG5	500,000.000	504,110.00	489,054.54
PVTPL AFRICAN EXPT-IMPORT BK NT 2.634% 05-17-2026 CUSIP: 00831TAB7	200,000.000	200,000.00	190,088.60
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031 CUSIP: 00831TAC5	200,000.000	200,000.00	176,500.00
Total Multi-National Agencies Region - USD		1,404,730.00	1,344,317.36
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	360,000.000	259,740.00	227,529.65
PANAMA REP 4.5% 01-19-2063 CUSIP: 698299BS2	440,000.000	282,600.00	277,366.48
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	397,000.000	291,596.50	263,238.67
PANAMA(REPUBLIC OF) 8.0% 03-01-2038 CUSIP: 698299BY9	400,000.000	450,750.00	421,424.38
PVTPL BANCO NACIONAL DE PANAMA SR NT 2.5%08-11-2030 CUSIP: 059626AC5	200,000.000	199,824.00	161,549.76
REPUBLIC OF PANAMA 6.4% DUE 02-14-2035 REG CUSIP: 698299BT0	247,000.000	251,940.00	236,171.99
Total Panama - USD		1,736,450.50	1,587,280.93
Peru - USD			
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL: B54LGY9	160,000.000	252,230.00	195,060.23

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<i>Other</i>			
Peru - USD			
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	67,000.000	93,477.56	65,242.93
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	148,000.000	93,248.88	94,517.10
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	867,000.000	674,245.00	482,252.63
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	314,000.000	237,307.00	234,168.63
REPUBLIC OF PERU 2.392% DUE 01-23-2026 REG CUSIP: 715638DE9	500,000.000	515,000.00	483,299.77
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP: 715638EB4	1,699,000.000	1,723,046.11	1,671,539.25
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	652,000.000	662,350.20	643,878.65
Total Peru - USD		4,250,904.75	3,869,959.19
Philippines - USD			
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF PHILIPPINE CS006648 SEDOL: 9MXJLCL	-1,060,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2029 SELL REPUBLIC OF PHILIPPINE CS006648 SEDOL: 9MXJLCU	1,060,000.000	21,131.42	20,758.93
Total Philippines - USD		21,131.42	20,758.93
Poland - USD			
REPUBLIC OF POLAND 4.625% 03-18-2029 CUSIP: 731011AX0	1,700,000.000	1,687,131.00	1,699,150.00
Total Poland - USD		1,687,131.00	1,699,150.00
Qatar - USD			
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	300,000.000	315,600.00	212,868.00
Total Qatar - USD		315,600.00	212,868.00

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<i>Other</i>			
Romania - USD			
PVTPL ROMANIA 3.0% 02-27-2027 CUSIP: 77586RAK6	150,000.000	149,086.50	142,456.05
PVTPL ROMANIA 5.75% 03-24-2035 CUSIP: 77586RAV2	1,674,000.000	1,662,222.38	1,578,026.23
PVTPL ROMANIA 7.625% DUE 01-17-2053 CUSIP: 77586RAS9	422,000.000	487,789.80	455,760.00
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031 SEDOL: BMVVYM5	420,000.000	427,770.00	355,299.00
Total Romania - USD		2,726,868.68	2,531,541.28
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	720,000.000	709,206.00	694,621.44
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP: 80414L2N4	1,330,000.000	1,323,969.00	1,331,036.07
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	230,000.000	224,569.70	221,375.00
Total Saudi Arabia - USD		2,257,744.70	2,247,032.51
United Arab Emirates - USD			
PVTPL ADNOC MURBAN RSC LTD 4.25% 09-11-2029 CUSIP: 00723L2A6	600,000.000	599,280.00	583,476.00
Total United Arab Emirates - USD		599,280.00	583,476.00
United States - USD			
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE SEDOL: BHT9SP7	45,000.000	74,849.54	52,159.90
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109	3,374.000	496,654.32	376,369.70
AMERICAN HOMES 4 RENT COMMON STOCK CUSIP: 02665T306	6,724.000	235,258.11	236,953.76
AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE SEDOL: B4VLBH3	95,000.000	159,163.79	114,942.18
AVALONBAY CMNTYS REIT CUSIP: 053484101	3,486.000	707,578.76	772,532.46

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<i>Other</i>			
United States - USD			
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	185,000.000	301,485.58	216,395.13
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	125,000.000	196,508.50	145,921.43
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	55,000.000	97,525.84	67,202.29
CALL SWO USD GSILGB2X P 1DSOFR / R 3.071% BYDA6RPH9 10/22/2025 SEDOL: 9MXVAQU	-58,180,000.000	-299,136.23	-258,365.74
CALL SWO USD GSILGB2X P 1DSOFR / R 3.071% BYDA6RPH9 10/22/2025 SEDOL: 9MXVASU	-69,660,000.000	-358,161.39	-309,346.13
CCP DUE FROM JP MORGAN CHASE NEW YORK SEDOL: 9D2XKQU	704,000.000	704,000.00	704,000.00
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WUWL	-640,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WUVU	740,000.000	14,251.77	11,637.54
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WUWU	640,000.000	12,325.85	10,064.90
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WUVL	-740,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UA4L	-1,272,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UA4U	1,272,000.000	26,766.26	24,639.15
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UA3L	-1,467,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UA3U	1,467,000.000	30,869.57	28,416.38
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VNEL	-170,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VNEU	170,000.000	3,505.97	3,292.97
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VNFU	150,000.000	3,093.50	2,905.56
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VNFL	-150,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUXL	-216,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUYU	187,000.000	3,940.34	3,622.26
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUYL	-187,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUXU	216,000.000	4,551.41	4,184.01
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQTL	-170,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQTU	170,000.000	3,511.92	3,292.97
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQSL	-196,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQSU	196,000.000	4,049.03	3,796.60
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91GYU	227,000.000	4,692.97	4,397.08
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91GXL	-261,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91GYL	-227,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91GXU	261,000.000	5,395.88	5,055.67
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92C7L	-767,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92C7U	767,000.000	15,881.62	14,857.10
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92C8L	-666,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92C8U	666,000.000	13,790.29	12,900.69
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XZ1L	-640,000.000	-15,848.32	-13,646.02
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XZ2U	740,000.000	0.00	0.00

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United States - USD			
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XZ2L	-740,000.000	-18,324.62	-15,778.21
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XZ1U	640,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPEU	301,000.000	4,947.19	5,682.76
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TNZU	347,000.000	5,703.24	6,551.22
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPEL	-301,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TNZL	-347,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XSFU	64,000.000	1,064.02	1,208.29
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XSFL	-64,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XSEL	-80,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XSEU	80,000.000	1,330.02	1,510.37
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J8U	64,000.000	1,068.27	1,208.29
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J6L	-80,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J8L	-64,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J6U	80,000.000	1,335.34	1,510.37
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNAL	-349,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNBU	303,000.000	7,337.25	7,920.39
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNAU	349,000.000	8,451.16	9,122.83
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNBL	-303,000.000	0.00	0.00

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United States - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMUJ	150,000.000	24,658.29	22,310.18
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMUL	-150,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMSU	183,000.000	30,083.11	27,218.41
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMSL	-183,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V26U	162,000.000	26,819.03	24,094.99
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V26L	-162,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V27L	-134,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V27U	134,000.000	22,183.64	19,930.42
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89B3U	64,000.000	10,664.81	9,519.01
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89B2U	77,000.000	12,831.10	11,452.56
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89B3L	-64,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89B2L	-77,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82APL	-69,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82AQL	-57,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82AQU	57,000.000	9,265.03	8,477.87
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82APU	69,000.000	11,215.57	10,262.68
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FC1U	95,220.000	14,435.46	14,162.50
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FC0U	115,586.000	17,522.97	17,191.63

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United States - USD			
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CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FC0L	-115,586.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFC0 SEDOL: 9M8JYNL	-57,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFC0 SEDOL: 9M8JYNU	57,000.000	8,574.34	8,477.87
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFC0 SEDOL: 9M8JYML	-69,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFC0 SEDOL: 9M8JYMU	69,000.000	10,379.47	10,262.68
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPAU	346,000.000	3,964.89	3,773.86
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPAL	-346,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPDL	-302,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPDU	302,000.000	3,460.69	3,293.94
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YJL	-95,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YHL	-110,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YHU	110,000.000	1,109.72	1,199.78
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YJU	95,000.000	958.40	1,036.17
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G0L	-73,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G1U	64,000.000	743.48	698.05
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G1L	-64,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G0U	73,000.000	848.04	796.22

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<i>Other</i>			
United States - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9179L	-95,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9178U	110,000.000	1,294.69	1,199.78
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9178L	-110,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9179U	95,000.000	1,118.14	1,036.17
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KQL	-63,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KPU	72,000.000	789.46	785.31
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KPL	-72,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KQU	63,000.000	690.78	687.15
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAHYHF5 SEDOL: 9MY2GKL	-96,000.000	-918.23	0.00
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAHYHF5 SEDOL: 9MY2GKU	96,000.000	0.00	1,013.07
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAHYHF5 SEDOL: 9MY2GHU	110,000.000	0.00	1,160.81
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAHYHF5 SEDOL: 9MY2GHL	-110,000.000	-1,052.14	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YSL	-169,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YQL	-195,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YSU	169,000.000	4,152.01	4,417.64
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YQU	195,000.000	4,790.78	5,097.28
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85YPL	-195,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85YPU	195,000.000	4,790.78	5,097.28

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<i>Other</i>			
United States - USD			
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85YRL	-169,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85YRU	169,000.000	4,152.01	4,417.64
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 SEDOL: 9M7TJXL	-81,000.000	0.00	0.00
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 SEDOL: 9M7TJXU	81,000.000	1,331.30	1,529.25
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 SEDOL: 9M7TJFL	-53,835.000	0.00	0.00
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 SEDOL: 9M7TJFU	53,835.000	8,823.04	8,007.12
CDS DEUTGB2L 12/20/2024 SELL VERIZON COMMUNICATIONS BRYRM9SC4 SEDOL: 9M46J5L	-1,018,895.000	0.00	0.00
CDS DEUTGB2L 12/20/2024 SELL VERIZON COMMUNICATIONS BRYRM9SC4 SEDOL: 9M46J5U	1,018,895.000	4,409.43	2,320.13
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97RAL	-78,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97RAU	78,000.000	630.42	850.75
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97RBL	-68,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97RBU	68,000.000	549.60	741.68
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 SEDOL: 9M93KMU	101,000.000	1,107.43	1,101.62
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 SEDOL: 9M93KML	-101,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 SEDOL: 9M93KFL	-116,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 SEDOL: 9M93KFU	116,000.000	1,271.90	1,265.22
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNRU	182,000.000	3,919.72	3,240.82
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNRL	-182,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNQU	210,000.000	4,522.75	3,739.41
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNQL	-210,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C82U	131,000.000	2,777.60	2,332.68
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C81U	151,000.000	3,201.66	2,688.81
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C81L	-151,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C82L	-131,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKML	-332,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKMU	332,000.000	6,667.68	6,044.76
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKLL	-383,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKLU	383,000.000	7,691.93	6,973.32
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMUL	-182,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMUU	182,000.000	3,753.45	3,313.69
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMTU	210,000.000	4,330.90	3,823.49
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMTL	-210,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C67L	-150,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C68L	-130,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C68U	130,000.000	2,462.62	2,366.92
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C67U	150,000.000	2,841.48	2,731.07

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<i>Other</i>			
United States - USD			
DALLAS FORT WORTH TEX INTL ARPT REV 3.144% 11-01-2045 BEO TAXABLE SEDOL: BK97XY6	295,000.000	295,000.00	226,355.65
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.022% 12-01-2048 BEO TAXABLE SEDOL: B44G8J6	80,000.000	113,222.39	76,618.07
DIGITAL RLTY TR INC COM CUSIP: 253868103	2,451.000	352,134.99	436,841.73
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 SEDOL: BHPZGK0	35,000.000	52,874.76	31,939.83
EAST BAY CALIF MUN UTIL DIST WTR SYS REV5.874% 06-01-2040 BEO TAXABLE SEDOL: B7MLGD4	520,000.000	664,476.80	544,436.00
EQTY LIFESTYLE PPTYS INC REIT CUSIP: 29472R108	6,027.000	388,857.68	422,613.24
EXTRA SPACE STORAGE INC COM CUSIP: 30225T102	3,088.000	427,076.28	504,270.40
FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030 SEDOL: BMWWM397	635,000.000	641,110.20	547,257.41
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL: BRRG5N7	640,000.000	640,000.00	650,549.50
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	-842.000	-113,194,323.19	-105,776,250.00
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	842.000	113,194,323.19	105,776,250.00
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	1,899.000	225,056,015.15	216,011,250.00
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	-1,899.000	-225,056,015.15	-216,011,250.00
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-413.000	-45,409,592.44	-44,287,796.88
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	413.000	45,409,592.44	44,287,796.88
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	-2,237.000	-278,369,945.58	-263,896,093.75
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	2,237.000	278,369,945.58	263,896,093.75
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	236.000	49,032,601.29	48,603,093.72

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<i>Other</i>			
United States - USD			
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	-236.000	-49,032,601.29	-48,603,093.72
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	349.000	40,172,526.47	38,553,593.75
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	-349.000	-40,172,526.47	-38,553,593.75
ICE_CDS BOFAGB2U 12/20/2024 SELL NORDSTROM INC 6.95% 03 CS006100 SEDOL: 9L4CSGL	-875,000.000	-16,454.22	0.00
ICE_CDS BOFAGB2U 12/20/2024 SELL NORDSTROM INC 6.95% 03 CS006100 SEDOL: 9L4CSGU	875,000.000	0.00	1,102.06
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL: 9KXJVGU	23,925,000.000	631,928.60	335,490.71
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL: 9KXJVGL	-23,925,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL: 9L6569L	-202,313,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL: 9L6569U	202,313,000.000	1,502,429.77	3,895,051.26
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL: 9LZAMEU	1,399,170.000	21,871.20	31,694.00
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL: 9LZAMEL	-1,399,170.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JSU	62,922,061.000	1,435,066.60	1,432,282.29
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JSL	-62,922,061.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL: 9MXGNXL	-26,975,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL: 9MXGNXU	26,975,000.000	614,386.41	606,921.32
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL: 9MX9V4L	-23,375,000.000	-154,907.61	-138,873.21
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL: 9MX9V4U	23,375,000.000	0.00	0.00
ICE_CD_X CHASUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 SEDOL: 9MXK32U	5,162,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD_X CHASUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 SEDOL: 9MXK32L	-5,162,000.000	-384,999.17	-388,943.27
ICE_CD_X CHASUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 SEDOL: 9MX9TTL	-13,980,440.000	-317,992.10	-314,551.52
ICE_CD_X CHASUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 SEDOL: 9MX9TTU	13,980,440.000	0.00	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	1,040,000.000	1,040,197.27	1,039,284.38
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 SEDOL: B92R7D3	685,000.000	898,437.59	739,745.40
LCH_OIS BOFAGB2U 01/29/2025 USD P 1DFFUND / R 4.385% IR229752 SEDOL: 9MXPDLU	236,860,000.000	1,350.34	0.00
LCH_OIS BOFAGB2U 01/29/2025 USD P 1DFFUND / R 4.385% IR229752 SEDOL: 9MXPDLL	-236,860,000.000	-5,956.29	-9,900.75
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL: 9M74KAU	1,110,000.000	0.00	73.59
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL: 9M74KAL	-1,110,000.000	-7,292.86	0.00
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL: 9M74KKU	3,010,000.000	16,940.06	6,852.27
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL: 9M74KKL	-3,010,000.000	0.00	0.00
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RP9L	-2,715,000.000	-43,741.59	-53,389.93
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RP9U	2,715,000.000	13,266.29	0.00
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP6U	2,825,000.000	88,675.13	107,329.38
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP6L	-2,825,000.000	-29,164.09	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RM8L	-8,855,000.000	-9,448.91	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RM8U	8,855,000.000	54,528.33	22,778.60
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RQ1L	-9,030,000.000	-103,448.95	-86,281.65

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United States - USD			
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RQ1U	9,030,000.000	22,241.30	0.00
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	55,000.000	91,405.96	61,497.17
MASSACHUSETTS EDL FING AUTH ED LN REV 6.069% 07-01-2033 BEO TAXABLE CUSIP: 57563RTW9	270,000.000	270,000.00	277,113.88
METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE SEDOL: B3VHVJ6	400,000.000	539,064.00	432,681.40
MIAMI-DADE CNTY FLA TRAN SYS SALES SURTAX REV 2.6% 07-01-2042 BEO TAXABLE SEDOL: BL6CQV9	250,000.000	251,162.50	184,442.45
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	170,000.000	170,000.00	139,466.57
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	1,135,000.000	1,598,069.50	1,306,073.67
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL: B5P3Y06	365,000.000	476,124.25	399,285.40
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	200,000.000	237,236.00	196,838.72
NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE SEDOL: B546YZ1	25,000.000	34,095.75	25,998.48
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE SEDOL: B5ZQM23	415,000.000	513,552.79	427,535.45
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE SEDOL: B5999C7	20,000.000	27,446.84	20,311.07
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	600,000.000	798,698.18	618,996.90
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL: B5BC128	150,000.000	189,330.00	161,294.88
NY ST DORM AUTH ST PERS INC TX PURP-SER H 5.389 DUE 03-15-40 SEDOL: B4Y2XV1	10,000.000	13,628.70	9,944.18
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	749,000.000	888,721.77	714,559.71
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC SEDOL: 9A32HGU	50,000.000	50,000.00	50,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH SEDOL: 9A32HMU	50,000.000	50,000.00	50,000.00

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United States - USD			
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,357,000.000	1,357,000.00	1,357,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S SEDOL: 9A32FGU	10,000.000	10,000.00	10,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS SEDOL: 9A32GQU	10,000.000	10,000.00	10,000.00
PORT AUTH N Y & N J 3.139% 02-15-2051 BEO TAXABLE SEDOL: BLB7619	795,000.000	795,000.00	578,742.51
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	50,000.000	69,544.30	44,358.32
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 SEDOL: B3WV4Q5	45,000.000	64,988.45	47,371.10
PUT SWO USD GSILGB2X P 3.418% / R 1DSOFR BYD8PJ0N5 09/16/2025 SEDOL: 9MX7PMU	-68,100,000.000	-305,294.47	-773,684.10
PUT SWO USD GSILGB2X P 3.418% / R 1DSOFR BYD8PJ0N5 09/16/2025 SEDOL: 9MX7PJU	-60,900,000.000	-273,016.64	-691,884.90
PUT SWO USD GSILGB2X P 3.441% / R 1DSOFR BYD8ZYF21 09/23/2025 SEDOL: 9MXCPUU	-30,880,000.000	-126,721.99	-344,219.36
PUT SWO USD GSILGB2X P 3.441% / R 1DSOFR BYD8ZYF21 09/23/2025 SEDOL: 9MXCPWU	-34,830,000.000	-142,931.57	-388,250.01
PUT SWO USD GSILGB2X P 3.786% / R 1DSOFR BYD9ZD468 10/16/2025 SEDOL: 9MXSMXU	2,990,000.000	144,104.37	157,166.06
PUT SWO USD GSILGB2X P 3.786% / R 1DSOFR BYD9ZD468 10/16/2025 SEDOL: 9MXSMZU	3,500,000.000	168,684.05	183,973.65
PUT SWO USD GSILGB2X P 3.959% / R 1DSOFR BYD9ZD443 10/16/2025 SEDOL: 9MXSNTU	-12,690,000.000	-131,738.04	-178,451.86
PUT SWO USD GSILGB2X P 3.959% / R 1DSOFR BYD9ZD443 10/16/2025 SEDOL: 9MXSMYU	-14,880,000.000	-154,472.98	-209,248.51
PUT SWO USD GSILGB2X P 4.152% / R 1DSOFR BYDA6RPG1 10/22/2025 SEDOL: 9MXVATU	3,320,000.000	115,195.37	110,661.91
PUT SWO USD GSILGB2X P 4.152% / R 1DSOFR BYDA6RPG1 10/22/2025 SEDOL: 9MXVARU	2,940,000.000	102,010.36	97,995.79
SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP: 79467BCM5	275,000.000	278,740.00	265,573.58
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	34,000.000	50,046.10	35,875.33

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

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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>			
United States - USD			
SAN ANTONIO TEX WTR REV 5.602% 05-15-2039 BEO TAXABLE SEDOL: BFMCS04	10,000.000	13,801.97	10,215.42
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	20,000.000	30,747.52	21,233.47
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	55,000.000	94,349.77	63,655.06
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	300,000.000	412,404.00	328,474.80
TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035 SEDOL: BN7KRL3	811,042.430	811,042.43	823,198.01
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	140,000.000	140,000.00	142,022.73
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	135,000.000	135,000.00	121,504.01
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	414,000.000	467,251.57	364,435.88
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	114,000.000	170,004.29	102,266.68
VENTAS INC REIT CUSIP: 92276F100	3,582.000	229,833.25	234,585.18
VICI PPTYS INC COM CUSIP: 925652109	24,858.000	738,915.73	789,490.08
Total United States - USD		23,064,926.26	21,586,907.36
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	652,000.000	647,553.36	617,227.30
REPUBLICA ORIENTAL DEL URUGUAY BD 4.975%DUE 04-20-2055 REG CUSIP: 760942BD3	42,000.000	38,676.04	38,612.50
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	205,570.000	198,111.92	194,938.79
Total Uruguay - USD		884,341.32	850,778.59
CAD - Canadian dollar	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		64,286,946.94	60,284,942.17
<i>Other Liabilities</i>			
United States - USD			
LIAB RE: NEGATIVE BALANCE - CASH HELD ELSEWHERE	2.770	-2.77	-2.77
OTC DER CASH COLL PAY TO BARCLAYS	-100,000.000	-100,000.00	-100,000.00
OTC DER CASH COLL PAY TO DEUTSCHE	-80,000.000	-80,000.00	-80,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-30,000.000	-30,000.00	-30,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-88,000.000	-88,000.00	-88,000.00
Total United States - USD		-298,002.77	-298,002.77
Pending trade purchases: United States dollar	0.000	-41,181.06	-41,181.06
Total - all currencies		-41,181.06	-41,181.06
Pending trade purchases: United States dollar	0.000	-13,147,163.71	-13,147,163.71
Total - all currencies		-13,147,163.71	-13,147,163.71
Total Other Liabilities		-13,486,347.54	-13,486,347.54
Total		1,807,777,025.51	1,951,250,956.79

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