

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 12/01/2023 and ending 11/30/2024	
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 PENSION ONLY POOL - XEROX CORP. MASTER TRUST
1b	Three-digit plan number (PN) ▶ 015
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) XEROX CORPORATION 201 MERRITT 7 NORWALK, CT 06851
2b	Employer Identification Number (EIN) 04-3192419
2c	Plan Sponsor's telephone number 203-849-2555
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.	09/15/2025	SUZANNE GREENWAY
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor XEROX CORPORATION 201 MERRITT 7 NORWALK, CT 06851	3b Administrator's EIN 04-3192419 3c Administrator's telephone number 585-427-3941	
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)	9b Plan benefit arrangement (check all that apply)																								
<table style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 5%; text-align: center;">(1)</td> <td style="width: 5%; text-align: center;">☐</td> <td>Insurance</td> </tr> <tr> <td style="text-align: center;">(2)</td> <td style="text-align: center;">☐</td> <td>Code section 412(e)(3) insurance contracts</td> </tr> <tr> <td style="text-align: center;">(3)</td> <td style="text-align: center;">☐</td> <td>Trust</td> </tr> <tr> <td style="text-align: center;">(4)</td> <td style="text-align: center;">☐</td> <td>General assets of the sponsor</td> </tr> </table>	(1)	☐	Insurance	(2)	☐	Code section 412(e)(3) insurance contracts	(3)	☐	Trust	(4)	☐	General assets of the sponsor	<table style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 5%; text-align: center;">(1)</td> <td style="width: 5%; text-align: center;">☐</td> <td>Insurance</td> </tr> <tr> <td style="text-align: center;">(2)</td> <td style="text-align: center;">☐</td> <td>Code section 412(e)(3) insurance contracts</td> </tr> <tr> <td style="text-align: center;">(3)</td> <td style="text-align: center;">☐</td> <td>Trust</td> </tr> <tr> <td style="text-align: center;">(4)</td> <td style="text-align: center;">☐</td> <td>General assets of the sponsor</td> </tr> </table>	(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 _____

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 12/01/2023 and ending 11/30/2024

A Name of plan PENSION ONLY POOL - XEROX CORP. MASTER TRUST	B Three-digit plan number (PN) ▶ 015
C Plan sponsor's name as shown on line 2a of Form 5500 XEROX CORPORATION	D Employer Identification Number (EIN) 04-3192419

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

AQR CAPITAL MANAGEMENT

TWO GREENWICH PLAZA
3RD FLOOR
GREENWICH, CT 06830

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

BARINGS REAL ESTATE ADVISORS

180 GLASTONBURY BLVD
SUITE 200
GLASTONBURY, CT 06033

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

BRIDGEWATER ASSOCIATES LP

ONE GLENDENNING PLACE
WESTPORT, CT 06880

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

BROOKFIELD

250 VESEY STREET
15TH FLOOR
NEW YORK, NY 10281

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

BSREF III PARALLEL INVESTOR I, LLC

20-2597432

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

GRANTHAM, MAYO VAN OTTERLOO & CO

40 ROWES WHARF
BOSTON, MA 02110

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

GUGGENHEIM PARTNERS

330 MADISON AVENUE
NEW YORK, NY 10017

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

HINES CF SACRAMENTO PARTNERS LP

20-8893514

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

HINES WARNER CENTER PARTNERS LP

20-5572457

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

HORSLEY BRIDGE FUND IV LP

94-3228702

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

HORSLEY BRIDGE FUND V LP

94-3276814

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

HORSLEY BRIDGE FUND VI LP

94-3332183

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

HORSLEY BRIDGE GROWTH VIII LP

20-4251812

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

HORSLEY BRIDGE INTERNATIONAL I LP

94-3302779

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

HORSLEY BRIDGE INTERNATIONAL II LP

94-3361425

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

HORSLEY BRIDGE INTERNATIONAL III LP

20-1234620

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

HORSLEY BRIDGE INTERNATIONAL IV LP

20-5535232

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

HORSLEY BRIDGE VII LP

94-3361423

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

HORSLEY BRIDGE VIII LP

20-2985519

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

HORSLEY BRIDGE X GROWTH BUYOUT LP

46-1697194

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

KLINGBEIL MULTIFAMILY VI LLC

20-3796360

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

MORGAN STANLEY

522 5TH AVENUE
NEW YORK, NY 10036

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

PGIM REAL ESTATE

7 GIRALDA FARMS
MADISON, NJ 07940

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

PIMCO GP XII, LLC

650 NEWPORT CENTER DRIVE
NEWPORT BEACH, CA 92660

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

PRUDENTIAL FINANCIAL

88 PACIFIC STREET
NEW YORK, NY 07105

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

THE HUFF ALTERNATIVE FUND LP

22-3736530

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

TWEEDY, BROWNE COMPANY LLC

ONE STATION PLACE
STAMFORD, CT 06902

(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)

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	659385	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PGIM, INC.

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	594613	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METLIFE INVEST. MGMT HOLDINGS, LLC

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	473162	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LSV ASSET MANAGEMENT

23-2772200

(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?
51	NONE	363554	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INVESTMENT MGMT

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	339925	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MFS HERITAGE TRUST COMPANY

02-0507414

(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?
51	NONE	174201	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)

ABERDEEN INC.

51-0368279

(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?
51	NONE	149845	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

BAILLIE GIFFORD OVERSEAS LTD

22-3438530

(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?
51	NONE	139727	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

WELLINGTON TRUST COMPANY, N.A.

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?
51	NONE	83934	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)

STATE STREET GLOBAL ADVISORS

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	NONE	20061	Yes ☒ No ☐	Yes ☒ No ☐	0	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 ☐

(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

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 12/01/2023 and ending 11/30/2024		
A Name of plan PENSION ONLY POOL - XEROX CORP. MASTER TRUST	B Three-digit plan number (PN) ▶ 015	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 XEROX CORPORATION	D Employer Identification Number (EIN) 04-3192419	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: LSV EMERGING MARKETS EQUITY VALUE F		
b Name of sponsor of entity listed in (a): LSV ASSET MANAGEMENT		
c EIN-PN 20-0726879-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23383568
a Name of MTIA, CCT, PSA, or 103-12 IE: ABERDEEN EMERGING MARKETS FUND		
b Name of sponsor of entity listed in (a): ABERDEEN ASSET MANAGEMENT		
c EIN-PN 36-7180580-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

Part II**Information on Participating Plans (to be completed by DFEs, other than DCGs)**

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name XEROX CORPORATION RETIREMENT INCOME GUARANTEE PLAN**b** Name of plan sponsor XEROX CORPORATION**c** EIN-PN 16-0468020-335**a** Plan name RETIREMENT INCOME GUARANTEE PLAN**b** Name of plan sponsor XEROX CORPORATION**c** EIN-PN 16-0468020-003**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

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 12/01/2023 and ending 11/30/2024		
A Name of plan PENSION ONLY POOL - XEROX CORP. MASTER TRUST	B Three-digit plan number (PN) ▶	015
C Plan sponsor's name as shown on line 2a of Form 5500 XEROX CORPORATION		
D Employer Identification Number (EIN) 04-3192419		

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	0	446434
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	14786986	386538517
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	71620111	64403110
(2) U.S. Government securities	1c(2)	122589333	193810188
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	329325423	317067292
(B) All other	1c(3)(B)	314600791	302024657
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	758805	156392
(B) Common	1c(4)(B)	148377977	176602413
(5) Partnership/joint venture interests	1c(5)	247800793	192820731
(6) Real estate (other than employer real property)	1c(6)	12080845	11181004
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	12679437	23383568
(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)	15434589	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	134298189	178427339
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	35682425	71301995

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	1460035704	1918163640
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	3279837	13030235
i Acquisition indebtedness	1i		
j Other liabilities	1j	10925023	406822099
k Total liabilities (add all amounts in lines 1g through 1j)	1k	14204860	419852334
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1445830844	1498311306

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)	4636521	
(B) U.S. Government securities	2b(1)(B)	3187564	
(C) Corporate debt instruments	2b(1)(C)	33360467	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2410033	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		43594585
(2) Dividends: (A) Preferred stock	2b(2)(A)	14729	
(B) Common stock	2b(2)(B)	2939194	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	639786	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		3593709
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	4891799299	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4810766969	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		81032330
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	22621971	
(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)		1462512
(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)		31278893
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		183584000

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		54074762
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)	2998407	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		2998407
j Total expenses. Add all expense amounts in column (b) and enter total	2j		57073169

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		126510831
l Transfers of assets:			
(1) To this plan	2l(1)		82486166
(2) From this plan	2l(2)		156516535

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:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

	Yes	No	Amount
4a			

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

4b		X	
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c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)

4c		X	
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d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)

4d		X	
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e Was this plan covered by a fidelity bond?

4e			
-----------	--	--	--

f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?

4f			
-----------	--	--	--

g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?

4g			
-----------	--	--	--

h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?

4h			
-----------	--	--	--

i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)

4i	X		
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j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)

4j		X	
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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			
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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			
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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 _____.

Name of Plan: PENSION ONLY POOL - XEROX CORP. MASTER TRUST

Plan Sponsor: XEROX CORPORATION

Plan Sponsor EIN: 04-3192419

Plan Number: 015

PAGE: 2

PLAN YEAR ENDING: 11/30/24

04LK

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE:

1,445,830,843.92

5% OF ASSET VALUE:

72,291,542.20

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE			
#PUR (C)	PURCHASE PRICE	#SALE (D)	SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
INTEREST BEARING CASH									
3839909B6	GOVERNMENT STIF 10					1.000	12/31/2030		
1115	678,380,364.46	837	689,654,512.83	0.00	689,654,512.83	1952	1,368,034,877.29	0.00	
INTEREST BEARING CASH TOTALS									
1115	678,380,364.46	837	689,654,512.83	0.00	689,654,512.83	1952	1,368,034,877.29	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE			
#PUR (C)	PURCHASE PRICE	#SALE (D)	SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
U.S. GOVERNMENT SECURITIES									
912810TV0	US TREASURY N/B			11/53 4.75		4.750	11/15/2053		
490	52,768,157.54	455	54,996,027.15	0.00	55,210,989.57	945	107,764,184.69	-214,962.42	
912810TX6	US TREASURY N/B			02/54 4.25		4.250	02/15/2054		
469	52,627,037.69	383	53,351,137.15	0.00	52,627,037.69	852	105,978,174.84	724,099.46	
912810UA4	US TREASURY N/B			05/54 4.625		4.625	05/15/2054		
422	47,851,054.67	357	39,083,004.51	0.00	39,294,893.18	779	86,934,059.18	-211,888.67	
U.S. GOVERNMENT SECURITIES TOTALS									
1381	153,246,249.90	1195	147,430,168.81	0.00	147,132,920.44	2576	300,676,418.71	297,248.37	

Name of Plan: PENSION ONLY POOL - XEROX CORP. MASTER TRUST
Plan Sponsor: XEROX CORPORATION
Plan Sponsor EIN: 04-3192419
Plan Number: 015

04LK PAGE: 5

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

PLAN YEAR ENDING: 11/30/24

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		(F) EXPENSES INCURRED		(G) COST OF ASSET	RATE	MAT DATE	(I) GAIN/LOSS	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE			#TOTAL		(H) CURR VALUE		
CORP. DEBT INSTR. - ALL OTHER										
99S1XNK00	99F471611	TRS USD R E		99F471603	NDUEACWF					
0	0.00	1	90,823,388.28	0.00	82,811,437.81	1		90,823,388.28	8,011,950.47	
99S1YZDL6	99F482998	TRS USD R E		99F482980	LT03TRUU					
0	0.00	1	72,330,415.61	0.00	68,691,297.35	1		72,330,415.61	3,639,118.26	
99S1ZNA92	99F490736	TRS USD R E		99F490728	LUTLTRUU					
1	37,955,612.49	2	76,444,132.83	0.00	74,749,521.12	3		114,399,745.32	1,694,611.71	
99S1Z0800	99F490934	TRS USD R E		99F490926	LT11TRUU					
1	145,623,646.88	2	293,519,263.94	0.00	287,773,824.66	3		439,142,910.82	5,745,439.28	
99S1ZZSX3	99F491916	TRS USD R E		99F491908	LUTLTRUU					
1	26,293,924.80	2	51,417,352.80	0.00	51,036,242.40	3		77,711,277.60	381,110.40	
99S20DRU5	99F495305	TRS USD R E		99F495297	LT09TRUU					
0	0.00	1	261,483,759.15	0.00	244,253,751.86	1		261,483,759.15	17,230,007.29	
99S20FK60	99F495461	TRS USD R E		99F495453	LT02TRUU					
3	184,385,590.68	4	248,063,334.24	0.00	243,483,110.28	7		432,448,924.92	4,580,223.96	
99S210X66	99F503389	TRS USD R E		99F503371	LT03TRUU					
1	72,330,415.61	1	70,352,926.14	0.00	72,330,415.61	2		142,683,341.75	-1,977,489.47	
99S2104X9	99F503280	TRS USD R E		99F503272	LT09TRUU					
1	261,483,759.15	1	252,972,686.10	0.00	261,483,759.15	2		514,456,445.25	-8,511,073.05	
99S21QFC8	99F504387	TRS USD R E		99F504379	LUTLTRUU					
1	50,189,732.37	1	48,140,032.46	0.00	50,189,732.37	2		98,329,764.83	-2,049,699.91	
99S21QF95	99F503827	TRS USD R E		99F503819	NDUEACWF					
1	90,823,388.28	1	95,316,734.89	0.00	90,823,388.28	2		186,140,123.17	4,493,346.61	
99S21SMI2	99F504544	TRS USD R E		99F504536	LUTLTRUU					
1	50,318,064.69	1	48,140,032.46	0.00	50,318,064.69	2		98,458,097.15	-2,178,032.23	
99S21UF96	99F505004	TRS USD R E		99F504999	LUTLTRUU					
1	50,261,604.76	1	48,140,032.46	0.00	50,261,604.76	2		98,401,637.22	-2,121,572.30	
99S22GB33	99F512646	TRS USD R E		99F512638	LUTLTRUU					
1	38,488,520.34	1	37,970,536.26	0.00	38,488,520.34	2		76,459,056.60	-517,984.08	
99S22H702	99F512885	TRS USD R E		99F512877	LT11TRUU					
1	147,895,617.06	1	141,737,317.04	0.00	147,895,617.06	2		289,632,934.10	-6,158,300.02	
99S226GX4	99F509246	TRS USD R E		99F509238	LT11TRUU					
1	39,510,258.00	1	39,429,900.00	0.00	39,510,258.00	2		78,940,158.00	-80,358.00	

Name of Plan: PENSION ONLY POOL - XEROX CORP. MASTER TRUST
Plan Sponsor: XEROX CORPORATION
Plan Sponsor EIN: 04-3192419
Plan Number: 015

04LK

PAGE: 6

PLAN YEAR ENDING: 11/30/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		(F) EXPENSES INCURRED		(G) COST OF ASSET	RATE	MAT DATE		(I) GAIN/LOSS
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F)	(G)	#TOTAL	(H) CURR VALUE			
99S23EZI8	99F523833	TRS USD R E			99F523825	LT11TRUU				
1	39,429,900.00	1	41,987,055.00		0.00	39,429,900.00	2	81,416,955.00		2,557,155.00
99S23OJO1	99F526950	TRS USD R E			99F526943	LUTLTRUU				
2	78,786,224.64	1	40,815,688.38		0.00	37,970,536.26	3	119,601,913.02		2,845,152.12
99S23PPI4	99F527255	TRS USD R E			99F527248	LT11TRUU				
1	141,737,317.04	1	158,637,412.96		0.00	141,737,317.04	2	300,374,730.00		16,900,095.92
99S23OGR9	99F518650	TRS USD R E			99F518643	LT09TRUU				
1	252,972,686.10	1	262,652,276.11		0.00	252,972,686.10	2	515,624,962.21		9,679,590.01
99S231Y06	99F518957	TRS USD R E			99F518940	LT03TRUU				
1	70,352,926.14	1	73,429,207.55		0.00	70,352,926.14	2	143,782,133.69		3,076,281.41
99S233EF1	99F519617	TRS USD R E			99F519609	NDUEACWF				
1	95,316,734.89	1	104,502,090.91		0.00	95,316,734.89	2	199,818,825.80		9,185,356.02
99S233EI5	99F519716	TRS USD R E			99F519708	LUTLTRUU				
1	144,420,097.38	1	153,487,341.96		0.00	144,420,097.38	2	297,907,439.34		9,067,244.58
99S24JKL5	99F536769	TRS USD R E			99F536751	LT03TRUU				
2	54,105,141.08	1	27,019,282.89		0.00	27,085,858.19	3	81,124,423.97		-66,575.30
99S24KKL2	99F537320	TRS USD R E			99F537312	LT11TRUU				
2	81,417,636.00	1	39,430,581.00		0.00	41,987,055.00	3	120,848,217.00		-2,556,474.00
99S24MYL3	99F539235	TRS USD R E			99F539227	LT09TRUU				
2	60,948,816.84	1	29,944,463.34		0.00	31,004,353.50	3	90,893,280.18		-1,059,890.16
99S24M8I9	99F538161	TRS USD R E			99F538153	NDUEACWF				
2	66,576,410.95	1	33,800,639.65		0.00	32,775,771.30	3	100,377,050.60		1,024,868.35
99S24P8O9	99F540670	TRS USD R E			99F540662	LT09TRUU				
2	378,461,769.63	1	187,334,354.85		0.00	191,127,414.78	3	565,796,124.48		-3,793,059.93
99S24VZ99	99F543294	TRS USD R E			99F543286	LT11TRUU				
1	149,530,048.72	0	0.00		0.00	0.00	1	149,530,048.72		0.00
99S24SMI0	99F531851	TRS USD R E			99F531844	LT09TRUU				
2	531,276,348.03	1	268,624,071.92		0.00	262,652,276.11	3	799,900,419.95		5,971,795.81
99S246RL6	99F532271	TRS USD R E			99F532263	LT03TRUU				
2	148,434,358.28	1	75,005,150.73		0.00	73,429,207.55	3	223,439,509.01		1,575,943.18
99S248EC6	99F533154	TRS USD R E			99F533147	LUTLTRUU				
1	179,252,369.16	1	179,455,140.84		0.00	179,252,369.16	2	358,707,510.00		202,771.68

Name of Plan: PENSION ONLY POOL - XEROX CORP. MASTER TRUST
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Plan Sponsor EIN: 04-3192419
Plan Number: 015

04LK

PAGE: 7

PLAN YEAR ENDING: 11/30/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE		(I) GAIN/LOSS
#PUR (C)	PRICE	#SALE (D)	SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	
99S248E93	99F533030	TRS USD R E		99F533022	NDUEACWF			
1	104,502,090.91	1	107,585,562.50	0.00	104,502,090.91	2	212,087,653.41	3,083,471.59
99S25FVF3	99F550331	TRS USD R E		99F550323	LUTLTRUU			
1	179,455,140.84	0	0.00	0.00	0.00	1	179,455,140.84	0.00
99S251P04	99F544532	TRS USD R E		99F544524	NDUEACWF			
1	107,585,562.50	0	0.00	0.00	0.00	1	107,585,562.50	0.00
99S1XNKP7	99F471611	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 -0.07 SPR		1,000	01/18/2024	
1	82,811,437.81	0	0.00	0.00	0.00	1	82,811,437.81	0.00
99S1ZNA9	99F490736	TRS USD P V 00MFEDL		6 ROLL 3M FEDL01 0.18 SPR		1,000	03/06/2024	
2	74,749,521.12	1	37,955,612.49	0.00	37,955,612.49	3	112,705,133.61	0.00
99S1Z08P7	99F490934	TRS USD P V 00MFEDL		7 ROLL 3M FEDL01 0.18 SPR		1,000	03/07/2024	
2	287,773,824.66	1	145,623,646.88	0.00	145,623,646.88	3	433,397,471.54	0.00
99S1ZZSY1	99F491916	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 0.18 SPR		1,000	03/18/2024	
2	51,036,242.40	1	26,293,924.80	0.00	26,293,924.80	3	77,330,167.20	0.00
99S20DRV3	99F495305	TRS USD P V 00MFEDL		14 ROLL 3M FEDL01 0.22 SPR		1,000	01/12/2024	
1	244,253,751.86	0	0.00	0.00	0.00	1	244,253,751.86	0.00
99S20FK78	99F495461	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 0.16 SPR		1,000	10/16/2024	
4	243,483,110.28	3	184,385,590.68	0.00	184,385,590.68	7	427,868,700.96	0.00
99S21OX74	99F503389	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 0.24 SPR		1,000	04/16/2024	
1	72,330,415.61	1	72,330,415.61	0.00	72,330,415.61	2	144,660,831.22	0.00
99S21O4Y7	99F503280	TRS USD P V 00MFEDL		14 ROLL 3M FEDL01 0.24 SPR		1,000	04/12/2024	
1	261,483,759.15	1	261,483,759.15	0.00	261,483,759.15	2	522,967,518.30	0.00
99S21QFA2	99F503827	TRS USD P V 00MFEDL		20 ROLL 3M FEDL01 -0.01 SPR		1,000	04/18/2024	
1	90,823,388.28	1	90,823,388.28	0.00	90,823,388.28	2	181,646,776.56	0.00
99S21QFD6	99F504387	TRS USD P V 00MFEDL		20 ROLL 3M FEDL01 0.24 SPR		1,000	04/18/2024	
1	50,189,732.37	1	50,189,732.37	0.00	50,189,732.37	2	100,379,464.74	0.00
99S21SWJ0	99F504544	TRS USD P V 00MFEDL		20 ROLL 3M FEDL01 0.24 SPR		1,000	04/18/2024	
1	50,318,064.69	1	50,318,064.69	0.00	50,318,064.69	2	100,636,129.38	0.00
99S21UFA3	99F505004	TRS USD P V 00MFEDL		20 ROLL 3M FEDL01 0.24 SPR		1,000	04/18/2024	
1	50,261,604.76	1	50,261,604.76	0.00	50,261,604.76	2	100,523,209.52	0.00
99S22GB41	99F512646	TRS USD P V 00MFEDL		8 ROLL 3M FEDL01 0.24 SPR		1,000	06/06/2024	
1	38,488,520.34	1	38,488,520.34	0.00	38,488,520.34	2	76,977,040.68	0.00

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Plan Sponsor EIN: 04-3192419
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SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

PLAN YEAR ENDING: 11/30/24

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		(F) EXPENSES INCURRED		(G) COST OF ASSET		RATE	MAT DATE		(I) GAIN/LOSS	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE					#TOTAL	(H) CURR VALUE			
99S22H710	99F512885	TRS USD P V	00MFEDL	12	ROLL 3M	FEDL01 0.21	SPR	1.000	06/10/2024			
1	147,895,617.06	1	147,895,617.06	0.00		147,895,617.06		2	295,791,234.12		0.00	
99S226GY2	99F509246	TRS USD P V	00MFEDL	17	ROLL 3M	FEDL01 0.24	SPR	1.000	05/15/2024			
1	39,510,258.00	1	39,510,258.00	0.00		39,510,258.00		2	79,020,516.00		0.00	
99S23EZJ6	99F523833	TRS USD P V	00MFEDL	15	ROLL 3M	FEDL01 0.23	SPR	1.000	08/15/2024			
1	39,429,900.00	1	39,429,900.00	0.00		39,429,900.00		2	78,859,800.00		0.00	
99S23OJP8	99F526950	TRS USD P V	00MFEDL	4	ROLL 3M	FEDL01 0.22	SPR	1.000	06/06/2025			
1	37,970,536.26	2	78,786,224.64	0.00		78,786,224.64		3	116,756,760.90		0.00	
99S23PFJ2	99F527255	TRS USD P V	00MFEDL	8	ROLL 3M	FEDL01 0.21	SPR	1.000	09/10/2024			
1	141,737,317.04	1	141,737,317.04	0.00		141,737,317.04		2	283,474,634.08		0.00	
99S230GS7	99F518650	TRS USD P V	00MFEDL	10	ROLL 3M	FEDL01 0.23	SPR	1.000	07/12/2024			
1	252,972,686.10	1	252,972,686.10	0.00		252,972,686.10		2	505,945,372.20		0.00	
99S231Y14	99F518957	TRS USD P V	00MFEDL	14	ROLL 3M	FEDL01 0.24	SPR	1.000	07/16/2024			
1	70,352,926.14	1	70,352,926.14	0.00		70,352,926.14		2	140,705,852.28		0.00	
99S233EG9	99F519617	TRS USD P V	00MFEDL	18	ROLL 3M	FEDL01 0.09	SPR	1.000	07/18/2024			
1	95,316,734.89	1	95,316,734.89	0.00		95,316,734.89		2	190,633,469.78		0.00	
99S233EJ3	99F519716	TRS USD P V	00MFEDL	18	ROLL 3M	FEDL01 0.21	SPR	1.000	07/18/2024			
1	144,420,097.38	1	144,420,097.38	0.00		144,420,097.38		2	288,840,194.76		0.00	
99S24JMK3	99F536769	TRS USD P V	00MFEDL	16	ROLL 3M	FEDL01 0.26	SPR	1.000	01/16/2025			
1	27,085,858.19	2	54,105,141.08	0.00		54,105,141.08		3	81,190,999.27		0.00	
99S24KKM0	99F537320	TRS USD P V	00MFEDL	16	ROLL 3M	FEDL01 0.25	SPR	1.000	02/18/2025			
1	41,987,055.00	2	81,417,636.00	0.00		81,417,636.00		3	123,404,691.00		0.00	
99S24MYM1	99F539235	TRS USD P V	00MFEDL	20	ROLL 3M	FEDL01 0.235	SPR	1.000	02/20/2025			
1	31,004,353.50	2	60,948,816.84	0.00		60,948,816.84		3	91,953,170.34		0.00	
99S24M8J7	99F538161	TRS USD P V	00MFEDL	18	ROLL 3M	FEDL01 0.41	SPR	1.000	02/20/2025			
1	32,775,771.30	2	66,576,410.95	0.00		66,576,410.95		3	99,352,182.25		0.00	
99S24P8P6	99F540670	TRS USD P V	00MFEDL	25	ROLL 3M	FEDL01 0.25	SPR	1.000	02/27/2025			
1	191,127,414.78	2	378,461,769.63	0.00		378,461,769.63		3	569,589,184.41		0.00	
99S24VZA6	99F543294	TRS USD P V	00MFEDL	8	ROLL 3M	FEDL01 0.24	SPR	1.000	03/10/2025			
0	0.00	1	149,530,048.72	0.00		149,530,048.72		1	149,530,048.72		0.00	
99S245MJ8	99F531851	TRS USD P V	00MFEDL	13	ROLL 3M	FEDL01 0.24	SPR	1.000	01/13/2025			
1	262,652,276.11	2	531,276,348.03	0.00		531,276,348.03		3	793,928,624.14		0.00	

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SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

PLAN YEAR ENDING: 11/30/24

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		(F) EXPENSES INCURRED		(G) COST OF ASSET	RATE	MAT DATE		(I) GAIN/LOSS	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE				#TOTAL	(H) CURR VALUE			
99S246RM4	99F532271	TRS USD P V	00MFEDL	14	ROLL 3M	FEDL01 0.25 SPR	1.000	01/16/2025			
1	73,429,207.55	2	148,434,358.28	0.00	148,434,358.28	3	221,863,565.83			0.00	
99S248BEA0	99F533030	TRS USD P V	00MFEDL	17	ROLL 3M	FEDL01 0.38 SPR	1.000	09/19/2024			
1	104,502,090.91	1	104,502,090.91	0.00	104,502,090.91	2	209,004,181.82			0.00	
99S248ED4	99F533154	TRS USD P V	00MFEDL	21	ROLL 3M	FEDL01 0.23 SPR	1.000	10/21/2024			
1	179,252,369.16	1	179,252,369.16	0.00	179,252,369.16	2	358,504,738.32			0.00	
99S25FVG1	99F550331	TRS USD P V	00MFEDL	21	ROLL 3M	FEDL01 0.25 SPR	1.000	01/21/2025			
0	0.00	1	179,455,140.84	0.00	179,455,140.84	1	179,455,140.84			0.00	
99S251P12	99F544532	TRS USD P V	00MFEDL	18	ROLL 3M	FEDL01 0.48 SPR	1.000	03/20/2025			
0	0.00	1	107,585,562.50	0.00	107,585,562.50	1	107,585,562.50			0.00	
CORP. DEBT INSTR. - ALL OTHER TOTALS											
79	7,571,547,556.94	80	7,720,113,879.49	0.00	7,640,238,854.29	159	15,291,661,436.43			79,875,025.20	

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PAGE: 16
PLAN YEAR ENDING: 11/30/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 1,445,830,843.92
5% OF ASSET VALUE: 72,291,542.20

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE			
#PUR (C)	PURCHASE PRICE	#SALE (D)	SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
REGISTERED INVESTMENT COMPANY									
85744W523	STATE STR BK	TR CO	INVT FDS	GLOBAL ALL CAP EQUITY INDEX NL					
5	55,280,000.00	180	30,830,139.08	0.00	27,445,677.87	185	86,110,139.08	3,384,461.21	
REGISTERED INVESTMENT COMPANY TOTALS									
5	55,280,000.00	180	30,830,139.08	0.00	27,445,677.87	185	86,110,139.08	3,384,461.21	

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
INTEREST BEARING CASH					
04RJ	AUD	AUSTRALIAN DOLLAR			
		75,505.46		50,697.81	49,188.04
04RJ	AUD	75,505.46		50,697.81	49,188.04
04TR	CAD	CANADIAN DOLLAR			
		73,651.52		54,332.69	52,602.59
04TR	CAD	73,651.52		54,332.69	52,602.59
04RJ	CHF	SWISS FRANC			
		-0.01		-0.01	-0.01
04RJ	CHF	-0.01		-0.01	-0.01
04RN	CLP	CHILEAN PESO			
		643,643.00		943.90	0.00
04RN	CLP	643,643.00		943.90	0.00
04RJ	DKK	DANISH KRONE			
		11,388.00		1,666.16	1,612.80
04RJ	DKK	11,388.00		1,666.16	1,612.80
04RJ	EUR	EURO CURRENCY			
		74,675.05		84,514.88	76,295.54
04RJ	EUR	67,707.77		76,813.17	71,512.98
04RM	EUR	4,528.08		4,936.51	4,782.56
		2,439.20		2,765.20	0.00
04RN	EUR				
04RJ	GBP	POUND STERLING			
		47,275.34		61,232.93	60,089.33
04RJ	GBP	47,275.34		61,232.93	60,089.33
04RJ	HKD	HONG KONG DOLLAR			
		138,767.02		17,841.59	17,832.83
04RJ	HKD	138,767.02		17,841.59	17,832.83
04RJ	ILS	NEW ISRAELI SHEQEL			
		39,901.31		10,615.75	10,975.01
04RJ	ILS	39,901.31		10,615.75	10,975.01
04RJ	JPY	JAPANESE YEN			
		23,894,198.00		161,085.83	159,098.43
04RJ	JPY	23,620,598.00		159,171.54	157,276.68
04RM	JPY	273,600.00		1,914.29	1,821.75
		NORWEGIAN KRONE			
		48,496.14		4,387.98	4,386.91

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04RJ	NOK	48,496.14		4,387.98	4,386.91
		POLISH ZLOTY			
		71,194.29		19,451.71	0.00
04RN	PLN	71,194.29		19,451.71	0.00
		SWEDISH KRONA			
		50,000.00		4,605.39	4,579.24
04RJ	SEK	50,000.00		4,605.39	4,579.24
		SINGAPORE DOLLAR			
		13,103.00		10,013.95	9,773.62
04RJ	SGD	13,103.00		10,013.95	9,773.62
		GOVERNMENT STIF 10	1.000	12/31/2030	
		33,649,784.41		33,649,784.41	33,649,784.41
04RB	3839909B6	98,108.59		98,108.59	98,108.59
04RJ	3839909B6	160.49		160.49	160.49
04R5	3839909B6	1,769,614.24		1,769,614.24	1,769,614.24
04R6	3839909B6	1,429,532.04		1,429,532.04	1,429,532.04
04R7	3839909B6	3,308,564.50		3,308,564.50	3,308,564.50
04R9	3839909B6	3,915,610.29		3,915,610.29	3,915,610.29
04SL	3839909B6	381,157.18		381,157.18	381,157.18
04SN	3839909B6	307,237.64		307,237.64	307,237.64
04TR	3839909B6	22,439,799.44		22,439,799.44	22,439,799.44
		WTC CIFII SECURITIZED OPP PORT			
		2,970,961.976		29,509,777.45	30,125,554.44
048M	962HUD909	2,970,961.976		29,509,777.45	30,125,554.44
		61,802,544.506		63,640,952.42	64,221,773.18

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
U.S. GOVERNMENT SECURITIES					
04R9	912797LP0	TREASURY BILL	12/24 0.00000	0.010 12/12/2024	
			3,825,000.00	3,786,390.58	3,786,390.58
			3,825,000.00	3,786,390.58	3,786,390.58
04R9	912797MJ3	TREASURY BILL	02/25 0.00000	0.010 02/06/2025	
			7,075,000.00	6,995,818.47	6,995,818.47
			7,075,000.00	6,995,818.47	6,995,818.47
04SN	912797MQ7	TREASURY BILL	12/24 0.00000	0.010 12/24/2024	
			33,000,000.00	32,740,243.25	32,740,243.25
			33,000,000.00	32,740,243.25	32,740,243.25
04SN	912803ER0	STRIP PRINC	02/46 0.00000	0.010 02/15/2046	
			2,745,000.00	1,848,318.05	1,056,255.08
			2,745,000.00	1,848,318.05	1,056,255.08
04R6	912803FA6	STRIP PRINC	11/47 0.00000	0.010 11/15/2047	
			19,160,000.00	9,549,991.14	6,808,892.45
			15,430,000.00	7,123,668.25	5,483,361.72
04SN	912803FA6		3,730,000.00	2,426,322.89	1,325,530.73
04SN	912803FR9	STRIP PRINC	08/50 0.00000	0.010 08/15/2050	
			9,170,000.00	5,648,480.75	2,929,685.15
			9,170,000.00	5,648,480.75	2,929,685.15
04SN	912803GE7	STRIP PRINC	02/52 0.00000	0.010 02/15/2052	
			24,425,000.00	8,660,128.00	7,437,428.86
			24,425,000.00	8,660,128.00	7,437,428.86
04SN	912803GP2	STRIP PRINC	02/53 0.00000	0.010 02/15/2053	
			9,750,000.00	3,389,392.50	2,910,806.63
			9,750,000.00	3,389,392.50	2,910,806.63
04SN	912810QY7	US TREASURY N/B	11/42 2.75	2.750 11/15/2042	
			1,830,000.00	1,608,054.60	1,439,480.85
			1,830,000.00	1,608,054.60	1,439,480.85
04SN	912810RB6	US TREASURY N/B	05/43 2.875	2.875 05/15/2043	
			605,000.00	541,817.91	482,251.17
			605,000.00	541,817.91	482,251.17
04SN	912810RC4	US TREASURY N/B	08/43 3.625	3.625 08/15/2043	
			8,590,000.00	7,572,286.33	7,650,804.28
			8,590,000.00	7,572,286.33	7,650,804.28

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		US TREASURY N/B	11/43 3.75	3.750 11/15/2043	
			12,320,000.00	11,044,687.50	11,148,156.22
04SN	912810RD2		12,320,000.00	11,044,687.50	11,148,156.22
		US TREASURY N/B	02/49 3	3.000 02/15/2049	
			3,220,000.00	2,439,416.80	2,496,380.48
04R6	912810SF6		3,220,000.00	2,439,416.80	2,496,380.48
		US TREASURY N/B	11/40 1.375	1.375 11/15/2040	
			16,365,000.00	11,545,983.38	10,685,194.38
04SN	912810ST6		16,365,000.00	11,545,983.38	10,685,194.38
		US TREASURY N/B	02/51 1.875	1.875 02/15/2051	
			6,140,000.00	3,764,463.87	3,683,760.17
04SL	912810SU3		6,140,000.00	3,764,463.87	3,683,760.17
		US TREASURY N/B	02/41 1.875	1.875 02/15/2041	
			13,250,000.00	9,179,248.05	9,353,154.33
04SN	912810SW9		13,250,000.00	9,179,248.05	9,353,154.33
		US TREASURY N/B	08/41 1.75	1.750 08/15/2041	
			18,370,000.00	12,295,701.17	12,543,983.16
04SN	912810TA6		18,370,000.00	12,295,701.17	12,543,983.16
		US TREASURY N/B	11/41 2	2.000 11/15/2041	
			17,750,000.00	12,351,378.52	12,564,365.19
04SN	912810TC2		17,750,000.00	12,351,378.52	12,564,365.19
		US TREASURY N/B	08/43 4.375	4.375 08/15/2043	
			560,000.00	507,981.25	553,962.50
04SL	912810TU2		560,000.00	507,981.25	553,962.50
		US TREASURY N/B	05/54 4.625	4.625 05/15/2054	
			8,175,000.00	8,556,161.49	8,498,167.97
04R6	912810UA4		7,575,000.00	7,916,754.75	7,874,449.22
04SL	912810UA4		600,000.00	639,406.74	623,718.75
		US TREASURY N/B	05/44 4.625	4.625 05/15/2044	
			65,000.00	65,121.88	66,208.59
04SL	912810UB2		65,000.00	65,121.88	66,208.59
		US TREASURY N/B	08/54 4.25	4.250 08/15/2054	
			14,350,000.00	13,799,357.63	14,033,851.56
04R5	912810UC0		5,000.00	4,849.61	4,889.84
04R6	912810UC0		7,070,000.00	6,866,269.74	6,914,239.06
04R7	912810UC0		6,835,000.00	6,507,514.11	6,684,416.41
04SL	912810UC0		440,000.00	420,724.17	430,306.25

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R6	912810UD8	US TREASURY N/B 08/44 4.125 4,620,000.00	4.125	08/15/2044 4,535,458.58	4,397,662.50
		4,620,000.00		4,535,458.58	4,397,662.50
04R6	912810UE6	US TREASURY N/B 11/54 4.5 470,000.00	4.500	11/15/2054 468,825.00	479,840.63
		470,000.00		468,825.00	479,840.63
04R5	912810UF3	US TREASURY N/B 11/44 4.625 2,090,000.00	4.625	11/15/2044 2,100,975.72	2,132,779.69
		35,000.00		35,180.80	35,716.41
04R7	912810UF3	2,055,000.00		2,065,794.92	2,097,063.28
04R5	91282CLW9	US TREASURY N/B 11/34 4.25 2,090,000.00	4.250	11/15/2034 2,072,674.00	2,099,470.31
		130,000.00		130,020.72	130,589.06
		1,370,000.00		1,354,905.61	1,376,207.81
		590,000.00		587,747.67	592,673.44
04SN	912828Z94	US TREASURY N/B 02/30 1.5 2,440,000.00	1.500	02/15/2030 2,179,510.94	2,144,150.00
		2,440,000.00		2,179,510.94	2,144,150.00
04SN	912834AD0	STRIPS 11/37 0.00000 4,100,000.00	0.010	11/15/2037 2,266,562.00	2,299,429.77
		4,100,000.00		2,266,562.00	2,299,429.77
04SN	912834JP4	STRIPS 02/41 0.00000 1,990,000.00	0.010	02/15/2041 1,474,027.25	939,925.83
		1,990,000.00		1,474,027.25	939,925.83
04SN	912834KB3	STRIPS 05/45 0.00000 1,050,000.00	0.010	05/15/2045 705,522.62	403,453.67
		1,050,000.00		705,522.62	403,453.67
04SN	912834KH0	STRIPS 05/41 0.00000 4,170,000.00	0.010	05/15/2041 3,066,900.27	1,944,717.03
		4,170,000.00		3,066,900.27	1,944,717.03
04SN	912834KP2	STRIPS 08/41 0.00000 3,425,000.00	0.010	08/15/2041 2,509,041.02	1,575,906.03
		3,425,000.00		2,509,041.02	1,575,906.03
04SN	912834KV9	STRIPS 11/41 0.00000 1,830,000.00	0.010	11/15/2041 1,333,332.18	830,698.60
		1,830,000.00		1,333,332.18	830,698.60

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIPS	02/42	0.00000	0.010 02/15/2042
		2,920,000.00		2,114,672.96	1,307,647.01
04SN	912834LB2	2,920,000.00		2,114,672.96	1,307,647.01
		STRIPS	05/42	0.00000	0.010 05/15/2042
		2,310,000.00		1,664,827.05	1,021,165.58
04SN	912834LK2	2,310,000.00		1,664,827.05	1,021,165.58
		STRIPS	08/42	0.00000	0.010 08/15/2042
		2,755,000.00		1,974,103.60	1,201,813.15
04SN	912834LR7	2,755,000.00		1,974,103.60	1,201,813.15
		STRIPS	11/42	0.00000	0.010 11/15/2042
		3,875,000.00		2,756,654.04	1,669,229.60
04SN	912834LX4	3,875,000.00		2,756,654.04	1,669,229.60
		STRIPS	02/43	0.00000	0.010 02/15/2043
		2,985,000.00		2,109,685.73	1,271,283.02
04SN	912834MD7	2,985,000.00		2,109,685.73	1,271,283.02
		STRIPS	05/43	0.00000	0.010 05/15/2043
		4,770,000.00		3,351,378.44	2,007,985.11
04SN	912834MM7	4,770,000.00		3,351,378.44	2,007,985.11
		STRIPS	08/43	0.00000	0.010 08/15/2043
		2,320,000.00		1,621,278.57	966,619.44
04SN	912834MT2	2,320,000.00		1,621,278.57	966,619.44
		STRIPS	11/43	0.00000	0.010 11/15/2043
		2,240,000.00		1,555,715.64	922,849.11
04SN	912834MZ8	2,240,000.00		1,555,715.64	922,849.11
		STRIPS	02/44	0.00000	0.010 02/15/2044
		1,960,000.00		1,357,023.78	797,639.64
04SN	912834NF1	1,960,000.00		1,357,023.78	797,639.64
		STRIPS	05/44	0.00000	0.010 05/15/2044
		2,620,000.00		1,798,337.16	1,052,927.67
04SN	912834NP9	2,620,000.00		1,798,337.16	1,052,927.67
		STRIPS	08/44	0.00000	0.010 08/15/2044
		2,230,000.00		1,526,325.98	886,006.43
04SN	912834NV6	2,230,000.00		1,526,325.98	886,006.43
		STRIPS	11/44	0.00000	0.010 11/15/2044
		1,870,000.00		1,272,954.09	733,804.34
04SN	912834PB8	1,870,000.00		1,272,954.09	733,804.34

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STRIPS	08/45 0.00000	0.010 08/15/2045	
		1,340,000.00		897,100.98	508,868.56
04SN	912834PM4	1,340,000.00		897,100.98	508,868.56
		STRIPS	11/45 0.00000	0.010 11/15/2045	
		930,000.00		619,989.80	349,074.39
04SN	912834PT9	930,000.00		619,989.80	349,074.39
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		294,140,000.00		215,223,300.52	193,810,188.43

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORP. DEBT INSTR. - PREFERRED					
04R5	001055AR3	AFLAC INC	SR UNSECURED 10/46 4	4.000 10/15/2046	
		40,000.00		34,351.20	32,894.87
		40,000.00		34,351.20	32,894.87
04R5	00185AAG9	AON GLOBAL LTD	COMPANY GUAR 06/44 4.6	4.600 06/14/2044	
		100,000.00		82,733.40	89,206.69
		100,000.00		82,733.40	89,206.69
04R5	002819AC4	ABBOTT LABORATORIES	SR UNSECURED 11/37 6.15	6.150 11/30/2037	
		80,000.00		89,095.30	89,292.17
		80,000.00		89,095.30	89,292.17
04R6	002824AV2	ABBOTT LABORATORIES	SR UNSECURED 04/39 6	6.000 04/01/2039	
		140,000.00		165,550.26	155,448.32
		140,000.00		165,550.26	155,448.32
04R7	002824BH2	ABBOTT LABORATORIES	SR UNSECURED 11/46 4.9	4.900 11/30/2046	
		252,000.00		275,410.42	247,173.88
		252,000.00		275,410.42	247,173.88
04R5	002824BN9	ABBOTT LABORATORIES	SR UNSECURED 04/43 4.75	4.750 04/15/2043	
		35,000.00		36,512.18	34,247.02
		35,000.00		36,512.18	34,247.02
04R5	00287YAM1	ABBVIE INC	SR UNSECURED 11/42 4.4	4.400 11/06/2042	
		3,056,000.00		3,164,226.13	2,758,763.11
		210,000.00		183,854.20	189,574.69
		946,000.00		1,100,055.93	853,988.84
04SL	00287YAM1		1,900,000.00	1,880,316.00	1,715,199.58
04R6	00287YAS8	ABBVIE INC	SR UNSECURED 05/45 4.7	4.700 05/14/2045	
		1,994,000.00		2,003,250.06	1,848,593.68
		134,000.00		150,241.47	124,228.46
		435,000.00		379,400.66	403,278.96
04SL	00287YAS8		1,425,000.00	1,473,607.93	1,321,086.26
04R5	00287YAW9	ABBVIE INC	SR UNSECURED 05/46 4.45	4.450 05/14/2046	
		550,000.00		528,030.52	491,564.99
		305,000.00		281,862.25	272,595.13
04R7	00287YAW9		245,000.00	246,168.27	218,969.86
04R7	00287YBD0	ABBVIE INC	SR UNSECURED 11/48 4.875	4.875 11/14/2048	
		80,000.00		79,383.92	75,413.15
		80,000.00		79,383.92	75,413.15

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ABBVIE INC	SR UNSECURED 11/39 4.05	4.050	11/21/2039	
		1,154,000.00		1,112,429.15	1,027,215.91
04R5	00287YCA5	715,000.00		665,015.96	636,446.60
04R7	00287YCA5	439,000.00		447,413.19	390,769.31
	ABBVIE INC	SR UNSECURED 11/49 4.25	4.250	11/21/2049	
		797,000.00		741,764.95	686,949.04
04R5	00287YCB3	260,000.00		222,694.80	224,098.81
04R6	00287YCB3	153,000.00		127,536.03	131,873.53
04R7	00287YCB3	299,000.00		317,099.72	257,713.63
04SL	00287YCB3	85,000.00		74,434.40	73,263.07
	ABBVIE INC	SR UNSECURED 03/35 4.55	4.550	03/15/2035	
		125,000.00		117,740.55	120,976.82
04R6	00287YCY3	125,000.00		117,740.55	120,976.82
	ABBVIE INC	SR UNSECURED 10/42 4.625	4.625	10/01/2042	
		50,000.00		58,183.00	46,146.46
04R5	00287YCZ0	50,000.00		58,183.00	46,146.46
	ABBVIE INC	SR UNSECURED 06/44 4.85	4.850	06/15/2044	
		310,000.00		369,485.90	293,267.85
04R5	00287YDA4	115,000.00		137,067.35	108,792.91
04R7	00287YDA4	195,000.00		232,418.55	184,474.94
	ABBVIE INC	SR UNSECURED 03/45 4.75	4.750	03/15/2045	
		40,000.00		47,061.60	37,445.26
04R5	00287YDB2	40,000.00		47,061.60	37,445.26
	ABBVIE INC	SR UNSECURED 03/34 5.05	5.050	03/15/2034	
		290,000.00		289,086.50	293,685.03
04R6	00287YDU0	290,000.00		289,086.50	293,685.03
	ABBVIE INC	SR UNSECURED 03/44 5.35	5.350	03/15/2044	
		145,000.00		144,799.90	147,066.82
04R7	00287YDV8	145,000.00		144,799.90	147,066.82
	ABBVIE INC	SR UNSECURED 03/54 5.4	5.400	03/15/2054	
		62,000.00		62,830.74	62,917.40
04R6	00287YDW6	62,000.00		62,830.74	62,917.40
	ABBVIE INC	SR UNSECURED 03/64 5.5	5.500	03/15/2064	
		482,000.00		484,652.44	490,579.82
04R5	00287YDX4	152,000.00		155,886.64	154,705.67
04R7	00287YDX4	285,000.00		283,934.10	290,073.13
04SL	00287YDX4	45,000.00		44,831.70	45,801.02

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ACCENTURE CAPITAL INC	COMPANY GUAR 10/34 4.5	4.500	10/04/2034	
		610,000.00		609,365.60	593,108.73
04R5	00440KAD5	165,000.00		164,828.40	160,431.05
04R6	00440KAD5	445,000.00		444,537.20	432,677.68
	ADVOCATE HEALTH CORP	SR UNSECURED 08/48 4.272	4.272	08/15/2048	
		1,090,000.00		1,090,000.00	960,145.76
04SL	007589AB0	1,090,000.00		1,090,000.00	960,145.76
	ADVANCED MICRO DEVICES	SR UNSECURED 06/52 4.393	4.393	06/01/2052	
		60,000.00		60,000.00	52,753.36
04R5	007903BG1	60,000.00		60,000.00	52,753.36
	AIR PRODUCTS + CHEMICALS	SR UNSECURED 05/40 2.7	2.700	05/15/2040	
		140,000.00		140,428.68	104,167.85
04R5	009158AZ9	140,000.00		140,428.68	104,167.85
	ALABAMA POWER CO	SR UNSECURED 08/44 4.15	4.150	08/15/2044	
		84,000.00		88,475.46	72,330.72
04R5	010392FL7	84,000.00		88,475.46	72,330.72
	ALABAMA POWER CO	SR UNSECURED 03/45 3.75	3.750	03/01/2045	
		230,000.00		224,301.70	185,423.77
04R5	010392FM5	230,000.00		224,301.70	185,423.77
	ALABAMA POWER CO	SR UNSECURED 12/47 3.7	3.700	12/01/2047	
		45,000.00		35,179.87	35,427.04
04R5	010392FR4	45,000.00		35,179.87	35,427.04
	ALABAMA POWER CO	SR UNSECURED 10/49 3.45	3.450	10/01/2049	
		100,000.00		83,665.37	74,790.84
04R5	010392FT0	100,000.00		83,665.37	74,790.84
	ALIBABA GROUP HOLDING	SR UNSECURED 12/37 4	4.000	12/06/2037	
		170,000.00		190,761.35	150,426.41
04R5	01609WAU6	170,000.00		190,761.35	150,426.41
	ALIBABA GROUP HOLDING	SR UNSECURED 12/57 4.4	4.400	12/06/2057	
		170,000.00		197,579.16	143,500.95
04R5	01609WAW2	170,000.00		197,579.16	143,500.95
	ALIBABA GROUP HOLDING	SR UNSECURED 02/51 3.15	3.150	02/09/2051	
		115,000.00		93,062.64	78,897.67
04R5	01609WAZ5	115,000.00		93,062.64	78,897.67
	ALPHABET INC	SR UNSECURED 08/40 1.9	1.900	08/15/2040	
		89,000.00		60,106.15	60,834.95
04SL	02079KAE7	89,000.00		60,106.15	60,834.95

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R5	02079KAF4	ALPHABET INC	SR UNSECURED 08/50 2.05	2.050 08/15/2050	
		275,000.00		169,363.64	163,389.40
		275,000.00		169,363.64	163,389.40
04R6	02209SAE3	ALTRIA GROUP INC	COMPANY GUAR 11/38 9.95	9.950 11/10/2038	
		218,000.00		391,448.92	301,088.50
		218,000.00		391,448.92	301,088.50
04R5	02209SBM4	ALTRIA GROUP INC	COMPANY GUAR 02/41 3.4	3.400 02/04/2041	
		70,000.00		66,620.09	53,227.68
		70,000.00		66,620.09	53,227.68
04R7	023135BF2	AMAZON.COM INC	SR UNSECURED 08/37 3.875	3.875 08/22/2037	
		235,000.00		236,805.40	213,491.00
		235,000.00		236,805.40	213,491.00
04R5	023135BT2	AMAZON.COM INC	SR UNSECURED 06/50 2.5	2.500 06/03/2050	
		710,000.00		599,132.04	448,533.44
		205,000.00		137,555.99	129,506.13
04R7	023135BT2		505,000.00	461,576.05	319,027.31
04R7	023135CA2	AMAZON.COM INC	SR UNSECURED 05/41 2.875	2.875 05/12/2041	
		190,000.00		189,283.70	145,485.67
		190,000.00		189,283.70	145,485.67
04R5	023135CB0	AMAZON.COM INC	SR UNSECURED 05/51 3.1	3.100 05/12/2051	
		1,270,000.00		980,779.98	903,092.32
		685,000.00		481,900.33	487,100.97
04R7	023135CB0		340,000.00	323,143.60	241,772.75
04SL	023135CB0		245,000.00	175,736.05	174,218.60
04R7	023135CJ3	AMAZON.COM INC	SR UNSECURED 04/52 3.95	3.950 04/13/2052	
		405,000.00		403,307.10	337,511.23
		405,000.00		403,307.10	337,511.23
04SL	023135CK0	AMAZON.COM INC	SR UNSECURED 04/62 4.1	4.100 04/13/2062	
		1,120,000.00		1,081,066.00	929,708.05
		1,120,000.00		1,081,066.00	929,708.05
04R5	02361DAQ3	AMEREN ILLINOIS CO	SR SECURED 03/46 4.15	4.150 03/15/2046	
		80,000.00		67,653.60	68,883.56
		80,000.00		67,653.60	68,883.56
04R5	02361DAR1	AMEREN ILLINOIS CO	1ST MORTGAGE 12/47 3.7	3.700 12/01/2047	
		215,000.00		215,342.38	169,721.15
		185,000.00		182,632.18	146,039.13
04R7	02361DAR1		30,000.00	32,710.20	23,682.02

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	02361DAU4	AMEREN ILLINOIS CO 1ST MORTGAGE 03/50 3.25 190,000.00	3.250	03/15/2050 191,403.68	136,961.79
		190,000.00		191,403.68	136,961.79
04R7	02361DAZ3	AMEREN ILLINOIS CO 1ST MORTGAGE 12/52 5.9 120,000.00	5.900	12/01/2052 119,629.20	130,155.08
		120,000.00		119,629.20	130,155.08
04R5	02361DBB5	AMEREN ILLINOIS CO 1ST MORTGAGE 07/54 5.55 230,000.00	5.550	07/01/2054 229,563.00	240,303.79
		230,000.00		229,563.00	240,303.79
04R5	02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125 175,000.00	6.125	11/15/2037 201,848.55	186,074.18
		175,000.00		201,848.55	186,074.18
04R5	02364WAW5	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/40 6.125 470,000.00	6.125	03/30/2040 579,798.22	501,085.98
04R7	02364WAW5	80,000.00		103,245.03	85,291.23
		390,000.00		476,553.19	415,794.75
04R5	025816BF5	AMERICAN EXPRESS CO SR UNSECURED 12/42 4.05 150,000.00	4.050	12/03/2042 130,328.53	132,131.28
		150,000.00		130,328.53	132,131.28
04R5	025816DW6	AMERICAN EXPRESS CO SR UNSECURED 07/35 VAR 855,000.00	1.000	07/26/2035 862,113.45	866,995.28
04R7	025816DW6	390,000.00		390,000.00	395,471.53
		465,000.00		472,113.45	471,523.75
04R5	030288AB0	AMERICAN TRANSMISSION SY SR UNSECURED 144A 09/44 5 130,000.00	5.000	09/01/2044 145,039.82	124,338.97
		130,000.00		145,039.82	124,338.97
04R7	03040WAR6	AMERICAN WATER CAPITAL C SR UNSECURED 09/47 3.75 60,000.00	3.750	09/01/2047 63,020.14	47,098.69
		60,000.00		63,020.14	47,098.69
04R7	03040WAV7	AMERICAN WATER CAPITAL C SR UNSECURED 06/49 4.15 185,000.00	4.150	06/01/2049 200,654.42	154,369.67
		185,000.00		200,654.42	154,369.67
04R7	03040WAX3	AMERICAN WATER CAPITAL C SR UNSECURED 05/50 3.45 95,000.00	3.450	05/01/2050 94,804.30	70,052.23
		95,000.00		94,804.30	70,052.23
		AMPHENOL CORP SR UNSECURED 11/54 5.375 70,000.00	5.375	11/15/2054 68,900.30	70,447.65

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	032095AS0	70,000.00		68,900.30	70,447.65
	ANALOG DEVICES INC	SR UNSECURED 10/41 2.8	2.800	10/01/2041	
		325,000.00		294,092.35	238,832.52
04R5	032654AW5	95,000.00		70,421.60	69,812.58
04R7	032654AW5	230,000.00		223,670.75	169,019.94
	ANALOG DEVICES INC	SR UNSECURED 10/51 2.95	2.950	10/01/2051	
		210,000.00		208,263.30	142,335.67
04R7	032654AX3	210,000.00		208,263.30	142,335.67
	ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/36 4.7	4.700	02/01/2036	
		2,305,000.00		2,220,381.35	2,257,307.50
04R5	03522AAH3	150,000.00		146,314.00	146,896.37
04R7	03522AAH3	1,355,000.00		1,343,827.35	1,326,963.84
04SL	03522AAH3	800,000.00		730,240.00	783,447.29
	ANHEUSER BUSCH CO/INBEV	COMPANY GUAR 02/46 4.9	4.900	02/01/2046	
		5,762,000.00		5,879,095.71	5,512,774.72
04R5	03522AAJ9	155,000.00		154,189.77	148,295.74
04R6	03522AAJ9	1,265,000.00		1,099,894.65	1,210,284.63
04R7	03522AAJ9	1,627,000.00		1,581,313.42	1,556,626.95
04SL	03522AAJ9	2,715,000.00		3,043,697.87	2,597,567.40
	ANHEUSER BUSCH COS LLC	COMPANY GUAR 05/42 6.5	6.500	05/01/2042	
		60,000.00		63,590.40	67,070.49
04R5	035229CM3	60,000.00		63,590.40	67,070.49
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/39 8.2	8.200	01/15/2039	
		1,395,000.00		1,957,730.54	1,811,646.95
04R6	03523TBF4	395,000.00		576,171.54	512,975.30
04SL	03523TBF4	1,000,000.00		1,381,559.00	1,298,671.65
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 11/39 8	8.000	11/15/2039	
		1,275,000.00		1,785,478.22	1,645,219.93
04R5	03523TBJ6	160,000.00		212,740.80	206,458.97
04R6	03523TBJ6	1,115,000.00		1,572,737.42	1,438,760.96
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 10/48 4.439	4.439	10/06/2048	
		65,000.00		56,747.60	58,070.01
04R7	03523TBT4	65,000.00		56,747.60	58,070.01
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/39 5.45	5.450	01/23/2039	
		250,000.00		261,848.92	259,404.94
04R5	03523TBU1	250,000.00		261,848.92	259,404.94
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/49 5.55	5.550	01/23/2049	
		440,000.00		427,375.15	459,056.51
04R7	03523TBV9	440,000.00		427,375.15	459,056.51

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/42 4.95	4.950 01/15/2042	
			455,000.00	456,095.65	442,506.00
04R5	035240AG5		375,000.00	362,858.85	364,702.75
04R7	035240AG5		80,000.00	93,236.80	77,803.25
		ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 04/38 4.375	4.375 04/15/2038	
			510,000.00	503,666.88	478,532.19
04R7	035240AM2		510,000.00	503,666.88	478,532.19
		ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 04/48 4.6	4.600 04/15/2048	
			41,000.00	39,461.45	38,568.47
04R7	035240AN0		41,000.00	39,461.45	38,568.47
		ANHEUSER BUSCH INBEV FIN	COMPANY GUAR 02/36 4.7	4.700 02/01/2036	
			180,000.00	175,636.82	176,275.64
04R5	035242AM8		180,000.00	175,636.82	176,275.64
		ANHEUSER BUSCH INBEV FIN	COMPANY GUAR 02/46 4.9	4.900 02/01/2046	
			285,000.00	245,167.24	270,472.66
04R5	035242AN6		285,000.00	245,167.24	270,472.66
		ELEVANCE HEALTH INC	SR UNSECURED 12/47 4.375	4.375 12/01/2047	
			110,000.00	101,982.29	93,430.21
04R5	036752AD5		110,000.00	101,982.29	93,430.21
		ELEVANCE HEALTH INC	SR UNSECURED 09/49 3.7	3.700 09/15/2049	
			140,000.00	121,285.65	105,347.43
04R5	036752AK9		60,000.00	58,291.25	45,148.90
04R7	036752AK9		80,000.00	62,994.40	60,198.53
		ELEVANCE HEALTH INC	SR UNSECURED 03/51 3.6	3.600 03/15/2051	
			466,000.00	416,337.92	344,824.90
04R5	036752AS2		250,000.00	195,063.82	184,991.90
04R7	036752AS2		216,000.00	221,274.10	159,833.00
		ELEVANCE HEALTH INC	SR UNSECURED 05/52 4.55	4.550 05/15/2052	
			160,000.00	133,632.00	137,320.37
04R5	036752AU7		160,000.00	133,632.00	137,320.37
		ELEVANCE HEALTH INC	SR UNSECURED 06/34 5.375	5.375 06/15/2034	
			230,000.00	229,834.40	234,423.33
04R6	036752AZ6		230,000.00	229,834.40	234,423.33
		ELEVANCE HEALTH INC	SR UNSECURED 06/54 5.65	5.650 06/15/2054	
			130,000.00	128,967.00	131,804.15
04R5	036752BA0		130,000.00	128,967.00	131,804.15

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ELEVANCE HEALTH INC	SR UNSECURED 02/55 5.7	5.700 02/15/2055	
		540,000.00		537,046.20	554,056.54
04R6	036752BE2	255,000.00		253,605.15	261,637.81
04R7	036752BE2	285,000.00		283,441.05	292,418.73
		ELEVANCE HEALTH INC	SR UNSECURED 11/64 5.85	5.850 11/01/2064	
		700,000.00		697,956.00	720,670.14
04R6	036752BF9	285,000.00		284,167.80	293,415.70
04SL	036752BF9	415,000.00		413,788.20	427,254.44
		AON CORP/AON GLOBAL HOLD	COMPANY GUAR 08/51 2.9	2.900 08/23/2051	
		215,000.00		187,332.93	140,294.12
04R5	03740LAB8	215,000.00		187,332.93	140,294.12
		AON CORP/AON GLOBAL HOLD	COMPANY GUAR 02/52 3.9	3.900 02/28/2052	
		135,000.00		103,720.65	105,294.55
04R5	03740LAE2	135,000.00		103,720.65	105,294.55
		AON NORTH AMERICA INC	COMPANY GUAR 03/54 5.75	5.750 03/01/2054	
		95,000.00		96,385.00	98,410.66
04R5	03740MAF7	95,000.00		96,385.00	98,410.66
		APOLLO GLOBAL MANAGEMENT	COMPANY GUAR 05/54 5.8	5.800 05/21/2054	
		435,000.00		436,612.65	459,375.47
04R7	03769MAC0	435,000.00		436,612.65	459,375.47
		APPLE INC	SR UNSECURED 05/43 3.85	3.850 05/04/2043	
		1,285,000.00		1,373,655.92	1,113,427.69
04R5	037833AL4	130,000.00		108,699.15	112,642.49
04R6	037833AL4	575,000.00		677,884.41	498,226.40
04R7	037833AL4	580,000.00		587,072.36	502,558.80
		APPLE INC	SR UNSECURED 02/45 3.45	3.450 02/09/2045	
		445,000.00		423,148.18	358,536.10
04R7	037833BA7	445,000.00		423,148.18	358,536.10
		APPLE INC	SR UNSECURED 05/45 4.375	4.375 05/13/2045	
		255,000.00		231,213.98	235,133.63
04R5	037833BH2	255,000.00		231,213.98	235,133.63
		APPLE INC	SR UNSECURED 02/46 4.65	4.650 02/23/2046	
		785,000.00		907,166.97	748,317.16
04R6	037833BX7	350,000.00		421,700.64	333,644.59
04R7	037833BX7	435,000.00		485,466.33	414,672.57
		APPLE INC	SR UNSECURED 08/46 3.85	3.850 08/04/2046	
		410,000.00		389,126.01	346,447.39
04R5	037833CD0	195,000.00		169,746.88	164,773.76

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	037833CD0	215,000.00		219,379.13	181,673.63
	APPLE INC	SR UNSECURED 09/47 3.75	3.750	09/12/2047	
		290,000.00		304,645.66	239,023.37
04R5	037833DD9	225,000.00		225,387.26	185,449.17
04R7	037833DD9	65,000.00		79,258.40	53,574.20
	APPLE INC	SR UNSECURED 05/50 2.65	2.650	05/11/2050	
		740,000.00		675,840.92	486,943.41
04R5	037833DW7	740,000.00		675,840.92	486,943.41
	APPLE INC	SR UNSECURED 02/41 2.375	2.375	02/08/2041	
		590,000.00		498,226.96	425,680.15
04R5	037833EE6	280,000.00		194,695.69	202,017.70
04R7	037833EE6	310,000.00		303,531.27	223,662.45
	APPLE INC	SR UNSECURED 02/51 2.65	2.650	02/08/2051	
		105,000.00		104,310.15	68,618.34
04R7	037833EF3	105,000.00		104,310.15	68,618.34
	APPLE INC	SR UNSECURED 08/61 2.85	2.850	08/05/2061	
		2,800,000.00		2,796,668.00	1,800,924.38
04SL	037833EL0	2,800,000.00		2,796,668.00	1,800,924.38
	APPLIED MATERIALS INC	SR UNSECURED 06/41 5.85	5.850	06/15/2041	
		140,000.00		182,031.50	150,517.89
04R5	038222AG0	140,000.00		182,031.50	150,517.89
	ARCH CAPITAL FINANCE LLC	COMPANY GUAR 12/46 5.031	5.031	12/15/2046	
		65,000.00		57,914.35	61,008.98
04R5	03939CAB9	65,000.00		57,914.35	61,008.98
	ARCHER DANIELS MIDLAND C	SR UNSECURED 03/42 4.535	4.535	03/26/2042	
		40,000.00		39,837.60	36,753.78
04R5	039483BE1	40,000.00		39,837.60	36,753.78
	ARCHER DANIELS MIDLAND C	SR UNSECURED 04/43 4.016	4.016	04/16/2043	
		645,000.00		542,312.40	554,141.45
04R5	039483BH4	45,000.00		49,028.40	38,661.03
04SL	039483BH4	600,000.00		493,284.00	515,480.42
	ARCHER DANIELS MIDLAND C	SR UNSECURED 03/49 4.5	4.500	03/15/2049	
		60,000.00		78,148.80	53,642.58
04R5	039483BQ4	60,000.00		78,148.80	53,642.58
	ASTRAZENECA PLC	SR UNSECURED 09/42 4	4.000	09/18/2042	
		90,000.00		85,202.48	78,253.98
04R5	046353AG3	90,000.00		85,202.48	78,253.98

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	046353AM0	ASTRAZENECA PLC	SR UNSECURED 11/45 4.375	4.375 11/16/2045	
		33,000.00		30,176.35	29,735.93
		33,000.00		30,176.35	29,735.93
04R5	046353AU2	ASTRAZENECA PLC	SR UNSECURED 08/48 4.375	4.375 08/17/2048	
		27,000.00		23,953.38	24,106.98
		27,000.00		23,953.38	24,106.98
04R5	04636NAN3	ASTRAZENECA FINANCE LLC	COMPANY GUAR 02/34 5	5.000 02/26/2034	
		110,000.00		109,712.70	111,205.37
		110,000.00		109,712.70	111,205.37
04R6	04686JAE1	ATHENE HOLDING LTD	SR UNSECURED 05/52 3.45	3.450 05/15/2052	
		680,000.00		564,271.35	458,926.70
		680,000.00		564,271.35	458,926.70
04R5	05379BAQ0	AVISTA CORP	1ST MORTGAGE 06/48 4.35	4.350 06/01/2048	
		135,000.00		110,991.10	116,918.95
		135,000.00		110,991.10	116,918.95
04SL	055451AV0	BHP BILLITON FIN USA LTD	COMPANY GUAR 09/43 5	5.000 09/30/2043	
		300,000.00		402,813.00	291,989.81
		300,000.00		402,813.00	291,989.81
04R5	059165EJ5	BALTIMORE GAS + ELECTRIC	SR UNSECURED 08/47 3.75	3.750 08/15/2047	
		45,000.00		33,595.20	35,233.12
		45,000.00		33,595.20	35,233.12
04R6	059165EQ9	BALTIMORE GAS + ELECTRIC	SR UNSECURED 06/53 5.4	5.400 06/01/2053	
		225,000.00		224,889.75	226,875.76
		225,000.00		224,889.75	226,875.76
04R6	06050TJZ6	BANK OF AMERICA NA	SUBORDINATED 10/36 6	6.000 10/15/2036	
		1,764,000.00		2,282,679.59	1,884,578.61
		1,764,000.00		2,282,679.59	1,884,578.61
04R5	06051GFC8	BANK OF AMERICA CORP	SR UNSECURED 01/44 5	5.000 01/21/2044	
		160,000.00		154,987.40	156,720.46
		160,000.00		154,987.40	156,720.46
04R5	06051GFG9	BANK OF AMERICA CORP	SR UNSECURED 04/44 4.875	4.875 04/01/2044	
		55,000.00		50,070.35	53,057.89
		55,000.00		50,070.35	53,057.89
04R5	06051GGG8	BANK OF AMERICA CORP	SR UNSECURED 01/48 VAR	1.000 01/20/2048	
		140,000.00		122,707.25	124,135.12
		140,000.00		122,707.25	124,135.12

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	06051GHA0	BANK OF AMERICA CORP	SR UNSECURED 01/49 VAR	1.000 01/23/2049	
			130,000.00	104,170.30	106,500.56
			130,000.00	104,170.30	106,500.56
04R5	06051GHS1	BANK OF AMERICA CORP	SR UNSECURED 03/50 VAR	1.000 03/15/2050	
			135,000.00	117,211.15	116,841.71
			135,000.00	117,211.15	116,841.71
04R7	06051GHU6	BANK OF AMERICA CORP	SR UNSECURED 04/40 VAR	1.000 04/23/2040	
			3,545,000.00	3,545,000.00	3,144,737.02
			720,000.00	720,000.00	638,705.40
04SL	06051GHU6		2,825,000.00	2,825,000.00	2,506,031.62
04R5	06051GJE0	BANK OF AMERICA CORP	SR UNSECURED 06/41 VAR	1.000 06/19/2041	
			9,680,000.00	7,138,925.10	7,022,392.97
			1,775,000.00	1,451,988.12	1,287,680.53
04R7	06051GJE0		985,000.00	907,576.08	714,572.01
04SL	06051GJE0		6,920,000.00	4,779,360.90	5,020,140.43
04R5	06051GJM2	BANK OF AMERICA CORP	SR UNSECURED 10/51 VAR	1.000 10/24/2051	
			130,000.00	82,885.40	85,606.60
			130,000.00	82,885.40	85,606.60
04R5	06051GJW0	BANK OF AMERICA CORP	SR UNSECURED 04/42 VAR	1.000 04/22/2042	
			390,000.00	341,121.85	305,761.61
			155,000.00	118,867.60	121,520.64
04R7	06051GJW0		235,000.00	222,254.25	184,240.97
04R5	06051GKB4	BANK OF AMERICA CORP	SR UNSECURED 07/52 VAR	1.000 07/21/2052	
			145,000.00	93,852.70	98,353.65
			145,000.00	93,852.70	98,353.65
04R7	06051GLU1	BANK OF AMERICA CORP	SR UNSECURED 09/34 VAR	1.000 09/15/2034	
			290,000.00	289,670.39	305,831.68
			290,000.00	289,670.39	305,831.68
04R6	06051GMA4	BANK OF AMERICA CORP	SR UNSECURED 01/35 VAR	1.000 01/23/2035	
			800,000.00	806,970.13	821,793.61
			295,000.00	295,000.00	303,036.39
04R7	06051GMA4		505,000.00	511,970.13	518,757.22
04R6	06849RAG7	BARRICK NA FINANCE LLC	COMPANY GUAR 05/41 5.7	5.700 05/30/2041	
			315,000.00	423,269.50	323,043.89
			315,000.00	423,269.50	323,043.89
04R6	06849RAK8	BARRICK NA FINANCE LLC	COMPANY GUAR 05/43 5.75	5.750 05/01/2043	
			525,000.00	648,125.54	543,848.88
			525,000.00	648,125.54	543,848.88

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BARRICK PD AU FIN PTY LT	COMPANY GUAR 10/39 5.95	5.950 10/15/2039	
			725,000.00	971,195.80	761,933.15
04R6	06849UAD7		725,000.00	971,195.80	761,933.15
		BAYCARE HEALTH SYSTEM	SR UNSECURED 11/50 3.831	3.831 11/15/2050	
			90,000.00	90,000.00	73,005.36
04R7	072722AE1		90,000.00	90,000.00	73,005.36
		BAYLOR SCOTT + WHITE HOL	UNSECURED 11/50 2.839	2.839 11/15/2050	
			305,000.00	264,309.12	205,549.84
04R5	072863AJ2		55,000.00	41,636.88	37,066.36
04R7	072863AJ2		250,000.00	222,672.24	168,483.48
		BERKSHIRE HATHAWAY ENERG	SR UNSECURED 02/45 4.5	4.500 02/01/2045	
			610,000.00	671,013.01	554,230.46
04R6	084659AF8		610,000.00	671,013.01	554,230.46
		BERKSHIRE HATHAWAY ENERG	SR UNSECURED 01/49 4.45	4.450 01/15/2049	
			495,000.00	494,841.60	430,171.45
04R6	084659AR2		290,000.00	289,907.20	252,019.64
04R7	084659AR2		205,000.00	204,934.40	178,151.81
		BERKSHIRE HATHAWAY ENERG	SR UNSECURED 10/50 4.25	4.250 10/15/2050	
			55,000.00	44,069.30	45,891.65
04R7	084659AX9		55,000.00	44,069.30	45,891.65
		BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/53 4.6	4.600 05/01/2053	
			370,000.00	353,347.55	325,302.52
04R6	084659BF7		260,000.00	258,590.80	228,590.96
04R7	084659BF7		110,000.00	94,756.75	96,711.56
		BERKSHIRE HATHAWAY FIN	COMPANY GUAR 05/43 4.3	4.300 05/15/2043	
			195,000.00	212,323.79	176,435.75
04R7	084664BV2		195,000.00	212,323.79	176,435.75
		BERKSHIRE HATHAWAY FIN	COMPANY GUAR 08/48 4.2	4.200 08/15/2048	
			140,000.00	139,290.20	122,690.85
04R7	084664CQ2		140,000.00	139,290.20	122,690.85
		BERKSHIRE HATHAWAY FIN	COMPANY GUAR 10/50 2.85	2.850 10/15/2050	
			710,000.00	575,799.75	476,335.01
04R5	084664CV1		600,000.00	504,512.23	402,536.63
04R7	084664CV1		110,000.00	71,287.52	73,798.38
		BERKSHIRE HATHAWAY FIN	COMPANY GUAR 03/52 3.85	3.850 03/15/2052	
			1,904,000.00	1,782,103.13	1,531,154.45
04R5	084664DB4		464,000.00	359,149.71	373,138.48
04R6	084664DB4		255,000.00	251,190.02	205,065.33

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	084664DB4	45,000.00		35,787.60	36,188.00
04SL	084664DB4	1,140,000.00		1,135,975.80	916,762.64
	BLACKROCK FUNDING INC	COMPANY GUAR 03/54 5.25	5.250	03/14/2054	
		631,000.00		626,307.13	632,086.54
04R5	09290DAC5	356,000.00		354,578.13	356,613.01
04R7	09290DAC5	275,000.00		271,729.00	275,473.53
	BLACKROCK FUNDING INC	COMPANY GUAR 01/55 5.35	5.350	01/08/2055	
		315,000.00		314,421.60	320,615.41
04R5	09290DAK7	55,000.00		54,846.00	55,980.47
04R7	09290DAK7	260,000.00		259,575.60	264,634.94
	BNP PARIBAS	144A 01/33 VAR	1.000	01/20/2033	
		1,280,000.00		1,280,000.00	1,116,332.75
04SL	09659W2U7	1,280,000.00		1,280,000.00	1,116,332.75
	BOSTON SCIENTIFIC CORP	SR UNSECURED 11/35 6.5	6.500	11/15/2035	
		35,000.00		39,384.80	39,358.07
04R5	101137AE7	35,000.00		39,384.80	39,358.07
	BP CAP MARKETS AMERICA	COMPANY GUAR 02/50 3	3.000	02/24/2050	
		1,221,000.00		853,060.64	821,805.57
04R5	10373QBG4	352,000.00		273,808.55	236,916.92
04R6	10373QBG4	794,000.00		509,903.17	534,409.19
04R7	10373QBG4	75,000.00		69,348.92	50,479.46
	BP CAP MARKETS AMERICA	COMPANY GUAR 11/50 2.772	2.772	11/10/2050	
		918,000.00		688,643.74	586,918.52
04R6	10373QBN9	688,000.00		463,295.50	439,869.22
04R7	10373QBN9	230,000.00		225,348.24	147,049.30
	BP CAP MARKETS AMERICA	COMPANY GUAR 06/51 2.939	2.939	06/04/2051	
		365,000.00		250,160.56	240,243.39
04R5	10373QBP4	60,000.00		38,266.80	39,492.06
04R6	10373QBP4	110,000.00		71,958.70	72,402.12
04R7	10373QBP4	195,000.00		139,935.06	128,349.21
	BP CAP MARKETS AMERICA	COMPANY GUAR 02/61 3.379	3.379	02/08/2061	
		110,000.00		78,013.10	74,707.80
04R5	10373QBQ2	110,000.00		78,013.10	74,707.80
	BP CAP MARKETS AMERICA	COMPANY GUAR 06/41 3.06	3.060	06/17/2041	
		480,000.00		422,646.44	360,648.75
04R7	10373QBR0	480,000.00		422,646.44	360,648.75
	BP CAP MARKETS AMERICA	COMPANY GUAR 03/52 3.001	3.001	03/17/2052	
		425,000.00		390,959.31	282,933.62
04R7	10373QBS8	425,000.00		390,959.31	282,933.62

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	10373QBW9	BP CAP MARKETS AMERICA COMPANY GUAR 04/34 4.989 120,000.00	4.989	04/10/2034 119,973.60	120,046.20
		120,000.00		119,973.60	120,046.20
04R5	10373QCA6	BP CAP MARKETS AMERICA COMPANY GUAR 11/34 5.227 215,000.00	5.227	11/17/2034 214,944.45	218,185.21
		215,000.00		214,944.45	218,185.21
04R5	110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25 165,000.00	4.250	10/26/2049 135,844.20	140,769.28
		165,000.00		135,844.20	140,769.28
04R5	110122DH8	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625 282,000.00	4.625	05/15/2044 338,964.64	260,272.95
		282,000.00		338,964.64	260,272.95
04R5	110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5 65,000.00	5.000	08/15/2045 55,599.05	62,732.20
		65,000.00		55,599.05	62,732.20
04R5	110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35 235,000.00	4.350	11/15/2047 245,355.58	204,241.35
		235,000.00		245,355.58	204,241.35
04R5	110122DL9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/48 4.55 103,000.00	4.550	02/20/2048 118,414.28	92,414.97
		103,000.00		118,414.28	92,414.97
04R5	110122DR6	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/40 2.35 205,000.00	2.350	11/13/2040 135,690.35	142,755.50
		205,000.00		135,690.35	142,755.50
04R5	110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55 725,000.00	2.550	11/13/2050 466,483.09	446,230.02
		725,000.00		466,483.09	446,230.02
04R5	110122DV7	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/42 3.55 70,000.00	3.550	03/15/2042 53,600.40	56,470.96
		70,000.00		53,600.40	56,470.96
04R5	110122DW5	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/52 3.7 360,000.00	3.700	03/15/2052 277,639.45	279,077.77
		360,000.00		277,639.45	279,077.77
04R5	110122DX3	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/62 3.9 1,030,000.00	3.900	03/15/2062 952,586.90	783,306.17
		50,000.00		37,054.10	38,024.57
04SL	110122DX3	980,000.00		915,532.80	745,281.60

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/53 6.25	6.250 11/15/2053	
			1,365,000.00	1,508,960.70	1,531,100.00
04R5	110122EB0		115,000.00	127,335.70	128,993.77
04SL	110122EB0		1,250,000.00	1,381,625.00	1,402,106.23
		BRISTOL MYERS SQUIBB CO	SR UNSECURED 11/63 6.4	6.400 11/15/2063	
			345,000.00	349,747.76	392,208.63
04R5	110122EC8		55,000.00	59,791.26	62,526.01
04R6	110122EC8		290,000.00	289,956.50	329,682.62
		BRISTOL MYERS SQUIBB CO	SR UNSECURED 02/64 5.65	5.650 02/22/2064	
			435,000.00	433,151.25	444,854.80
04R6	110122EL8		435,000.00	433,151.25	444,854.80
		BROOKFIELD FINANCE INC	COMPANY GUAR 02/52 3.625	3.625 02/15/2052	
			160,000.00	117,961.60	117,898.15
04R5	11271LAJ1		160,000.00	117,961.60	117,898.15
		BROOKFIELD FINANCE INC	COMPANY GUAR 03/54 5.968	5.968 03/04/2054	
			135,000.00	137,303.25	143,246.83
04R7	11271LAL6		135,000.00	137,303.25	143,246.83
		BROOKFIELD FINANCE INC	COMPANY GUAR 01/35 5.675	5.675 01/15/2035	
			80,000.00	81,611.20	82,582.80
04R5	11271LAM4		80,000.00	81,611.20	82,582.80
		BURLINGTN NORTH SANTA FE	SR UNSECURED 05/40 5.75	5.750 05/01/2040	
			1,035,000.00	1,279,384.20	1,100,223.43
04SL	12189LAA9		1,035,000.00	1,279,384.20	1,100,223.43
		BURLINGTN NORTH SANTA FE	SR UNSECURED 03/41 5.05	5.050 03/01/2041	
			220,000.00	240,053.55	216,461.97
04R5	12189LAC5		220,000.00	240,053.55	216,461.97
		BURLINGTN NORTH SANTA FE	SR UNSECURED 09/41 4.95	4.950 09/15/2041	
			120,000.00	141,913.95	116,325.45
04R5	12189LAG6		120,000.00	141,913.95	116,325.45
		BURLINGTN NORTH SANTA FE	SR UNSECURED 03/42 4.4	4.400 03/15/2042	
			80,000.00	103,432.00	72,581.02
04R5	12189LAJ0		80,000.00	103,432.00	72,581.02
		BURLINGTN NORTH SANTA FE	SR UNSECURED 09/42 4.375	4.375 09/01/2042	
			160,000.00	167,253.50	144,409.98
04R5	12189LAK7		90,000.00	77,989.50	81,230.61
04R7	12189LAK7		70,000.00	89,264.00	63,179.37

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	12189LAP6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/43 5.15 60,000.00	5.150	09/01/2043 76,998.54	60,016.05
		60,000.00		76,998.54	60,016.05
04R5	12189LAS0	BURLINGTN NORTH SANTA FE SR UNSECURED 04/44 4.9 45,000.00	4.900	04/01/2044 41,869.80	43,076.18
		45,000.00		41,869.80	43,076.18
04R5	12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55 880,000.00	4.550	09/01/2044 975,592.46	801,892.55
		175,000.00		179,115.32	159,467.27
04R7	12189LAU5	705,000.00		796,477.14	642,425.28
04R5	12189LAW1	BURLINGTN NORTH SANTA FE SR UNSECURED 04/45 4.15 335,000.00	4.150	04/01/2045 356,846.24	288,634.04
		125,000.00		121,044.50	107,699.27
04R7	12189LAW1	210,000.00		235,801.74	180,934.77
04R5	12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7 70,000.00	4.700	09/01/2045 65,333.10	64,797.73
		70,000.00		65,333.10	64,797.73
04R7	12189LBC4	BURLINGTN NORTH SANTA FE SR UNSECURED 06/48 4.05 95,000.00	4.050	06/15/2048 94,757.75	79,859.76
		95,000.00		94,757.75	79,859.76
04R5	12189LBD2	BURLINGTN NORTH SANTA FE SR UNSECURED 12/48 4.15 75,000.00	4.150	12/15/2048 61,644.75	63,715.88
		75,000.00		61,644.75	63,715.88
04R5	12189LBE0	BURLINGTN NORTH SANTA FE SR UNSECURED 02/50 3.55 85,000.00	3.550	02/15/2050 81,417.36	65,227.50
		85,000.00		81,417.36	65,227.50
04R6	12189LBF7	BURLINGTN NORTH SANTA FE SR UNSECURED 02/51 3.05 95,000.00	3.050	02/15/2051 63,800.10	65,744.39
		95,000.00		63,800.10	65,744.39
04R5	12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875 450,000.00	2.875	06/15/2052 365,278.34	298,427.27
		240,000.00		154,660.00	159,161.21
04R7	12189LBH3	210,000.00		210,618.34	139,266.06
04R6	12189LBK6	BURLINGTN NORTH SANTA FE SR UNSECURED 04/54 5.2 605,000.00	5.200	04/15/2054 603,886.15	604,106.83
		570,000.00		569,692.20	569,158.50
		35,000.00		34,193.95	34,948.33

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BURLINGTN NORTH SANTA FE	SR UNSECURED 03/55 5.5	5.500 03/15/2055	
			845,000.00	844,684.71	876,198.02
04R5	12189LBL4		300,000.00	301,863.70	311,076.22
04R6	12189LBL4		325,000.00	323,987.01	336,999.24
04R7	12189LBL4		220,000.00	218,834.00	228,122.56
		CIGNA GROUP/THE	COMPANY GUAR 08/38 4.8	4.800 08/15/2038	
			340,000.00	388,818.18	321,868.82
04R6	125523AJ9		340,000.00	388,818.18	321,868.82
		CIGNA GROUP/THE	COMPANY GUAR 12/48 4.9	4.900 12/15/2048	
			630,000.00	628,812.04	573,286.13
04R5	125523AK6		80,000.00	72,306.90	72,798.24
04SL	125523AK6		550,000.00	556,505.14	500,487.89
		CIGNA GROUP/THE	COMPANY GUAR 10/47 3.875	3.875 10/15/2047	
			405,000.00	394,419.29	315,172.77
04R5	125523BK5		405,000.00	394,419.29	315,172.77
		CIGNA GROUP/THE	COMPANY GUAR 11/41 6.125	6.125 11/15/2041	
			35,000.00	38,390.80	37,547.85
04R5	125523CD0		35,000.00	38,390.80	37,547.85
		CIGNA GROUP/THE	COMPANY GUAR 07/46 4.8	4.800 07/15/2046	
			1,000,000.00	1,094,071.09	904,981.44
04SL	125523CF5		1,000,000.00	1,094,071.09	904,981.44
		CIGNA GROUP/THE	SR UNSECURED 03/40 3.2	3.200 03/15/2040	
			180,000.00	166,471.04	138,174.24
04R5	125523CJ7		180,000.00	166,471.04	138,174.24
		CIGNA GROUP/THE	SR UNSECURED 02/54 5.6	5.600 02/15/2054	
			600,000.00	581,045.94	601,726.91
04R5	125523CW8		365,000.00	352,511.74	366,050.54
04R7	125523CW8		235,000.00	228,534.20	235,676.37
		CME GROUP INC	SR UNSECURED 09/43 5.3	5.300 09/15/2043	
			50,000.00	50,183.00	52,373.85
04R5	12572QAF2		50,000.00	50,183.00	52,373.85
		CSX CORP	SR UNSECURED 11/46 3.8	3.800 11/01/2046	
			60,000.00	51,234.00	48,358.46
04R5	126408HF3		60,000.00	51,234.00	48,358.46
		CSX CORP	SR UNSECURED 03/68 4.65	4.650 03/01/2068	
			275,000.00	288,861.09	238,752.12
04R5	126408HL0		275,000.00	288,861.09	238,752.12

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	12661PAE9	CSL FINANCE PLC	COMPANY GUAR 144A 04/52 4.75	4.750 04/27/2052	
			385,000.00	373,996.70	351,444.44
			385,000.00	373,996.70	351,444.44
04R6	12661PAF6	CSL FINANCE PLC	COMPANY GUAR 144A 04/62 4.95	4.950 04/27/2062	
			410,000.00	379,497.70	377,518.78
			410,000.00	379,497.70	377,518.78
04SL	13034VAA2	CALIFORNIA INSTITUTE OF	SR UNSECURED 11/11 4.7	4.700 11/01/2111	
			800,000.00	847,952.00	705,756.57
			800,000.00	847,952.00	705,756.57
04R5	13034VAD6	CALIFORNIA INSTITUTE OF	SR UNSECURED 09/19 3.65	3.650 09/01/2119	
			25,000.00	26,149.00	16,993.36
			25,000.00	26,149.00	16,993.36
04SL	13342BAF2	CAMERON INTERNATIONAL CO	COMPANY GUAR 06/41 5.95	5.950 06/01/2041	
			560,000.00	668,927.85	563,935.79
			560,000.00	668,927.85	563,935.79
04R5	133434AC4	CAMERON LNG LLC	SR SECURED 144A 01/38 3.402	3.402 01/15/2038	
			130,000.00	130,000.00	110,557.14
			130,000.00	130,000.00	110,557.14
04R5	136375CP5	CANADIAN NATL RAILWAY	SR UNSECURED 02/48 3.65	3.650 02/03/2048	
			40,000.00	30,807.60	31,838.08
			40,000.00	30,807.60	31,838.08
04SL	141781BF0	CARGILL INC	SR UNSECURED 144A 11/45 4.76	4.760 11/23/2045	
			800,000.00	720,176.00	738,994.18
			800,000.00	720,176.00	738,994.18
04R5	141781BX1	CARGILL INC	SR UNSECURED 144A 04/52 4.375	4.375 04/22/2052	
			110,000.00	109,525.90	96,464.57
			110,000.00	109,525.90	96,464.57
04R5	144141DD7	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/43 4.1	4.100 03/15/2043	
			85,000.00	70,175.15	72,248.00
			85,000.00	70,175.15	72,248.00
04R5	14745XAA6	CASE WESTERN RESERVE UNI	UNSECURED 06/22 5.405	5.405 06/01/2122	
			230,000.00	229,726.13	231,175.85
			230,000.00	229,726.13	231,175.85
04R5	149123CB5	CATERPILLAR INC	SR UNSECURED 08/42 3.803	3.803 08/15/2042	
			125,000.00	102,038.75	105,865.99
			125,000.00	102,038.75	105,865.99

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	149123CE9	CATERPILLAR INC	SR UNSECURED 05/64 4.75	4.750 05/15/2064	
		210,000.00		235,112.67	193,879.55
		210,000.00		235,112.67	193,879.55
04SL	15189XAS7	CENTERPOINT ENER HOUSTON	GENL REF MOR 03/48 3.95	3.950 03/01/2048	
		1,000,000.00		1,005,740.89	807,991.42
		1,000,000.00		1,005,740.89	807,991.42
04R5	15189XAT5	CENTERPOINT ENER HOUSTON	GENL REF MOR 02/49 4.25	4.250 02/01/2049	
		50,000.00		58,664.00	42,546.41
		50,000.00		58,664.00	42,546.41
04R5	15189XAY4	CENTERPOINT ENER HOUSTON	1ST MORTGAGE 03/52 3.6	3.600 03/01/2052	
		360,000.00		355,529.41	273,599.53
		190,000.00		187,744.51	144,399.75
04R7	15189XAY4		170,000.00	167,784.90	129,199.78
04R5	15189XBF4	CENTERPOINT ENER HOUSTON	GENL REF MOR 03/35 5.05	5.050 03/01/2035	
		155,000.00		154,493.15	156,222.65
		155,000.00		154,493.15	156,222.65
04R5	166756AH9	CHEVRON USA INC	COMPANY GUAR 08/50 2.343	2.343 08/12/2050	
		38,000.00		21,736.87	22,882.58
		38,000.00		21,736.87	22,882.58
04R5	166756AU0	CHEVRON USA INC	COMPANY GUAR 11/43 5.25	5.250 11/15/2043	
		12,000.00		12,668.28	12,189.17
		12,000.00		12,668.28	12,189.17
04R5	166764CA6	CHEVRON CORP	SR UNSECURED 05/50 3.078	3.078 05/11/2050	
		85,000.00		58,932.20	60,150.69
		85,000.00		58,932.20	60,150.69
04SL	16877PAA8	CHILDREN S HOSPITAL/PHIL	SECURED 07/50 2.704	2.704 07/01/2050	
		425,000.00		418,089.50	279,332.25
		425,000.00		418,089.50	279,332.25
04R6	16882LAA0	CHILE ELECTRICITY LUX	GOVT GUARANT 144A 10/35 5.58	5.580 10/20/2035	
		310,000.00		310,003.10	305,195.00
		310,000.00		310,003.10	305,195.00
04R5	171232AQ4	CHUBB CORP	COMPANY GUAR 05/37 6	6.000 05/11/2037	
		120,000.00		131,829.60	130,506.78
		120,000.00		131,829.60	130,506.78
04R5	171232AS0	CHUBB CORP	COMPANY GUAR 05/38 6.5	6.500 05/15/2038	
		80,000.00		87,474.40	91,036.20
		80,000.00		87,474.40	91,036.20

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CHUBB INA HOLDINGS LLC	COMPANY GUAR 12/61 3.05	3.050	12/15/2061	
		690,000.00		636,874.20	448,333.09
04R5	171239AJ5	135,000.00		84,943.35	87,717.34
04SL	171239AJ5	555,000.00		551,930.85	360,615.75
	CHUBB INA HOLDINGS LLC	COMPANY GUAR 03/34 5	5.000	03/15/2034	
		430,000.00		431,208.30	434,512.93
04R5	171239AK2	430,000.00		431,208.30	434,512.93
	CISCO SYSTEMS INC	SR UNSECURED 02/39 5.9	5.900	02/15/2039	
		75,000.00		96,925.89	81,581.67
04R5	17275RAD4	75,000.00		96,925.89	81,581.67
	CISCO SYSTEMS INC	SR UNSECURED 02/54 5.3	5.300	02/26/2054	
		1,120,000.00		1,123,766.95	1,148,073.34
04R5	17275RBU5	85,000.00		86,020.85	87,130.57
04R6	17275RBU5	695,000.00		698,759.95	712,420.51
04R7	17275RBU5	340,000.00		338,986.15	348,522.26
	CISCO SYSTEMS INC	SR UNSECURED 02/64 5.35	5.350	02/26/2064	
		485,000.00		483,973.01	493,801.26
04R5	17275RBV3	140,000.00		140,497.91	142,540.57
04R6	17275RBV3	345,000.00		343,475.10	351,260.69
	CITIGROUP INC	SR UNSECURED 03/38 6.875	6.875	03/05/2038	
		130,000.00		183,198.60	147,943.33
04R6	172967EP2	130,000.00		183,198.60	147,943.33
	CITIGROUP INC	SR UNSECURED 07/39 8.125	8.125	07/15/2039	
		2,995,000.00		4,027,361.11	3,808,500.34
04R5	172967EW7	175,000.00		222,339.55	222,533.41
04R6	172967EW7	800,000.00		1,241,818.10	1,017,295.58
04SL	172967EW7	2,020,000.00		2,563,203.46	2,568,671.35
	COCA COLA CO/THE	SR UNSECURED 05/41 2.875	2.875	05/05/2041	
		90,000.00		89,676.59	68,331.68
04R5	191216DQ0	90,000.00		89,676.59	68,331.68
	COCA COLA CO/THE	SR UNSECURED 05/54 5.3	5.300	05/13/2054	
		25,000.00		25,485.25	25,491.55
04R7	191216DS6	25,000.00		25,485.25	25,491.55
	COCA COLA CO/THE	SR UNSECURED 05/64 5.4	5.400	05/13/2064	
		480,000.00		482,089.25	489,046.07
04R5	191216DT4	280,000.00		280,671.25	285,276.87
04R7	191216DT4	200,000.00		201,418.00	203,769.20

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		COCA COLA CO/THE	SR UNSECURED 01/55 5.2	5.200 01/14/2055	
		815,000.00		820,091.92	818,378.20
04R5	191216DZ0	320,000.00		325,576.40	321,326.41
04R7	191216DZ0	495,000.00		494,515.52	497,051.79
		COMCAST CORP	COMPANY GUAR 06/35 5.65	5.650 06/15/2035	
		250,000.00		313,123.27	262,289.01
04R7	20030NAF8	250,000.00		313,123.27	262,289.01
		COMCAST CORP	COMPANY GUAR 11/35 6.5	6.500 11/15/2035	
		226,000.00		289,694.35	252,885.31
04R6	20030NAK7	226,000.00		289,694.35	252,885.31
		COMCAST CORP	COMPANY GUAR 08/45 4.6	4.600 08/15/2045	
		145,000.00		188,323.10	130,392.41
04R6	20030NBQ3	145,000.00		188,323.10	130,392.41
		COMCAST CORP	COMPANY GUAR 07/46 3.4	3.400 07/15/2046	
		85,000.00		70,083.05	63,362.15
04R5	20030NBU4	85,000.00		70,083.05	63,362.15
		COMCAST CORP	COMPANY GUAR 11/47 3.969	3.969 11/01/2047	
		1,726,000.00		1,649,246.67	1,390,034.69
04R5	20030NCC3	329,000.00		321,251.16	264,960.26
04R6	20030NCC3	200,000.00		147,352.00	161,070.07
04R7	20030NCC3	560,000.00		554,712.95	450,996.19
04SL	20030NCC3	637,000.00		625,930.56	513,008.17
		COMCAST CORP	COMPANY GUAR 11/49 3.999	3.999 11/01/2049	
		315,000.00		272,487.43	253,851.29
04R5	20030NCE9	315,000.00		272,487.43	253,851.29
		COMCAST CORP	COMPANY GUAR 11/52 4.049	4.049 11/01/2052	
		20,000.00		15,590.60	16,053.58
04R5	20030NCG4	20,000.00		15,590.60	16,053.58
		COMCAST CORP	COMPANY GUAR 03/38 3.9	3.900 03/01/2038	
		435,000.00		425,235.79	378,589.90
04R5	20030NCJ8	30,000.00		25,965.60	26,109.65
04R7	20030NCJ8	405,000.00		399,270.19	352,480.25
		COMCAST CORP	COMPANY GUAR 03/48 4	4.000 03/01/2048	
		75,000.00		60,949.50	60,617.62
04R5	20030NCK5	75,000.00		60,949.50	60,617.62
		COMCAST CORP	COMPANY GUAR 10/38 4.6	4.600 10/15/2038	
		30,000.00		27,922.80	28,291.39
04R5	20030NCL3	30,000.00		27,922.80	28,291.39

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95	4.950	10/15/2058	
		65,000.00		59,066.15	60,206.49
		65,000.00		59,066.15	60,206.49
04R5	20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25	3.250	11/01/2039	
		660,000.00		678,144.60	520,407.07
		660,000.00		678,144.60	520,407.07
04R7	20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45	3.450	02/01/2050	
		50,000.00		36,950.00	36,366.42
		50,000.00		36,950.00	36,366.42
04R5	20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8	2.800	01/15/2051	
		110,000.00		71,931.96	70,050.42
		110,000.00		71,931.96	70,050.42
04R5	20030NDP3	COMCAST CORP COMPANY GUAR 08/52 2.45	2.450	08/15/2052	
		42,000.00		23,686.74	24,496.84
		42,000.00		23,686.74	24,496.84
04R5	20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887	2.887	11/01/2051	
		5,720,000.00		5,218,314.13	3,696,907.04
		630,000.00		408,130.06	407,176.82
04R6	20030NDS7	2,461,000.00		2,206,978.45	1,590,574.87
04R7	20030NDS7	309,000.00		289,005.62	199,710.54
04SL	20030NDS7	2,320,000.00		2,314,200.00	1,499,444.81
04R5	20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937	2.937	11/01/2056	
		1,883,000.00		1,580,113.48	1,181,701.66
		252,000.00		154,784.56	158,145.95
04R6	20030NDU2	185,000.00		119,906.19	116,099.21
04R7	20030NDU2	1,446,000.00		1,305,422.73	907,456.50
04R7	20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987	2.987	11/01/2063	
		296,000.00		269,416.05	179,612.91
		296,000.00		269,416.05	179,612.91
04R5	20030NEF4	COMCAST CORP COMPANY GUAR 05/53 5.35	5.350	05/15/2053	
		90,000.00		86,710.84	88,587.48
		90,000.00		86,710.84	88,587.48
04R5	20030NEG2	COMCAST CORP COMPANY GUAR 05/64 5.5	5.500	05/15/2064	
		1,575,000.00		1,553,085.90	1,568,586.94
		520,000.00		502,452.60	517,882.67
04R7	20030NEG2	55,000.00		55,333.30	54,776.05
04SL	20030NEG2	1,000,000.00		995,300.00	995,928.22

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	20030NEK3	COMCAST CORP COMPANY GUAR 06/54 5.65 40,000.00	5.650	06/01/2054 39,959.61	41,143.66
		40,000.00		39,959.61	41,143.66
04R5	20268JAC7	COMMONSPIRIT HEALTH SR SECURED 10/49 4.187 220,000.00	4.187	10/01/2049 176,609.40	182,750.66
		220,000.00		176,609.40	182,750.66
04R5	20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91 330,000.00	3.910	10/01/2050 330,000.00	258,843.43
		330,000.00		330,000.00	258,843.43
04R5	20268JAS2	COMMONSPIRIT HEALTH SR SECURED 12/34 5.318 405,000.00	5.318	12/01/2034 404,905.55	411,848.12
		405,000.00		404,905.55	411,848.12
04R5	202795JA9	COMMONWEALTH EDISON CO 1ST MORTGAGE 10/42 3.8 270,000.00	3.800	10/01/2042 294,668.70	223,899.70
		85,000.00		92,245.40	70,486.94
04R7	202795JA9	185,000.00		202,423.30	153,412.76
04R5	202795JB7	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/43 4.6 535,000.00	4.600	08/15/2043 649,944.80	490,008.75
		125,000.00		160,290.00	114,488.03
04R6	202795JB7	410,000.00		489,654.80	375,520.72
04R6	202795JD3	COMMONWEALTH EDISON CO 1ST MORTGAGE 01/44 4.7 700,000.00	4.700	01/15/2044 817,461.85	646,160.95
		700,000.00		817,461.85	646,160.95
04R5	202795JG6	COMMONWEALTH EDISON CO 1ST MORTGAGE 11/45 4.35 200,000.00	4.350	11/15/2045 218,988.60	176,358.11
		200,000.00		218,988.60	176,358.11
04R7	202795JJ0	COMMONWEALTH EDISON CO 1ST MORTGAGE 06/46 3.65 25,000.00	3.650	06/15/2046 26,734.50	19,748.32
		25,000.00		26,734.50	19,748.32
04R5	202795JL5	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/47 3.75 140,000.00	3.750	08/15/2047 140,542.76	110,561.49
		140,000.00		140,542.76	110,561.49
04R6	202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4 280,000.00	4.000	03/01/2048 279,946.80	230,016.42
		280,000.00		279,946.80	230,016.42
		COMMONWEALTH EDISON CO 1ST MORTGAGE 03/49 4 220,000.00	4.000	03/01/2049 198,381.54	179,694.30

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	202795JP6	115,000.00		113,577.16	93,931.11
04R6	202795JP6	105,000.00		84,804.38	85,763.19
	COMMONWEALTH EDISON CO	1ST MORTGAGE 11/49 3.2	3.200	11/15/2049	
		90,000.00		89,782.39	63,165.51
04R5	202795JQ4	90,000.00		89,782.39	63,165.51
	COMMONWEALTH EDISON CO	1ST MORTGAGE 03/50 3	3.000	03/01/2050	
		305,000.00		304,880.34	208,526.31
04R7	202795JS0	305,000.00		304,880.34	208,526.31
	COMMONWEALTH EDISON CO	1ST MORTGAGE 03/51 3.125	3.125	03/15/2051	
		610,000.00		410,456.60	420,509.48
04R5	202795JT8	100,000.00		70,189.70	68,935.98
04SL	202795JT8	510,000.00		340,266.90	351,573.50
	COMMONWEALTH EDISON CO	1ST MORTGAGE 09/51 2.75	2.750	09/01/2051	
		315,000.00		187,067.80	199,952.19
04R5	202795JU5	315,000.00		187,067.80	199,952.19
	COMMONWEALTH EDISON CO	1ST MORTGAGE 03/52 3.85	3.850	03/15/2052	
		45,000.00		34,555.05	35,577.82
04R5	202795JV3	45,000.00		34,555.05	35,577.82
	COMMONWEALTH EDISON CO	1ST MORTGAGE 06/54 5.65	5.650	06/01/2054	
		75,000.00		74,685.00	78,414.64
04R5	202795KA7	75,000.00		74,685.00	78,414.64
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 11/44 4.3	4.300	11/15/2044	
		45,000.00		53,644.39	39,325.09
04R5	20826FAC0	45,000.00		53,644.39	39,325.09
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/52 3.8	3.800	03/15/2052	
		215,000.00		214,653.85	165,940.42
04R7	20826FAV8	215,000.00		214,653.85	165,940.42
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/62 4.025	4.025	03/15/2062	
		30,000.00		23,172.30	23,220.78
04R5	20826FBD7	30,000.00		23,172.30	23,220.78
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 05/53 5.3	5.300	05/15/2053	
		1,786,000.00		1,774,162.51	1,755,243.58
04R5	20826FBE5	16,000.00		15,886.41	15,724.47
04R7	20826FBE5	70,000.00		68,287.10	68,794.54
04SL	20826FBE5	1,700,000.00		1,689,989.00	1,670,724.57
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 03/54 5.55	5.550	03/15/2054	
		270,000.00		268,884.30	273,811.43
04R5	20826FBG0	120,000.00		119,266.80	121,693.97

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R7	20826FBG0	150,000.00	149,617.50		152,117.46
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 09/63 5.7	5.700	09/15/2063	
		1,025,000.00	1,016,354.10		1,052,942.76
04R5	20826FBH8	255,000.00	248,456.20		261,951.61
04R7	20826FBH8	185,000.00	184,494.95		190,043.33
04SL	20826FBH8	585,000.00	583,402.95		600,947.82
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 01/55 5.5	5.500	01/15/2055	
		440,000.00	438,543.60		443,141.41
04R5	20826FBM7	130,000.00	129,569.70		130,928.14
04R7	20826FBM7	310,000.00	308,973.90		312,213.27
	CONOCOPHILLIPS COMPANY	COMPANY GUAR 01/65 5.65	5.650	01/15/2065	
		155,000.00	154,934.90		156,850.59
04R7	20826FBN5	155,000.00	154,934.90		156,850.59
	CON EDISON CO OF NY INC	SR UNSECURED 12/39 5.5	5.500	12/01/2039	
		110,000.00	137,909.05		112,581.78
04R5	209111EY5	110,000.00	137,909.05		112,581.78
	CON EDISON CO OF NY INC	SR UNSECURED 03/42 4.2	4.200	03/15/2042	
		90,000.00	104,763.60		78,327.90
04R5	209111FB4	90,000.00	104,763.60		78,327.90
	CON EDISON CO OF NY INC	SR UNSECURED 03/43 3.95	3.950	03/01/2043	
		165,000.00	156,934.80		138,834.59
04R5	209111FC2	165,000.00	156,934.80		138,834.59
	CON EDISON CO OF NY INC	SR UNSECURED 12/45 4.5	4.500	12/01/2045	
		130,000.00	139,143.44		115,716.48
04R5	209111FG3	130,000.00	139,143.44		115,716.48
	CON EDISON CO OF NY INC	SR UNSECURED 06/46 3.85	3.850	06/15/2046	
		10,000.00	10,931.70		8,027.31
04R5	209111FH1	10,000.00	10,931.70		8,027.31
	CON EDISON CO OF NY INC	SR UNSECURED 06/47 3.875	3.875	06/15/2047	
		45,000.00	52,470.30		36,043.54
04R5	209111FL2	45,000.00	52,470.30		36,043.54
	CON EDISON CO OF NY INC	SR UNSECURED 05/58 4.5	4.500	05/15/2058	
		60,000.00	49,764.60		51,269.89
04R5	209111FQ1	60,000.00	49,764.60		51,269.89
	CON EDISON CO OF NY INC	SR UNSECURED 05/49 4.125	4.125	05/15/2049	
		85,000.00	69,481.55		70,560.47
04R5	209111FV0	85,000.00	69,481.55		70,560.47

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	209111FW8	CON EDISON CO OF NY INC SR UNSECURED 11/59 3.7 45,000.00	3.700	11/15/2059 48,606.30	33,388.26
		45,000.00		48,606.30	33,388.26
04R6	209111GD9	CON EDISON CO OF NY INC SR UNSECURED 11/52 6.15 355,000.00	6.150	11/15/2052 356,750.50	392,519.03
		155,000.00		154,054.50	171,381.55
		209111GD9 200,000.00		202,696.00	221,137.48
04R6	209111GG2	CON EDISON CO OF NY INC SR UNSECURED 11/53 5.9 205,000.00	5.900	11/15/2053 206,191.75	220,682.22
		180,000.00		178,353.00	193,769.75
		209111GG2 25,000.00		27,838.75	26,912.47
04R5	209111GN7	CON EDISON CO OF NY INC SR UNSECURED 03/55 5.5 50,000.00	5.500	03/15/2055 49,588.50	51,023.63
		50,000.00		49,588.50	51,023.63
04R5	210518CU8	CONSUMERS ENERGY CO 1ST MORTGAGE 05/43 3.95 60,000.00	3.950	05/15/2043 56,152.20	50,593.00
		60,000.00		56,152.20	50,593.00
04SL	210518DA1	CONSUMERS ENERGY CO 1ST MORTGAGE 07/47 3.95 395,000.00	3.950	07/15/2047 393,348.90	325,337.96
		395,000.00		393,348.90	325,337.96
04R7	210518DH6	CONSUMERS ENERGY CO 1ST MORTGAGE 08/51 3.5 150,000.00	3.500	08/01/2051 149,409.00	116,191.32
		150,000.00		149,409.00	116,191.32
04R7	210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5 140,000.00	2.500	05/01/2060 131,048.78	83,144.01
		140,000.00		131,048.78	83,144.01
04R7	210518DQ6	CONSUMERS ENERGY CO 1ST MORTGAGE 09/52 4.2 105,000.00	4.200	09/01/2052 104,925.45	89,866.17
		105,000.00		104,925.45	89,866.17
04R5	21685WCJ4	COOPERATIEVE RABOBANK UA COMPANY GUAR 05/41 5.25 190,000.00	5.250	05/24/2041 187,560.40	193,675.30
		190,000.00		187,560.40	193,675.30
04R5	22170QAA8	COTTAGE HEALTH SYSTEM SECURED 11/49 3.304 40,000.00	3.304	11/01/2049 31,761.20	29,541.54
		40,000.00		31,761.20	29,541.54
		DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25 615,000.00	3.250	11/15/2039 551,365.18	497,323.75

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	23291KAJ4	400,000.00		336,763.81	323,462.60
04R7	23291KAJ4	215,000.00		214,601.37	173,861.15
	DH EUROPE FINANCE II	COMPANY GUAR 11/49 3.4	3.400	11/15/2049	
		60,000.00		59,853.60	45,083.85
04R7	23291KAK1	60,000.00		59,853.60	45,083.85
	DTE ELECTRIC CO	GENL REF MOR 08/47 3.75	3.750	08/15/2047	
		40,000.00		30,823.60	31,807.04
04R5	23338VAG1	40,000.00		30,823.60	31,807.04
	DTE ELECTRIC CO	GENL REF MOR 05/48 4.05	4.050	05/15/2048	
		85,000.00		68,166.60	71,782.54
04R5	23338VAH9	85,000.00		68,166.60	71,782.54
	DTE ELECTRIC CO	1ST MORTGAGE 03/50 2.95	2.950	03/01/2050	
		45,000.00		31,604.40	30,776.54
04R5	23338VAL0	45,000.00		31,604.40	30,776.54
	DTE ELECTRIC CO	GENL REF MOR 04/51 3.25	3.250	04/01/2051	
		45,000.00		31,203.90	32,600.19
04R5	23338VAP1	45,000.00		31,203.90	32,600.19
	DANAHER CORP	SR UNSECURED 10/50 2.6	2.600	10/01/2050	
		165,000.00		121,579.75	104,955.08
04R5	235851AV4	85,000.00		50,601.35	54,067.77
04R7	235851AV4	80,000.00		70,978.40	50,887.31
	DANAHER CORP	SR UNSECURED 12/51 2.8	2.800	12/10/2051	
		467,000.00		465,514.68	307,254.77
04R7	235851AW2	467,000.00		465,514.68	307,254.77
	DEERE + COMPANY	SR UNSECURED 09/49 2.875	2.875	09/07/2049	
		40,000.00		26,200.80	27,728.18
04R5	244199BG9	40,000.00		26,200.80	27,728.18
	JOHN DEERE CAPITAL CORP	SR UNSECURED 06/34 5.05	5.050	06/12/2034	
		255,000.00		254,505.30	260,106.17
04R6	24422EXU8	255,000.00		254,505.30	260,106.17
	DTE ELECTRIC CO	SR SECURED 10/32 6.35	6.350	10/15/2032	
		1,500,000.00		1,651,936.50	1,608,790.07
04SL	250847DU1	1,500,000.00		1,651,936.50	1,608,790.07
	DIAGEO CAPITAL PLC	COMPANY GUAR 09/36 5.875	5.875	09/30/2036	
		40,000.00		45,848.80	43,425.88
04R5	25243YAH2	40,000.00		45,848.80	43,425.88

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		TWDC ENTERPRISES 18 CORP	COMPANY GUAR 06/44 4.125	4.125 06/01/2044	
			45,000.00	39,429.90	38,827.92
04R7	25468PDB9		45,000.00	39,429.90	38,827.92
		WALT DISNEY COMPANY/THE	COMPANY GUAR 12/35 6.4	6.400 12/15/2035	
			140,000.00	209,157.08	157,759.97
04R6	254687EB8		140,000.00	209,157.08	157,759.97
		WALT DISNEY COMPANY/THE	COMPANY GUAR 11/37 6.65	6.650 11/15/2037	
			465,000.00	621,795.20	534,570.70
04R5	254687EH5		115,000.00	134,007.20	132,205.66
04R7	254687EH5		350,000.00	487,788.00	402,365.04
		WALT DISNEY COMPANY/THE	COMPANY GUAR 10/43 5.4	5.400 10/01/2043	
			219,000.00	253,549.80	224,118.69
04R5	254687ET9		69,000.00	67,470.30	70,612.74
04R7	254687ET9		150,000.00	186,079.50	153,505.95
		WALT DISNEY COMPANY/THE	COMPANY GUAR 09/44 4.75	4.750 09/15/2044	
			90,000.00	84,969.00	84,880.79
04R5	254687EV4		90,000.00	84,969.00	84,880.79
		WALT DISNEY COMPANY/THE	COMPANY GUAR 11/46 4.75	4.750 11/15/2046	
			40,000.00	32,458.00	37,341.79
04R5	254687FB7		40,000.00	32,458.00	37,341.79
		WALT DISNEY COMPANY/THE	COMPANY GUAR 09/49 2.75	2.750 09/01/2049	
			790,000.00	736,554.79	522,635.72
04R5	254687FM3		540,000.00	494,617.29	357,244.67
04R7	254687FM3		250,000.00	241,937.50	165,391.05
		WALT DISNEY COMPANY/THE	COMPANY GUAR 05/40 3.5	3.500 05/13/2040	
			390,000.00	360,333.48	324,219.76
04R7	254687FY7		390,000.00	360,333.48	324,219.76
		WALT DISNEY COMPANY/THE	COMPANY GUAR 01/51 3.6	3.600 01/13/2051	
			310,000.00	231,784.01	239,882.81
04R5	254687FZ4		310,000.00	231,784.01	239,882.81
		DOMINION ENERGY SOUTH	1ST MORTGAGE 10/53 6.25	6.250 10/15/2053	
			55,000.00	54,739.64	62,557.90
04R5	25731VAB0		55,000.00	54,739.64	62,557.90
		DUKE ENERGY INDIANA LLC	1ST MORTGAGE 08/38 6.35	6.350 08/15/2038	
			625,000.00	864,899.73	692,500.64
04R5	263901AA8		95,000.00	134,633.05	105,260.10
04R7	263901AA8		530,000.00	730,266.68	587,240.54

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DUKE ENERGY INDIANA LLC	1ST MORTGAGE 04/39 6.45	6.450	04/01/2039	
		195,000.00		242,033.10	217,540.73
04R5	263901AB6	75,000.00		85,147.50	83,669.51
04R7	263901AB6	120,000.00		156,885.60	133,871.22
	DUKE ENERGY INDIANA INC	1ST MORTGAGE 03/42 4.2	4.200	03/15/2042	
		155,000.00		163,900.72	132,243.62
04R5	263901AD2	155,000.00		163,900.72	132,243.62
	DUKE ENERGY CAROLINAS	1ST MORTGAGE 04/38 6.05	6.050	04/15/2038	
		55,000.00		57,164.80	59,765.28
04R5	26442CAE4	55,000.00		57,164.80	59,765.28
	DUKE ENERGY CAROLINAS	1ST REF MORT 09/42 4	4.000	09/30/2042	
		85,000.00		89,641.37	72,021.11
04R5	26442CAN4	85,000.00		89,641.37	72,021.11
	DUKE ENERGY CAROLINAS	1ST REF MORT 06/45 3.75	3.750	06/01/2045	
		375,000.00		311,239.75	300,757.47
04R5	26442CAP9	50,000.00		39,023.00	40,101.00
04SL	26442CAP9	325,000.00		272,216.75	260,656.47
	DUKE ENERGY CAROLINAS	1ST REF MORT 03/46 3.875	3.875	03/15/2046	
		525,000.00		543,721.50	426,059.39
04R7	26442CAR5	525,000.00		543,721.50	426,059.39
	DUKE ENERGY CAROLINAS	1ST MORTGAGE 12/47 3.7	3.700	12/01/2047	
		40,000.00		32,652.40	31,072.70
04R5	26442CAT1	40,000.00		32,652.40	31,072.70
	DUKE ENERGY CAROLINAS	1ST MORTGAGE 08/49 3.2	3.200	08/15/2049	
		295,000.00		282,795.65	208,636.69
04R5	26442CAZ7	85,000.00		60,582.05	60,115.66
04SL	26442CAZ7	210,000.00		222,213.60	148,521.03
	DUKE ENERGY CAROLINAS	1ST MORTGAGE 04/51 3.45	3.450	04/15/2051	
		90,000.00		75,012.30	66,079.14
04R5	26442CBC7	90,000.00		75,012.30	66,079.14
	DUKE ENERGY CAROLINAS	1ST MORTGAGE 03/52 3.55	3.550	03/15/2052	
		65,000.00		47,496.80	48,622.54
04R5	26442CBH6	65,000.00		47,496.80	48,622.54
	DUKE ENERGY CAROLINAS	1ST MORTGAGE 01/54 5.4	5.400	01/15/2054	
		147,000.00		149,983.16	148,601.36
04R5	26442CBL7	35,000.00		35,871.85	35,381.28
04R7	26442CBL7	112,000.00		114,111.31	113,220.08

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		DUKE ENERGY OHIO INC	1ST MORTGAGE 06/46 3.7	3.700 06/15/2046	
		215,000.00		205,767.93	167,523.83
04R5	26442EAE0	215,000.00		205,767.93	167,523.83
		DUKE ENERGY OHIO INC	1ST MORTGAGE 02/49 4.3	4.300 02/01/2049	
		160,000.00		199,154.56	135,192.96
04R7	26442EAG5	160,000.00		199,154.56	135,192.96
		DUKE ENERGY OHIO INC	1ST MORTGAGE 04/53 5.65	5.650 04/01/2053	
		110,000.00		113,545.30	113,803.20
04R7	26442EAK6	110,000.00		113,545.30	113,803.20
		DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/44 4.375	4.375 03/30/2044	
		1,300,000.00		1,443,394.92	1,139,679.84
04R5	26442RAB7	420,000.00		456,914.15	368,204.26
04R6	26442RAB7	880,000.00		986,480.77	771,475.58
		DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 12/44 4.15	4.150 12/01/2044	
		60,000.00		53,659.80	51,171.26
04R5	26442RAD3	60,000.00		53,659.80	51,171.26
		DUKE UNIVERSITY	UNSECURED 10/55 2.832	2.832 10/01/2055	
		125,000.00		84,166.25	84,229.82
04R5	26442TAH0	125,000.00		84,166.25	84,229.82
		DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 10/46 3.7	3.700 10/15/2046	
		45,000.00		46,377.62	35,308.81
04R5	26442UAC8	45,000.00		46,377.62	35,308.81
		DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 09/47 3.6	3.600 09/15/2047	
		15,000.00		16,133.63	11,483.60
04R5	26442UAE4	15,000.00		16,133.63	11,483.60
		DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 03/53 5.35	5.350 03/15/2053	
		75,000.00		71,010.75	75,173.84
04R5	26442UAR5	75,000.00		71,010.75	75,173.84
		DUKE ENERGY INDIANA LLC	1ST MORTGAGE 05/46 3.75	3.750 05/15/2046	
		15,000.00		17,184.37	11,818.37
04R5	26443TAA4	15,000.00		17,184.37	11,818.37
		DUKE ENERGY INDIANA LLC	1ST MORTGAGE 10/49 3.25	3.250 10/01/2049	
		280,000.00		220,267.60	199,307.90
04R5	26443TAB2	230,000.00		184,848.10	163,717.20
04R6	26443TAB2	50,000.00		35,419.50	35,590.70
		DUKE ENERGY INDIANA LLC	1ST MORTGAGE 04/50 2.75	2.750 04/01/2050	
		360,000.00		359,356.49	230,106.80

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	26443TAC0	110,000.00		109,663.99	70,310.41
04SL	26443TAC0	250,000.00		249,692.50	159,796.39
	DUKE ENERGY INDIANA LLC	1ST MORTGAGE 04/53 5.4	5.400	04/01/2053	
		940,000.00		953,793.34	946,427.60
04R5	26443TAD8	105,000.00		98,856.69	105,717.98
04R6	26443TAD8	170,000.00		169,847.00	171,162.44
04SL	26443TAD8	665,000.00		685,089.65	669,547.18
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 10/46 3.4	3.400	10/01/2046	
		745,000.00		698,413.82	555,390.89
04R5	26444HAA9	45,000.00		30,527.55	33,547.10
04R6	26444HAA9	700,000.00		667,886.27	521,843.79
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 07/48 4.2	4.200	07/15/2048	
		145,000.00		125,554.24	121,715.56
04R5	26444HAF8	145,000.00		125,554.24	121,715.56
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 11/52 5.95	5.950	11/15/2052	
		275,000.00		290,948.75	296,051.62
04R5	26444HAN1	275,000.00		290,948.75	296,051.62
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 11/53 6.2	6.200	11/15/2053	
		30,000.00		34,051.50	33,516.77
04R5	26444HAR2	30,000.00		34,051.50	33,516.77
	EOG RESOURCES INC	SR UNSECURED 04/50 4.95	4.950	04/15/2050	
		75,000.00		67,969.50	70,257.99
04R5	26875PAT8	75,000.00		67,969.50	70,257.99
	EOG RESOURCES INC	SR UNSECURED 12/54 5.65	5.650	12/01/2054	
		195,000.00		195,846.45	200,684.34
04R5	26875PAW1	195,000.00		195,846.45	200,684.34
	ERAC USA FINANCE LLC	COMPANY GUAR 144A 10/37 7	7.000	10/15/2037	
		1,435,000.00		1,727,766.90	1,672,236.78
04SL	26882PBE1	1,435,000.00		1,727,766.90	1,672,236.78
	EASTERN ENERGY GAS	SR UNSECURED 10/54 5.65	5.650	10/15/2054	
		155,000.00		154,886.85	154,546.71
04R5	27636AAA0	50,000.00		49,963.50	49,853.78
04R7	27636AAA0	105,000.00		104,923.35	104,692.93
	ECOLAB INC	SR UNSECURED 08/55 2.75	2.750	08/18/2055	
		160,000.00		158,592.05	100,054.36
04R5	278865BJ8	160,000.00		158,592.05	100,054.36
	ELEVANCE HEALTH INC	SR UNSECURED 02/53 5.125	5.125	02/15/2053	
		115,000.00		108,827.75	108,239.63

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	28622HAC5	115,000.00		108,827.75	108,239.63
	ENTERGY LOUISIANA LLC	COLLATERAL T 04/50 4.2	4.200	04/01/2050	
		530,000.00		526,252.90	440,877.87
04SL	29364WBC1	530,000.00		526,252.90	440,877.87
	ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/51 2.9	2.900	03/15/2051	
		120,000.00		115,779.65	77,998.11
04R7	29364WBD9	120,000.00		115,779.65	77,998.11
	ENTERGY LOUISIANA LLC	1ST MORTGAGE 06/41 3.1	3.100	06/15/2041	
		560,000.00		556,438.40	419,660.58
04R5	29364WBJ6	105,000.00		104,332.20	78,686.36
04R7	29364WBJ6	455,000.00		452,106.20	340,974.22
	ENTERGY LOUISIANA LLC	1ST MORTGAGE 09/52 4.75	4.750	09/15/2052	
		105,000.00		104,429.85	95,452.59
04R7	29364WBL1	105,000.00		104,429.85	95,452.59
	ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/54 5.7	5.700	03/15/2054	
		245,000.00		244,647.20	255,188.78
04R7	29364WBN7	245,000.00		244,647.20	255,188.78
	ENTERGY TEXAS INC	1ST MORTGAGE 03/39 4.5	4.500	03/30/2039	
		70,000.00		69,811.00	64,887.05
04R5	29365TAH7	70,000.00		69,811.00	64,887.05
	ENTERGY TEXAS INC	1ST MORTGAGE 09/49 3.55	3.550	09/30/2049	
		380,000.00		426,268.80	282,465.48
04R6	29365TAJ3	180,000.00		201,916.80	133,799.44
04R7	29365TAJ3	200,000.00		224,352.00	148,666.04
	ENTERGY TEXAS INC	1ST MORTGAGE 09/52 5	5.000	09/15/2052	
		135,000.00		134,225.10	128,215.35
04R7	29365TAM6	135,000.00		134,225.10	128,215.35
	ENTERGY TEXAS INC	1ST MORTGAGE 09/54 5.55	5.550	09/15/2054	
		70,000.00		71,027.60	71,261.47
04R5	29365TAP9	70,000.00		71,027.60	71,261.47
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 04/49 4.2	4.200	04/01/2049	
		35,000.00		28,304.15	29,305.34
04R5	29366MAA6	35,000.00		28,304.15	29,305.34
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 06/51 2.65	2.650	06/15/2051	
		115,000.00		76,932.33	71,940.09
04R5	29366MAB4	115,000.00		76,932.33	71,940.09

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ENTERGY ARKANSAS LLC	1ST MORTGAGE 06/52 3.35	3.350 06/15/2052	
		60,000.00		59,626.80	42,949.30
04R5	29366MAC2	60,000.00		59,626.80	42,949.30
		ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 06/49 3.85	3.850 06/01/2049	
		115,000.00		98,336.34	90,869.75
04R5	29366WAA4	115,000.00		98,336.34	90,869.75
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 04/38 7.55	7.550 04/15/2038	
		1,000,000.00		1,120,080.00	1,210,371.01
04SL	29379VAM5	1,000,000.00		1,120,080.00	1,210,371.01
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 09/40 6.45	6.450 09/01/2040	
		60,000.00		64,929.60	66,911.75
04R7	29379VAQ6	60,000.00		64,929.60	66,911.75
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/41 5.95	5.950 02/01/2041	
		293,000.00		342,104.41	312,394.21
04R5	29379VAT0	65,000.00		66,065.35	69,302.47
04R6	29379VAT0	228,000.00		276,039.06	243,091.74
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/42 5.7	5.700 02/15/2042	
		1,085,000.00		1,102,212.45	1,123,875.93
04R7	29379VAV5	85,000.00		80,942.45	88,045.58
04SL	29379VAV5	1,000,000.00		1,021,270.00	1,035,830.35
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 08/42 4.85	4.850 08/15/2042	
		190,000.00		201,680.10	179,318.83
04R5	29379VAW3	190,000.00		201,680.10	179,318.83
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/43 4.45	4.450 02/15/2043	
		225,000.00		219,655.00	201,328.70
04R5	29379VAY9	225,000.00		219,655.00	201,328.70
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/45 5.1	5.100 02/15/2045	
		25,000.00		21,978.25	24,235.52
04R7	29379VBC6	25,000.00		21,978.25	24,235.52
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/54 4.95	4.950 10/15/2054	
		390,000.00		412,297.88	363,448.77
04R7	29379VBF9	390,000.00		412,297.88	363,448.77
		ENTERPRISE PRODUCTS OPER	COMPANY GUAR 05/46 4.9	4.900 05/15/2046	
		130,000.00		118,164.71	122,024.38
04R5	29379VBJ1	55,000.00		49,098.71	51,625.70
04R7	29379VBJ1	75,000.00		69,066.00	70,398.68

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25	4.250	02/15/2048	
		153,000.00		140,861.29	129,773.34
		153,000.00		140,861.29	129,773.34
04R5	29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8	4.800	02/01/2049	
		308,000.00		275,635.00	282,670.50
		73,000.00		64,139.70	66,996.58
04R7	29379VBU6	235,000.00		211,495.30	215,673.92
04R7	29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2	4.200	01/31/2050	
		70,000.00		79,420.60	59,314.04
		70,000.00		79,420.60	59,314.04
04R7	29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7	3.700	01/31/2051	
		110,000.00		115,815.81	84,086.89
		110,000.00		115,815.81	84,086.89
04R7	29379VCA9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/52 3.2	3.200	02/15/2052	
		340,000.00		244,353.85	237,314.54
		340,000.00		244,353.85	237,314.54
04R6	29379VCH4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55	5.550	02/16/2055	
		440,000.00		438,517.20	448,903.01
		280,000.00		279,056.40	285,665.55
04R7	29379VCH4	160,000.00		159,460.80	163,237.46
04R5	293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65	6.650	10/15/2034	
		15,000.00		17,886.15	16,779.46
		15,000.00		17,886.15	16,779.46
04R5	29446MAC6	EQUINOR ASA COMPANY GUAR 11/49 3.25	3.250	11/18/2049	
		150,000.00		106,890.70	109,075.72
		150,000.00		106,890.70	109,075.72
04R5	29446MAG7	EQUINOR ASA COMPANY GUAR 04/40 3.625	3.625	04/06/2040	
		190,000.00		166,278.95	159,380.40
		190,000.00		166,278.95	159,380.40
04R5	29446MAH5	EQUINOR ASA COMPANY GUAR 04/50 3.7	3.700	04/06/2050	
		125,000.00		100,193.10	98,798.36
		125,000.00		100,193.10	98,798.36
04R5	29736RAG5	ESTEE LAUDER CO INC SR UNSECURED 06/45 4.375	4.375	06/15/2045	
		55,000.00		46,152.15	47,008.47
		55,000.00		46,152.15	47,008.47
		EVERGY KANSAS CENTRAL 1ST MORTGAGE 04/50 3.45	3.450	04/15/2050	
		265,000.00		263,916.15	193,332.50

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	30036FAA9	265,000.00		263,916.15	193,332.50
	EXXON MOBIL CORPORATION	SR UNSECURED 03/45 3.567	3.567	03/06/2045	
		85,000.00		89,399.60	67,411.02
04R5	30231GAN2	85,000.00		89,399.60	67,411.02
	EXXON MOBIL CORPORATION	SR UNSECURED 03/46 4.114	4.114	03/01/2046	
		95,000.00		109,376.31	80,975.52
04R5	30231GAW2	95,000.00		109,376.31	80,975.52
	EXXON MOBIL CORPORATION	SR UNSECURED 08/39 2.995	2.995	08/16/2039	
		220,000.00		211,911.95	173,663.42
04R5	30231GAY8	220,000.00		211,911.95	173,663.42
	EXXON MOBIL CORPORATION	SR UNSECURED 08/49 3.095	3.095	08/16/2049	
		230,000.00		207,969.70	162,757.23
04R5	30231GAZ5	60,000.00		41,221.80	42,458.41
04R7	30231GAZ5	170,000.00		166,747.90	120,298.82
	EXXON MOBIL CORPORATION	SR UNSECURED 03/40 4.227	4.227	03/19/2040	
		629,000.00		642,134.57	572,009.74
04R5	30231GBF8	209,000.00		195,327.99	190,063.65
04R7	30231GBF8	420,000.00		446,806.58	381,946.09
	EXXON MOBIL CORPORATION	SR UNSECURED 03/50 4.327	4.327	03/19/2050	
		1,415,000.00		1,242,632.15	1,233,854.70
04R5	30231GBG6	335,000.00		282,550.95	292,114.01
04R7	30231GBG6	80,000.00		93,951.20	69,758.57
04SL	30231GBG6	1,000,000.00		866,130.00	871,982.12
	EXXON MOBIL CORPORATION	SR UNSECURED 04/51 3.452	3.452	04/15/2051	
		630,000.00		550,076.09	470,637.02
04R5	30231GBM3	295,000.00		223,432.99	220,377.65
04R7	30231GBM3	335,000.00		326,643.10	250,259.37
	META PLATFORMS INC	SR UNSECURED 08/52 4.45	4.450	08/15/2052	
		850,000.00		822,806.65	758,463.37
04R6	30303M8J4	505,000.00		492,000.60	450,616.47
04R7	30303M8J4	345,000.00		330,806.05	307,846.90
	META PLATFORMS INC	SR UNSECURED 08/62 4.65	4.650	08/15/2062	
		865,000.00		786,992.30	780,636.57
04R5	30303M8K1	865,000.00		786,992.30	780,636.57
	META PLATFORMS INC	SR UNSECURED 05/53 5.6	5.600	05/15/2053	
		1,375,000.00		1,362,562.01	1,446,435.54
04R7	30303M8Q8	1,375,000.00		1,362,562.01	1,446,435.54

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	META PLATFORMS INC	SR UNSECURED 05/63 5.75	5.750	05/15/2063	
		235,000.00		234,846.52	249,613.32
04R5	30303M8R6	145,000.00		145,114.72	154,016.73
04R7	30303M8R6	90,000.00		89,731.80	95,596.59
	META PLATFORMS INC	SR UNSECURED 08/54 5.4	5.400	08/15/2054	
		1,215,000.00		1,210,483.35	1,240,540.11
04R6	30303M8V7	520,000.00		518,256.40	530,930.75
04R7	30303M8V7	275,000.00		273,902.75	280,780.68
04SL	30303M8V7	420,000.00		418,324.20	428,828.68
	META PLATFORMS INC	SR UNSECURED 08/64 5.55	5.550	08/15/2064	
		2,250,000.00		2,256,154.47	2,323,039.56
04R5	30303M8W5	755,000.00		767,612.87	779,508.83
04R6	30303M8W5	465,000.00		462,991.20	480,094.84
04R7	30303M8W5	545,000.00		542,645.60	562,691.81
04SL	30303M8W5	485,000.00		482,904.80	500,744.08
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/38 5.95	5.950	02/01/2038	
		230,000.00		308,014.10	249,525.94
04R7	341081FA0	230,000.00		308,014.10	249,525.94
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 04/39 5.96	5.960	04/01/2039	
		50,000.00		54,244.00	54,173.47
04R5	341081FB8	50,000.00		54,244.00	54,173.47
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/41 5.25	5.250	02/01/2041	
		55,000.00		69,227.35	55,411.68
04R5	341081FD4	55,000.00		69,227.35	55,411.68
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/41 5.125	5.125	06/01/2041	
		1,000,000.00		1,196,360.00	996,631.50
04SL	341081FE2	1,000,000.00		1,196,360.00	996,631.50
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 02/42 4.125	4.125	02/01/2042	
		225,000.00		246,951.04	196,771.74
04R7	341081FF9	225,000.00		246,951.04	196,771.74
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 10/44 4.05	4.050	10/01/2044	
		55,000.00		69,209.25	46,872.26
04R5	341081FL6	55,000.00		69,209.25	46,872.26
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 12/47 3.7	3.700	12/01/2047	
		275,000.00		255,527.16	218,995.76
04R5	341081FP7	275,000.00		255,527.16	218,995.76
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 03/48 3.95	3.950	03/01/2048	
		85,000.00		66,524.40	70,436.48

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	341081FQ5	85,000.00		66,524.40	70,436.48
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/48 4.125	4.125	06/01/2048	
		75,000.00		65,682.75	63,439.06
04R5	341081FR3	75,000.00		65,682.75	63,439.06
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 10/49 3.15	3.150	10/01/2049	
		100,000.00		73,005.80	71,492.17
04R5	341081FX0	100,000.00		73,005.80	71,492.17
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 12/51 2.875	2.875	12/04/2051	
		815,000.00		528,158.55	545,533.09
04R5	341081GE1	315,000.00		208,763.55	210,850.21
04SL	341081GE1	500,000.00		319,395.00	334,682.88
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/34 5.3	5.300	06/15/2034	
		330,000.00		328,874.70	340,791.10
04R6	341081GU5	330,000.00		328,874.70	340,791.10
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/54 5.6	5.600	06/15/2054	
		205,000.00		208,129.45	216,171.84
04R5	341081GV3	205,000.00		208,129.45	216,171.84
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 09/37 6.35	6.350	09/15/2037	
		215,000.00		299,471.51	237,171.52
04R7	341099CH0	215,000.00		299,471.51	237,171.52
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 06/38 6.4	6.400	06/15/2038	
		95,000.00		105,765.49	105,617.77
04R5	341099CL1	95,000.00		105,765.49	105,617.77
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE 11/42 3.85	3.850	11/15/2042	
		235,000.00		238,871.60	193,409.52
04R5	341099CR8	235,000.00		238,871.60	193,409.52
	FORD FOUNDATION/THE	UNSECURED 06/70 2.815	2.815	06/01/2070	
		40,000.00		40,000.00	24,528.31
04R5	34531XAC8	40,000.00		40,000.00	24,528.31
	FRED HUTCH CNCR CTR	SR UNSECURED 01/52 4.966	4.966	01/01/2052	
		170,000.00		170,000.00	165,902.67
04R5	35561RAA5	170,000.00		170,000.00	165,902.67
	GENERAL DYNAMICS CORP	COMPANY GUAR 04/40 4.25	4.250	04/01/2040	
		70,000.00		71,980.54	63,520.24
04R7	369550BH0	70,000.00		71,980.54	63,520.24
	GENERAL DYNAMICS CORP	COMPANY GUAR 04/50 4.25	4.250	04/01/2050	
		45,000.00		38,744.55	38,964.74

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	369550BJ6	45,000.00		38,744.55	38,964.74
	GENERAL DYNAMICS CORP	COMPANY GUAR 06/41 2.85	2.850	06/01/2041	
		150,000.00		153,594.00	111,839.51
04R7	369550BQ0	150,000.00		153,594.00	111,839.51
	GEORGETOWN UNIVERSITY	UNSECURED 12/99 5.215	5.215	12/31/2099	
		155,000.00		159,268.70	146,395.58
04SL	37310PAB7	155,000.00		159,268.70	146,395.58
	GEORGIA POWER CO	SR UNSECURED 03/42 4.3	4.300	03/15/2042	
		260,000.00		276,142.13	229,696.63
04R7	373334JW2	260,000.00		276,142.13	229,696.63
	GEORGIA POWER CO	SR UNSECURED 01/50 3.7	3.700	01/30/2050	
		135,000.00		118,378.35	104,501.61
04R5	373334KN0	80,000.00		61,026.00	61,926.88
04R7	373334KN0	55,000.00		57,352.35	42,574.73
	GEORGIA POWER CO	SR UNSECURED 03/51 3.25	3.250	03/15/2051	
		155,000.00		104,664.70	110,403.91
04R5	373334KP5	155,000.00		104,664.70	110,403.91
	GEORGIA POWER CO	SR UNSECURED 03/34 5.25	5.250	03/15/2034	
		235,000.00		234,245.65	240,670.81
04R6	373334KW0	235,000.00		234,245.65	240,670.81
	GILEAD SCIENCES INC	SR UNSECURED 03/46 4.75	4.750	03/01/2046	
		205,000.00		207,835.67	189,143.69
04R5	375558BD4	65,000.00		58,659.25	59,972.39
04R7	375558BD4	140,000.00		149,176.42	129,171.30
	GILEAD SCIENCES INC	SR UNSECURED 03/47 4.15	4.150	03/01/2047	
		205,000.00		173,060.66	173,143.89
04R5	375558BK8	150,000.00		123,493.56	126,690.65
04R7	375558BK8	55,000.00		49,567.10	46,453.24
	GLAXOSMITHKLINE CAP INC	COMPANY GUAR 05/38 6.375	6.375	05/15/2038	
		305,000.00		352,485.25	341,275.96
04R5	377372AE7	305,000.00		352,485.25	341,275.96
	GOLDMAN SACHS GROUP INC	SR UNSECURED 11/45 VAR	1.000	11/19/2045	
		2,350,000.00		2,350,000.00	2,386,658.48
04R5	38141GB86	565,000.00		565,000.00	573,813.63
04R6	38141GB86	500,000.00		500,000.00	507,799.68
04R7	38141GB86	785,000.00		785,000.00	797,245.49
04SL	38141GB86	500,000.00		500,000.00	507,799.68

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75 65,000.00	4.750	10/21/2045 60,562.45	60,466.22
		65,000.00		60,562.45	60,466.22
04R5	38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR 575,000.00	1.000	04/22/2042 546,965.73	441,897.51
		375,000.00		346,965.73	288,194.03
		200,000.00		200,000.00	153,703.48
04R7	38141GYC2				
04R5	38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR 210,000.00	1.000	07/21/2042 149,735.80	153,622.81
		210,000.00		149,735.80	153,622.81
04R7	38141GZN7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/43 VAR 320,000.00	1.000	02/24/2043 302,494.64	251,514.09
		320,000.00		302,494.64	251,514.09
04R6	39541EAE3	GREENSAIF PIPELINES BIDC SR SECURED 144A 08/42 6.1027 360,000.00	6.102	08/23/2042 360,000.00	361,070.28
		360,000.00		360,000.00	361,070.28
04R6	4042Q1AD9	HSBC BANK USA NA SUBORDINATED 01/39 7 1,580,000.00	7.000	01/15/2039 2,229,885.90	1,819,895.90
		1,305,000.00		1,856,739.40	1,503,141.87
		275,000.00		373,146.50	316,754.03
04R7	4042Q1AD9				
04R5	406216BA8	HALLIBURTON CO SR UNSECURED 11/41 4.5 55,000.00	4.500	11/15/2041 61,336.55	49,169.10
		55,000.00		61,336.55	49,169.10
04R6	42218SAH1	HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/50 3.2 855,000.00	3.200	06/01/2050 755,362.12	574,704.99
		855,000.00		755,362.12	574,704.99
04R6	42218SAM0	HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/54 5.875 480,000.00	5.875	06/15/2054 478,516.80	488,934.55
		215,000.00		214,335.65	219,001.93
		265,000.00		264,181.15	269,932.62
04SL	42218SAM0				
04R5	427866AW8	HERSHEY COMPANY SR UNSECURED 08/46 3.375 80,000.00	3.375	08/15/2046 59,229.70	61,118.27
		80,000.00		59,229.70	61,118.27
04R5	437076BA9	HOME DEPOT INC SR UNSECURED 04/43 4.2 385,000.00	4.200	04/01/2043 404,018.51	338,894.56
		335,000.00		352,170.24	294,882.28
		50,000.00		51,848.27	44,012.28
04R7	437076BA9				

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	437076BD3	HOME DEPOT INC	SR UNSECURED 02/44 4.875	4.875 02/15/2044	
			385,000.00	458,262.74	368,103.33
			385,000.00	458,262.74	368,103.33
04R5	437076BF8	HOME DEPOT INC	SR UNSECURED 03/45 4.4	4.400 03/15/2045	
			500,000.00	553,268.73	448,405.90
			145,000.00	123,166.60	130,037.71
04R6	437076BF8		355,000.00	430,102.13	318,368.19
04R7	437076BH4	HOME DEPOT INC	SR UNSECURED 04/46 4.25	4.250 04/01/2046	
			45,000.00	38,538.00	39,236.38
			45,000.00	38,538.00	39,236.38
04R5	437076BS0	HOME DEPOT INC	SR UNSECURED 06/47 3.9	3.900 06/15/2047	
			325,000.00	344,866.45	267,185.35
			115,000.00	134,341.29	94,542.51
04R7	437076BS0		210,000.00	210,525.16	172,642.84
04R5	437076BX9	HOME DEPOT INC	SR UNSECURED 12/48 4.5	4.500 12/06/2048	
			120,000.00	152,674.07	107,944.58
			65,000.00	84,105.57	58,469.98
04R7	437076BX9		55,000.00	68,568.50	49,474.60
04R5	437076BZ4	HOME DEPOT INC	SR UNSECURED 12/49 3.125	3.125 12/15/2049	
			831,000.00	724,211.91	588,557.66
			365,000.00	362,416.68	258,512.09
			90,000.00	62,193.60	63,742.71
04R7	437076BZ4		376,000.00	299,601.63	266,302.86
04R7	437076CC4	HOME DEPOT INC	SR UNSECURED 04/40 3.3	3.300 04/15/2040	
			200,000.00	199,641.54	161,847.35
			200,000.00	199,641.54	161,847.35
04R7	437076CD2	HOME DEPOT INC	SR UNSECURED 04/50 3.35	3.350 04/15/2050	
			235,000.00	200,651.24	173,175.01
			235,000.00	200,651.24	173,175.01
04R7	437076CG5	HOME DEPOT INC	SR UNSECURED 03/51 2.375	2.375 03/15/2051	
			80,000.00	49,223.20	47,998.13
			80,000.00	49,223.20	47,998.13
04R7	437076CQ3	HOME DEPOT INC	SR UNSECURED 04/52 3.625	3.625 04/15/2052	
			584,000.00	511,029.22	448,652.31
			584,000.00	511,029.22	448,652.31
04R5	437076CT7	HOME DEPOT INC	SR UNSECURED 09/52 4.95	4.950 09/15/2052	
			40,000.00	40,524.40	38,339.87
			40,000.00	40,524.40	38,339.87

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	437076DE9	HOME DEPOT INC	SR UNSECURED 06/34 4.95	4.950 06/25/2034	
			190,000.00	188,185.50	191,871.49
			190,000.00	188,185.50	191,871.49
04R6	437076DF6	HOME DEPOT INC	SR UNSECURED 06/54 5.3	5.300 06/25/2054	
			530,000.00	527,455.20	535,460.47
			115,000.00	113,200.25	116,184.82
04R7	437076DF6		185,000.00	187,854.45	186,906.01
04SL	437076DF6		230,000.00	226,400.50	232,369.64
04R7	437076DG4	HOME DEPOT INC	SR UNSECURED 06/64 5.4	5.400 06/25/2064	
			175,000.00	172,694.38	178,260.63
			100,000.00	98,973.88	101,863.22
04SL	437076DG4		75,000.00	73,720.50	76,397.41
04R5	438516CS3	HONEYWELL INTERNATIONAL	SR UNSECURED 03/35 5	5.000 03/01/2035	
			330,000.00	330,767.90	332,840.98
			330,000.00	330,767.90	332,840.98
04R6	438516CT1	HONEYWELL INTERNATIONAL	SR UNSECURED 03/54 5.25	5.250 03/01/2054	
			1,005,000.00	1,003,476.43	1,000,036.56
			280,000.00	280,208.83	278,617.15
04R7	438516CT1		225,000.00	224,392.60	223,888.78
04SL	438516CT1		500,000.00	498,875.00	497,530.63
04R7	438516CU8	HONEYWELL INTERNATIONAL	SR UNSECURED 03/64 5.35	5.350 03/01/2064	
			190,000.00	189,532.60	190,936.53
			190,000.00	189,532.60	190,936.53
04R5	440452AJ9	HORMEL FOODS CORP	SR UNSECURED 06/51 3.05	3.050 06/03/2051	
			190,000.00	145,052.98	131,217.23
			190,000.00	145,052.98	131,217.23
04R5	449276AF1	IBM INTERNAT CAPITAL	COMPANY GUAR 02/44 5.25	5.250 02/05/2044	
			355,000.00	351,591.15	348,884.82
			70,000.00	68,165.30	68,794.19
04R6	449276AF1		260,000.00	258,949.60	255,521.28
04R7	449276AF1		25,000.00	24,476.25	24,569.35
04R5	449276AG9	IBM INTERNAT CAPITAL	COMPANY GUAR 02/54 5.3	5.300 02/05/2054	
			370,000.00	355,831.45	361,480.08
			370,000.00	355,831.45	361,480.08
04R7	45138LBF9	IDAHO POWER CO	1ST MORTGAGE 03/48 4.2	4.200 03/01/2048	
			160,000.00	136,111.09	133,292.40
			160,000.00	136,111.09	133,292.40

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		INDIANA MICHIGAN POWER	SR UNSECURED 05/51 3.25	3.250 05/01/2051	
		55,000.00		54,572.10	38,459.81
04R5	454889AU0	55,000.00		54,572.10	38,459.81
		INDIANAPOLIS PWR + LIGHT	1ST MORTGAGE 144A 05/46 4.05	4.050 05/01/2046	
		205,000.00		210,241.75	167,695.99
04R7	455434BT6	205,000.00		210,241.75	167,695.99
		INDIANAPOLIS PWR + LIGHT	1ST MORTGAGE 144A 04/54 5.7	5.700 04/01/2054	
		170,000.00		169,736.30	176,470.03
04R6	455434BW9	170,000.00		169,736.30	176,470.03
		INTERCONTINENTALEXCHANGE	SR UNSECURED 06/50 3	3.000 06/15/2050	
		115,000.00		76,724.53	78,067.90
04R5	45866FAL8	115,000.00		76,724.53	78,067.90
		INTERCONTINENTALEXCHANGE	SR UNSECURED 09/40 2.65	2.650 09/15/2040	
		515,000.00		378,176.33	373,604.12
04R5	45866FAP9	515,000.00		378,176.33	373,604.12
		INTERCONTINENTALEXCHANGE	SR UNSECURED 06/62 5.2	5.200 06/15/2062	
		45,000.00		45,615.15	43,755.16
04R5	45866FAY0	45,000.00		45,615.15	43,755.16
		IBM CORP	SR UNSECURED 12/96 7.125	7.125 12/01/2096	
		25,000.00		30,103.75	32,767.99
04R5	459200AP6	25,000.00		30,103.75	32,767.99
		IBM CORP	SR UNSECURED 11/39 5.6	5.600 11/30/2039	
		80,000.00		116,549.60	83,261.56
04R6	459200GS4	80,000.00		116,549.60	83,261.56
		IBM CORP	SR UNSECURED 06/42 4	4.000 06/20/2042	
		35,000.00		27,992.30	29,700.43
04R5	459200HF1	35,000.00		27,992.30	29,700.43
		IBM CORP	SR UNSECURED 05/39 4.15	4.150 05/15/2039	
		515,000.00		483,774.91	458,808.87
04R5	459200KB6	120,000.00		134,344.36	106,906.92
04R6	459200KB6	395,000.00		349,430.55	351,901.95
		IBM CORP	SR UNSECURED 05/40 2.85	2.850 05/15/2040	
		205,000.00		152,599.84	152,340.23
04R5	459200KK6	205,000.00		152,599.84	152,340.23
		IBM CORP	SR UNSECURED 02/52 3.43	3.430 02/09/2052	
		245,000.00		186,452.80	177,655.57
04R5	459200KP5	245,000.00		186,452.80	177,655.57

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		INTERSTATE POWER + LIGHT	SR UNSECURED 09/46 3.7	3.700 09/15/2046	
		240,000.00		237,416.98	187,385.48
04R5	461070AN4	240,000.00		237,416.98	187,385.48
		INTERSTATE POWER + LIGHT	SR UNSECURED 09/34 4.95	4.950 09/30/2034	
		45,000.00		44,906.40	44,631.62
04R5	461070AV6	45,000.00		44,906.40	44,631.62
		INTUIT INC	SR UNSECURED 09/53 5.5	5.500 09/15/2053	
		190,000.00		189,535.25	194,950.82
04R5	46124HAH9	65,000.00		64,461.80	66,693.70
04R7	46124HAH9	125,000.00		125,073.45	128,257.12
		JPMORGAN CHASE + CO	SR UNSECURED 05/38 6.4	6.400 05/15/2038	
		455,000.00		624,515.63	511,561.20
04R6	46625HHF0	455,000.00		624,515.63	511,561.20
		JPMORGAN CHASE + CO	SR UNSECURED 10/40 5.5	5.500 10/15/2040	
		400,000.00		427,841.24	414,289.90
04R5	46625HHV5	310,000.00		317,299.35	321,074.67
04R7	46625HHV5	90,000.00		110,541.89	93,215.23
		JPMORGAN CHASE + CO	SR UNSECURED 07/41 5.6	5.600 07/15/2041	
		2,533,000.00		2,523,675.73	2,651,665.83
04R5	46625HJB7	35,000.00		36,176.70	36,639.68
04SL	46625HJB7	2,498,000.00		2,487,499.03	2,615,026.15
		JPMORGAN CHASE + CO	SR UNSECURED 02/44 4.85	4.850 02/01/2044	
		55,000.00		53,760.85	53,018.72
04R5	46625HJU5	55,000.00		53,760.85	53,018.72
		JPMORGAN CHASE + CO	SR UNSECURED 02/48 VAR	1.000 02/22/2048	
		90,000.00		85,870.32	78,367.25
04R5	46647PAA4	40,000.00		34,611.64	34,829.89
04R7	46647PAA4	50,000.00		51,258.68	43,537.36
		JPMORGAN CHASE + CO	SR UNSECURED 07/38 VAR	1.000 07/24/2038	
		205,000.00		188,844.48	180,201.76
04R7	46647PAJ5	205,000.00		188,844.48	180,201.76
		JPMORGAN CHASE + CO	SR UNSECURED 07/48 VAR	1.000 07/24/2048	
		4,215,000.00		4,239,208.47	3,529,590.26
04R5	46647PAK2	120,000.00		118,078.19	100,486.56
04R7	46647PAK2	295,000.00		298,402.93	247,029.45
04SL	46647PAK2	3,800,000.00		3,822,727.35	3,182,074.25
		JPMORGAN CHASE + CO	SR UNSECURED 11/48 VAR	1.000 11/15/2048	
		700,000.00		645,027.31	578,245.71

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	46647PAL0	700,000.00		645,027.31	578,245.71
	JPMORGAN CHASE + CO	SR UNSECURED 01/49 VAR	1.000	01/23/2049	
		410,000.00		328,596.18	335,569.01
04R5	46647PAN6	410,000.00		328,596.18	335,569.01
	JPMORGAN CHASE + CO	SR UNSECURED 04/41 VAR	1.000	04/22/2041	
		1,040,000.00		965,259.03	808,207.45
04R5	46647PBM7	650,000.00		577,602.05	505,129.66
04R7	46647PBM7	390,000.00		387,656.98	303,077.79
	JPMORGAN CHASE + CO	SR UNSECURED 04/51 VAR	1.000	04/22/2051	
		55,000.00		63,415.00	38,513.67
04R7	46647PBN5	55,000.00		63,415.00	38,513.67
	JPMORGAN CHASE + CO	SR UNSECURED 11/41 VAR	1.000	11/19/2041	
		880,000.00		724,464.82	624,696.97
04R5	46647PBV7	770,000.00		647,075.87	546,609.85
04R7	46647PBV7	110,000.00		77,388.95	78,087.12
	JPMORGAN CHASE + CO	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		1,525,000.00		1,121,093.81	1,176,642.96
04R5	46647PCD6	220,000.00		162,510.21	169,745.21
04R7	46647PCD6	205,000.00		150,699.60	158,171.68
04SL	46647PCD6	1,100,000.00		807,884.00	848,726.07
	JPMORGAN CHASE + CO	SR UNSECURED 04/52 VAR	1.000	04/22/2052	
		810,000.00		801,261.98	592,046.11
04R7	46647PCE4	205,000.00		196,261.98	149,838.83
04SL	46647PCE4	605,000.00		605,000.00	442,207.28
	JPMORGAN CHASE + CO	SR UNSECURED 07/35 VAR	1.000	07/22/2035	
		730,000.00		736,476.98	738,845.11
04R6	46647PEK8	165,000.00		165,000.00	166,999.24
04R7	46647PEK8	565,000.00		571,476.98	571,845.87
	JPMORGAN CHASE + CO	SR UNSECURED 10/35 VAR	1.000	10/22/2035	
		675,000.00		672,594.00	669,486.33
04R6	46647PER3	265,000.00		265,000.00	262,835.37
04R7	46647PER3	410,000.00		407,594.00	406,650.96
	JPMORGAN CHASE + CO	SR UNSECURED 11/45 VAR	1.000	11/29/2045	
		380,000.00		380,165.55	389,675.78
04R5	46647PES1	380,000.00		380,165.55	389,675.78
	JOHNSON + JOHNSON	SR UNSECURED 07/38 5.85	5.850	07/15/2038	
		35,000.00		37,749.95	38,520.41
04R5	478160AT1	35,000.00		37,749.95	38,520.41

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	478160BU7	JOHNSON + JOHNSON SR UNSECURED 03/36 3.55 120,000.00	3.550	03/01/2036 115,569.56	107,862.92
		120,000.00		115,569.56	107,862.92
04R7	478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7 45,000.00	3.700	03/01/2046 37,094.85	37,445.91
		45,000.00		37,094.85	37,445.91
04R5	478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625 280,000.00	3.625	03/03/2037 270,735.89	249,768.91
		280,000.00		270,735.89	249,768.91
04R5	478160CG7	JOHNSON + JOHNSON SR UNSECURED 03/47 3.75 220,000.00	3.750	03/03/2047 253,819.83	183,334.46
		220,000.00		253,819.83	183,334.46
04R5	478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4 75,000.00	3.400	01/15/2038 62,880.75	64,596.29
		75,000.00		62,880.75	64,596.29
04R5	478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 265,000.00	2.100	09/01/2040 252,577.21	185,157.86
		265,000.00		252,577.21	185,157.86
04R5	479281AA5	JOHNSONVILLE AERO COMBST SR SECURED 10/54 5.078 180,000.00	5.078	10/01/2054 180,000.00	180,542.84
		180,000.00		180,000.00	180,542.84
04R5 04R7	48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4 325,000.00	5.400	01/06/2042 355,950.37	332,573.32
		165,000.00		161,089.05	168,844.92
		160,000.00		194,861.32	163,728.40
04R5	482480AH3	KLA CORP SR UNSECURED 03/49 5 35,000.00	5.000	03/15/2049 47,244.75	33,741.43
		35,000.00		47,244.75	33,741.43
04R5	482480AJ9	KLA CORP SR UNSECURED 03/50 3.3 120,000.00	3.300	03/01/2050 100,037.90	87,715.17
		120,000.00		100,037.90	87,715.17
04R5 04R7	482480AM2	KLA CORP SR UNSECURED 07/52 4.95 295,000.00	4.950	07/15/2052 291,082.85	281,451.83
		85,000.00		79,537.90	81,096.29
		210,000.00		211,544.95	200,355.54
		KLA CORP SR UNSECURED 07/62 5.25 100,000.00	5.250	07/15/2062 97,112.46	99,542.94

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	482480AN0	100,000.00		97,112.46	99,542.94
	KKR GROUP FIN CO II	COMPANY GUAR 144A 02/43 5.5	5.500	02/01/2043	
		200,000.00		193,135.62	198,561.33
04R6	48249DAA9	200,000.00		193,135.62	198,561.33
	KAISER FOUNDATION HOSPIT	COMPANY GUAR 05/47 4.15	4.150	05/01/2047	
		320,000.00		311,057.99	276,357.45
04R5	48305QAD5	185,000.00		166,668.74	159,769.15
04R7	48305QAD5	135,000.00		144,389.25	116,588.30
	KAISER FOUNDATION HOSPIT	COMPANY GUAR 11/49 3.266	3.266	11/01/2049	
		205,000.00		205,000.00	151,077.35
04R7	48305QAE3	205,000.00		205,000.00	151,077.35
	KAISER FOUNDATION HOSPIT	UNSECURED 06/41 2.81	2.810	06/01/2041	
		430,000.00		432,171.05	319,070.95
04R5	48305QAF0	85,000.00		85,649.40	63,072.16
04R7	48305QAF0	345,000.00		346,521.65	255,998.79
	KAISER FOUNDATION HOSPIT	UNSECURED 06/51 3.002	3.002	06/01/2051	
		730,000.00		733,117.70	507,976.06
04R5	48305QAG8	230,000.00		230,659.29	160,047.25
04R7	48305QAG8	500,000.00		502,458.41	347,928.81
	EVERGY METRO	MORTGAGE 10/41 5.3	5.300	10/01/2041	
		45,000.00		43,643.25	44,658.58
04R5	485134BM1	45,000.00		43,643.25	44,658.58
	KENTUCKY UTILITIES CO	1ST MORTGAGE 11/43 4.65	4.650	11/15/2043	
		40,000.00		43,630.92	35,680.83
04R5	491674BJ5	40,000.00		43,630.92	35,680.83
	KENTUCKY UTILITIES CO	1ST MORTGAGE 10/45 4.375	4.375	10/01/2045	
		145,000.00		147,675.25	125,584.89
04R5	491674BL0	145,000.00		147,675.25	125,584.89
	KENTUCKY UTILITIES CO	1ST MORTGAGE 06/50 3.3	3.300	06/01/2050	
		55,000.00		56,866.25	39,431.12
04R5	491674BM8	55,000.00		56,866.25	39,431.12
	KENVUE INC	COMPANY GUAR 03/43 5.1	5.100	03/22/2043	
		70,000.00		69,207.90	69,699.68
04R7	49177JAM4	70,000.00		69,207.90	69,699.68
	KENVUE INC	COMPANY GUAR 03/53 5.05	5.050	03/22/2053	
		155,000.00		147,116.98	151,575.16
04R5	49177JAP7	155,000.00		147,116.98	151,575.16

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	49177JAR3	KENVUE INC COMPANY GUAR 03/63 5.2 265,000.00	5.200	03/22/2063 264,619.87	260,188.12
		265,000.00		264,619.87	260,188.12
04R5	494368BC6	KIMBERLY CLARK CORP SR UNSECURED 08/37 6.625 95,000.00	6.625	08/01/2037 111,624.05	110,427.66
		95,000.00		111,624.05	110,427.66
04R5	494368BG7	KIMBERLY CLARK CORP SR UNSECURED 03/41 5.3 50,000.00	5.300	03/01/2041 51,591.00	51,138.62
		50,000.00		51,591.00	51,138.62
04R6	50222CAB6	LSEG US FIN CORP COMPANY GUAR 144A 03/34 5.297 200,000.00	5.297	03/28/2034 200,000.00	204,134.62
		200,000.00		200,000.00	204,134.62
04R5	512807AT5	LAM RESEARCH CORP SR UNSECURED 03/49 4.875 120,000.00	4.875	03/15/2049 125,429.16	112,980.17
		120,000.00		125,429.16	112,980.17
04R5	532457BJ6	ELI LILLY + CO SR UNSECURED 03/45 3.7 70,000.00	3.700	03/01/2045 56,847.00	57,541.09
		70,000.00		56,847.00	57,541.09
04R7	532457BU1	ELI LILLY + CO SR UNSECURED 03/59 4.15 55,000.00	4.150	03/15/2059 48,443.45	46,076.71
		55,000.00		48,443.45	46,076.71
04R5	532457CG1	ELI LILLY + CO SR UNSECURED 02/53 4.875 567,000.00	4.875	02/27/2053 573,585.18	543,214.44
		205,000.00		213,560.60	196,400.28
04R7	532457CG1	362,000.00		360,024.58	346,814.16
04R7	532457CH9	ELI LILLY + CO SR UNSECURED 02/63 4.95 760,000.00	4.950	02/27/2063 752,077.74	724,979.20
		355,000.00		351,217.39	338,641.60
04SL	532457CH9	405,000.00		400,860.35	386,337.60
04R5	532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5 970,000.00	5.000	02/09/2054 955,462.04	944,383.15
		605,000.00		592,538.89	589,022.48
04R7	532457CM8	240,000.00		238,634.40	233,661.81
04SL	532457CM8	125,000.00		124,288.75	121,698.86
04R5	532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1 1,015,000.00	5.100	02/09/2064 1,012,105.40	986,384.45
		135,000.00		133,900.91	131,193.99
04R7	532457CN6	585,000.00		583,555.54	568,507.29

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04SL	532457CN6	295,000.00	294,648.95		286,683.17
	ELI LILLY + CO	SR UNSECURED 08/54 5.05	5.050	08/14/2054	
		1,055,000.00	1,051,321.89		1,036,767.84
04R5	532457CS5	475,000.00	474,163.89		466,791.21
04R6	532457CS5	405,000.00	403,015.50		398,000.92
04R7	532457CS5	175,000.00	174,142.50		171,975.71
	ELI LILLY + CO	SR UNSECURED 08/64 5.2	5.200	08/14/2064	
		505,000.00	505,961.35		498,246.47
04R5	532457CT3	45,000.00	44,984.70		44,398.20
04R6	532457CT3	130,000.00	129,955.80		128,261.47
04R7	532457CT3	195,000.00	196,066.75		192,392.20
04SL	532457CT3	135,000.00	134,954.10		133,194.60
	LOCKHEED MARTIN CORP	SR UNSECURED 09/41 4.85	4.850	09/15/2041	
		195,000.00	223,498.65		185,453.93
04R7	539830AZ2	195,000.00	223,498.65		185,453.93
	LOCKHEED MARTIN CORP	SR UNSECURED 12/42 4.07	4.070	12/15/2042	
		455,000.00	420,264.20		396,441.95
04R5	539830BB4	455,000.00	420,264.20		396,441.95
	LOCKHEED MARTIN CORP	SR UNSECURED 03/45 3.8	3.800	03/01/2045	
		105,000.00	84,945.35		86,670.62
04R5	539830BD0	105,000.00	84,945.35		86,670.62
	LOCKHEED MARTIN CORP	SR UNSECURED 05/46 4.7	4.700	05/15/2046	
		215,000.00	185,296.58		200,738.74
04R5	539830BL2	215,000.00	185,296.58		200,738.74
	LOCKHEED MARTIN CORP	SR UNSECURED 09/52 4.09	4.090	09/15/2052	
		65,000.00	57,723.90		53,983.29
04R7	539830BN8	65,000.00	57,723.90		53,983.29
	LOCKHEED MARTIN CORP	SR UNSECURED 06/50 2.8	2.800	06/15/2050	
		2,090,000.00	1,323,832.30		1,383,251.43
04R5	539830BQ1	190,000.00	121,531.30		125,750.13
04SL	539830BQ1	1,900,000.00	1,202,301.00		1,257,501.30
	LOCKHEED MARTIN CORP	SR UNSECURED 06/53 4.15	4.150	06/15/2053	
		95,000.00	85,999.15		79,747.76
04R5	539830BS7	95,000.00	85,999.15		79,747.76
	LOCKHEED MARTIN CORP	SR UNSECURED 06/62 4.3	4.300	06/15/2062	
		80,000.00	69,136.80		67,057.54
04R5	539830BT5	80,000.00	69,136.80		67,057.54

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	539830BX6	LOCKHEED MARTIN CORP	SR UNSECURED 11/54 5.7	5.700 11/15/2054	
		305,000.00		302,499.00	326,335.19
		305,000.00		302,499.00	326,335.19
04SL	539830BY4	LOCKHEED MARTIN CORP	SR UNSECURED 11/63 5.9	5.900 11/15/2063	
		195,000.00		193,321.05	214,010.11
		195,000.00		193,321.05	214,010.11
04R5 04R7	539830CB3	LOCKHEED MARTIN CORP	SR UNSECURED 02/55 5.2	5.200 02/15/2055	
		120,000.00		119,346.75	119,815.04
		45,000.00		44,916.75	44,930.64
04R7	539830CB3			74,430.00	74,884.40
04R5	546676AY3	LOUISVILLE GAS + ELEC	1ST MORTGAGE 04/49 4.25	4.250 04/01/2049	
		65,000.00		64,923.30	54,646.97
		65,000.00		64,923.30	54,646.97
04SL	571676AG0	MARS INC	COMPANY GUAR 144A 04/54 4.125	4.125 04/01/2054	
		435,000.00		440,199.80	355,253.99
		435,000.00		440,199.80	355,253.99
04R7	571748BC5	MARSH + MCLENNAN COS INC	SR UNSECURED 01/47 4.35	4.350 01/30/2047	
		110,000.00		85,484.30	96,082.60
		110,000.00		85,484.30	96,082.60
04R5	571748BD3	MARSH + MCLENNAN COS INC	SR UNSECURED 03/48 4.2	4.200 03/01/2048	
		25,000.00		20,598.00	21,216.08
		25,000.00		20,598.00	21,216.08
04R5 04R7	571748BJ0	MARSH + MCLENNAN COS INC	SR UNSECURED 03/49 4.9	4.900 03/15/2049	
		170,000.00		149,762.00	160,253.28
		55,000.00		49,381.20	51,846.65
04R7	571748BJ0		115,000.00	100,380.80	108,406.63
04R5	571748BT8	MARSH + MCLENNAN COS INC	SR UNSECURED 03/53 5.45	5.450 03/15/2053	
		190,000.00		191,270.15	192,885.39
		190,000.00		191,270.15	192,885.39
04R7	571748BV3	MARSH + MCLENNAN COS INC	SR UNSECURED 09/53 5.7	5.700 09/15/2053	
		40,000.00		39,906.66	42,268.01
		40,000.00		39,906.66	42,268.01
04R7	571748BX9	MARSH + MCLENNAN COS INC	SR UNSECURED 03/54 5.45	5.450 03/15/2054	
		40,000.00		39,650.40	40,815.80
		40,000.00		39,650.40	40,815.80
		MARSH + MCLENNAN COS INC	SR UNSECURED 03/55 5.4	5.400 03/15/2055	
		1,120,000.00		1,114,612.80	1,134,398.58

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	571748CD2	555,000.00		552,330.45	562,135.01
04SL	571748CD2	565,000.00		562,282.35	572,263.57
	MASS INSTITUTE OF TECH	UNSECURED 12/99 5.6	5.600	12/31/2099	
		213,000.00		283,787.80	232,792.43
04R7	575718AA9	213,000.00		283,787.80	232,792.43
	MASS INSTITUTE OF TECH	UNSECURED 12/99 4.678	4.678	12/31/2099	
		1,500,000.00		1,699,695.00	1,370,999.90
04SL	575718AB7	1,500,000.00		1,699,695.00	1,370,999.90
	MASS INSTITUTE OF TECH	UNSECURED 07/16 3.885	3.885	07/01/2116	
		1,400,000.00		1,325,618.00	1,060,777.54
04SL	575718AF8	1,400,000.00		1,325,618.00	1,060,777.54
	MASS INSTITUTE OF TECH	SR UNSECURED 07/50 2.989	2.989	07/01/2050	
		110,000.00		80,476.00	79,295.45
04R5	575718AG6	110,000.00		80,476.00	79,295.45
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04/77 4.9	4.900	04/01/2077	
		90,000.00		89,189.10	77,731.12
04R6	575767AL2	90,000.00		89,189.10	77,731.12
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04/50 3.375	3.375	04/15/2050	
		100,000.00		70,505.50	71,487.68
04R5	575767AQ1	50,000.00		35,010.00	35,743.84
04R6	575767AQ1	50,000.00		35,495.50	35,743.84
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 12/61 3.2	3.200	12/01/2061	
		240,000.00		238,120.80	151,963.56
04R6	575767AR9	240,000.00		238,120.80	151,963.56
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 12/52 5.672	5.672	12/01/2052	
		35,000.00		35,000.00	35,083.73
04R5	575767AT5	35,000.00		35,000.00	35,083.73
	MASTERCARD INC	SR UNSECURED 02/48 3.95	3.950	02/26/2048	
		50,000.00		40,894.00	42,184.17
04R5	57636QAK0	50,000.00		40,894.00	42,184.17
	MASTERCARD INC	SR UNSECURED 06/49 3.65	3.650	06/01/2049	
		295,000.00		318,278.07	233,572.32
04R5	57636QAL8	295,000.00		318,278.07	233,572.32
	MASTERCARD INC	SR UNSECURED 05/34 4.875	4.875	05/09/2034	
		230,000.00		227,562.00	231,721.85
04R5	57636QAZ7	230,000.00		227,562.00	231,721.85

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MASTERCARD INC	SR UNSECURED 01/35 4.55	4.550	01/15/2035	
		265,000.00		264,636.95	259,342.08
04R5	57636QBC7	265,000.00		264,636.95	259,342.08
	MEMORIAL SLOAN KETTERING	SR UNSECURED 07/55 4.2	4.200	07/01/2055	
		750,000.00		747,277.50	640,185.34
04SL	586054AC2	750,000.00		747,277.50	640,185.34
	MERCK + CO INC	SR UNSECURED 02/45 3.7	3.700	02/10/2045	
		195,000.00		147,391.20	157,882.85
04R5	58933YAT2	50,000.00		39,705.50	40,482.78
04R6	58933YAT2	145,000.00		107,685.70	117,400.07
	MERCK + CO INC	SR UNSECURED 03/39 3.9	3.900	03/07/2039	
		85,000.00		73,659.30	74,950.10
04R5	58933YAV7	85,000.00		73,659.30	74,950.10
	MERCK + CO INC	SR UNSECURED 06/40 2.35	2.350	06/24/2040	
		505,000.00		439,642.47	355,392.89
04R5	58933YBA2	405,000.00		350,508.47	285,018.06
04R7	58933YBA2	100,000.00		89,134.00	70,374.83
	MERCK + CO INC	SR UNSECURED 06/50 2.45	2.450	06/24/2050	
		155,000.00		94,280.80	95,343.39
04R5	58933YBB0	155,000.00		94,280.80	95,343.39
	MERCK + CO INC	SR UNSECURED 12/51 2.75	2.750	12/10/2051	
		975,000.00		642,742.30	628,717.07
04R5	58933YBF1	660,000.00		435,763.85	425,593.10
04R6	58933YBF1	155,000.00		99,348.05	99,949.89
04R7	58933YBF1	160,000.00		107,630.40	103,174.08
	MERCK + CO INC	SR UNSECURED 05/44 4.9	4.900	05/17/2044	
		545,000.00		538,459.18	527,565.15
04R5	58933YBL8	55,000.00		51,384.48	53,240.52
04R7	58933YBL8	490,000.00		487,074.70	474,324.63
	MERCK + CO INC	SR UNSECURED 05/63 5.15	5.150	05/17/2063	
		565,000.00		561,203.26	547,933.70
04R6	58933YBN4	365,000.00		362,077.26	353,974.87
04R7	58933YBN4	200,000.00		199,126.00	193,958.83
	MERCK SHARP + DOHME CORP	COMPANY GUAR 06/39 5.85	5.850	06/30/2039	
		100,000.00		109,262.50	106,859.24
04R5	589331AQ0	100,000.00		109,262.50	106,859.24
	MERCK + CO INC	SR UNSECURED 09/42 3.6	3.600	09/15/2042	
		85,000.00		68,790.50	69,012.16

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	589331AS6	85,000.00		68,790.50	69,012.16
	METHODIST HOSPITAL/THE	UNSECURED 12/50 2.705	2.705	12/01/2050	
		100,000.00		94,585.34	66,167.39
04R5	591539AA9	100,000.00		94,585.34	66,167.39
	METLIFE INC	SR UNSECURED 02/41 5.875	5.875	02/06/2041	
		200,000.00		201,513.80	211,731.29
04R7	59156RAY4	200,000.00		201,513.80	211,731.29
	METLIFE INC	SR UNSECURED 08/42 4.125	4.125	08/13/2042	
		125,000.00		109,953.85	108,389.95
04R5	59156RBD9	50,000.00		40,796.50	43,355.98
04R7	59156RBD9	75,000.00		69,157.35	65,033.97
	METLIFE INC	SR UNSECURED 11/43 4.875	4.875	11/13/2043	
		90,000.00		79,834.80	85,420.23
04R5	59156RBG2	90,000.00		79,834.80	85,420.23
	METLIFE INC	SR UNSECURED 12/44 4.721	4.721	12/15/2044	
		210,000.00		228,749.42	194,773.41
04R7	59156RBL1	210,000.00		228,749.42	194,773.41
	METLIFE INC	SR UNSECURED 03/45 4.05	4.050	03/01/2045	
		75,000.00		62,272.79	63,209.44
04R5	59156RBN7	70,000.00		57,327.90	58,995.48
04R7	59156RBN7	5,000.00		4,944.89	4,213.96
	METLIFE INC	SR UNSECURED 07/52 5	5.000	07/15/2052	
		45,000.00		42,223.95	43,011.97
04R7	59156RCC0	45,000.00		42,223.95	43,011.97
	METLIFE INC	SR UNSECURED 01/54 5.25	5.250	01/15/2054	
		1,320,000.00		1,298,563.03	1,309,645.55
04R7	59156RCD8	620,000.00		604,191.03	615,136.55
04SL	59156RCD8	700,000.00		694,372.00	694,509.00
	METLIFE INC	SR UNSECURED 12/34 5.3	5.300	12/15/2034	
		235,000.00		236,560.82	241,053.22
04R5	59156RCN6	235,000.00		236,560.82	241,053.22
	MICROSOFT CORP	SR UNSECURED 11/55 4.75	4.750	11/03/2055	
		160,000.00		142,246.40	159,548.73
04R5	594918BM5	160,000.00		142,246.40	159,548.73
	MICROSOFT CORP	SR UNSECURED 08/46 3.7	3.700	08/08/2046	
		480,000.00		502,578.99	402,551.05
04R5	594918BT0	480,000.00		502,578.99	402,551.05

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	594918CB8	MICROSOFT CORP	SR UNSECURED 02/57 4.5	4.500 02/06/2057	
		95,000.00		89,822.50	90,503.75
		95,000.00		89,822.50	90,503.75
04R5	594918CC6	MICROSOFT CORP	SR UNSECURED 06/50 2.525	2.525 06/01/2050	
		1,872,000.00		1,564,766.86	1,214,957.58
		1,272,000.00		1,046,035.45	825,548.10
04R7	594918CC6		600,000.00	518,731.41	389,409.48
04R5	594918CD4	MICROSOFT CORP	SR UNSECURED 06/60 2.675	2.675 06/01/2060	
		605,000.00		583,968.69	376,588.79
		55,000.00		35,296.25	34,235.34
04SL	594918CD4		550,000.00	548,672.44	342,353.45
04R7	594918CE2	MICROSOFT CORP	SR UNSECURED 03/52 2.921	2.921 03/17/2052	
		1,769,000.00		1,349,338.66	1,237,146.57
		364,000.00		347,868.71	254,562.66
04SL	594918CE2		1,405,000.00	1,001,469.95	982,583.91
04R5	594918CU6	MICROSOFT CORP	SR UNSECURED 06/47 4.5	4.500 06/15/2047	
		45,000.00		42,813.00	42,596.81
		45,000.00		42,813.00	42,596.81
04R5	594918CW2	MICROSOFT CORP	SR UNSECURED 09/50 2.5	2.500 09/15/2050	
		1,675,000.00		1,042,278.88	1,072,089.50
		175,000.00		104,853.88	112,009.35
04SL	594918CW2		1,500,000.00	937,425.00	960,080.15
04R6	59562VAM9	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 04/36 6.125	6.125 04/01/2036	
		799,000.00		1,053,305.72	861,435.29
		799,000.00		1,053,305.72	861,435.29
04SL	59562VAP2	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/37 5.95	5.950 05/15/2037	
		1,825,000.00		2,258,145.50	1,956,695.58
		1,825,000.00		2,258,145.50	1,956,695.58
04R6	595620AE5	MIDAMERICAN ENERGY CO	1ST MORTGAGE 11/35 5.75	5.750 11/01/2035	
		320,000.00		392,998.40	342,368.95
		320,000.00		392,998.40	342,368.95
04R5	595620AL9	MIDAMERICAN ENERGY CO	1ST MORTGAGE 09/43 4.8	4.800 09/15/2043	
		120,000.00		144,080.00	112,586.68
		120,000.00		144,080.00	112,586.68
04R5	595620AN5	MIDAMERICAN ENERGY CO	1ST MORTGAGE 10/44 4.4	4.400 10/15/2044	
		170,000.00		176,985.50	152,016.87
		170,000.00		176,985.50	152,016.87

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		MIDAMERICAN ENERGY CO	1ST MORTGAGE 05/46 4.25	4.250 05/01/2046	
			65,000.00	57,450.25	56,303.90
04R5	595620AP0		65,000.00	57,450.25	56,303.90
		MIDAMERICAN ENERGY CO	1ST MORTGAGE 08/47 3.95	3.950 08/01/2047	
			115,000.00	130,923.67	94,275.26
04R5	595620AR6		115,000.00	130,923.67	94,275.26
		MIDAMERICAN ENERGY CO	1ST MORTGAGE 08/48 3.65	3.650 08/01/2048	
			35,000.00	34,706.01	27,555.60
04R5	595620AS4		35,000.00	34,706.01	27,555.60
		MIDAMERICAN ENERGY CO	1ST MORTGAGE 07/49 4.25	4.250 07/15/2049	
			55,000.00	46,723.60	47,427.78
04R5	595620AU9		55,000.00	46,723.60	47,427.78
		MIDAMERICAN ENERGY CO	1ST MORTGAGE 08/52 2.7	2.700 08/01/2052	
			70,000.00	69,503.70	44,850.35
04R5	595620AW5		70,000.00	69,503.70	44,850.35
		MIDAMERICAN ENERGY CO	1ST MORTGAGE 09/54 5.85	5.850 09/15/2054	
			495,000.00	494,663.23	532,602.67
04R5	595620AY1		255,000.00	254,941.63	274,371.07
04R6	595620AY1		240,000.00	239,721.60	258,231.60
		MISSISSIPPI POWER CO	SR UNSECURED 03/42 4.25	4.250 03/15/2042	
			1,090,000.00	859,730.95	944,830.63
04R5	605417BZ6		90,000.00	95,080.95	78,013.54
04SL	605417BZ6		1,000,000.00	764,650.00	866,817.09
		MISSISSIPPI POWER CO	SR UNSECURED 07/51 3.1	3.100 07/30/2051	
			140,000.00	107,477.60	96,544.99
04R5	605417CD4		140,000.00	107,477.60	96,544.99
		MITSUBISHI UFJ FIN GRP	SR UNSECURED 07/39 3.751	3.751 07/18/2039	
			85,000.00	71,456.10	74,004.98
04R5	606822BK9		85,000.00	71,456.10	74,004.98
		MITSUBISHI UFJ FIN GRP	SR UNSECURED 04/35 VAR	1.000 04/17/2035	
			235,000.00	235,000.00	241,557.84
04R5	606822DF8		235,000.00	235,000.00	241,557.84
		MONONGAHELA POWER CO	1ST MORTGAGE 144A 12/43 5.4	5.400 12/15/2043	
			1,325,000.00	1,740,943.14	1,300,732.28
04R7	610202BP7		325,000.00	405,133.14	319,047.54
04SL	610202BP7		1,000,000.00	1,335,810.00	981,684.74

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		MORGAN STANLEY	SR UNSECURED 07/38 VAR	1.000 07/22/2038	
		3,815,000.00	3,819,000.59		3,387,190.28
04R7	61744YAL2	350,000.00	349,993.33		310,751.40
04SL	61744YAL2	3,465,000.00	3,469,007.26		3,076,438.88
		MORGAN STANLEY	SR UNSECURED 03/51 VAR	1.000 03/24/2051	
		110,000.00	110,862.40		115,105.67
04R5	6174468N2	110,000.00	110,862.40		115,105.67
		MORGAN STANLEY	SR UNSECURED 01/52 VAR	1.000 01/25/2052	
		395,000.00	395,000.00		259,872.33
04SL	6174468Y8	395,000.00	395,000.00		259,872.33
		MORGAN STANLEY	SR UNSECURED 01/47 4.375	4.375 01/22/2047	
		195,000.00	165,351.74		172,400.06
04R5	61746BEG7	165,000.00	142,491.14		145,876.97
04R7	61746BEG7	30,000.00	22,860.60		26,523.09
		MORGAN STANLEY	SR UNSECURED 01/45 4.3	4.300 01/27/2045	
		360,000.00	328,004.99		316,042.00
04R5	61747YDY8	255,000.00	219,657.74		223,863.08
04R7	61747YDY8	105,000.00	108,347.25		92,178.92
		MORGAN STANLEY	SR UNSECURED 04/34 VAR	1.000 04/21/2034	
		315,000.00	315,000.00		318,069.12
04R6	61747YFE0	315,000.00	315,000.00		318,069.12
		MORGAN STANLEY	SR UNSECURED 01/35 VAR	1.000 01/18/2035	
		395,000.00	395,000.00		403,425.34
04R6	61747YFL4	395,000.00	395,000.00		403,425.34
		MORGAN STANLEY	SR UNSECURED 04/35 VAR	1.000 04/19/2035	
		385,000.00	385,000.00		403,741.58
04SL	61747YFR1	385,000.00	385,000.00		403,741.58
		MORGAN STANLEY	SR UNSECURED 07/35 VAR	1.000 07/19/2035	
		240,000.00	240,000.00		243,493.80
04R7	61747YFT7	240,000.00	240,000.00		243,493.80
		MORGAN STANLEY	SR UNSECURED 11/55 VAR	1.000 11/19/2055	
		1,055,000.00	1,055,000.00		1,089,709.77
04R5	61747YFV2	110,000.00	110,000.00		113,619.03
04R6	61747YFV2	435,000.00	435,000.00		449,311.61
04R7	61747YFV2	510,000.00	510,000.00		526,779.13
		MORGAN STANLEY	SR UNSECURED 07/42 6.375	6.375 07/24/2042	
		1,100,000.00	1,087,537.00		1,249,266.55
04SL	617482V92	1,100,000.00	1,087,537.00		1,249,266.55

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	61772BAC7	MORGAN STANLEY	SR UNSECURED 04/42 VAR	1.000 04/22/2042	
			260,000.00	260,000.00	202,175.45
			260,000.00	260,000.00	202,175.45
04R5	628312AE0	MUTUAL OF OMAHA INS CO	SUBORDINATED 144A 01/64 VAR	1.000 01/16/2064	
			50,000.00	50,000.00	52,056.30
			50,000.00	50,000.00	52,056.30
04SL	62952EAC1	NYU LANGONE HOSPITALS	SECURED 07/44 4.784	4.784 07/01/2044	
			1,125,000.00	1,125,000.00	1,066,958.20
			1,125,000.00	1,125,000.00	1,066,958.20
04SL	62954RAA4	NYU LANGONE HOSPITALS	SECURED 07/55 3.38	3.380 07/01/2055	
			450,000.00	325,051.57	321,407.64
			450,000.00	325,051.57	321,407.64
04R5	631005BC8	NARRAGANSETT ELECTRIC	SR UNSECURED 144A 03/40 5.638	5.638 03/15/2040	
			65,000.00	64,100.40	66,225.36
			65,000.00	64,100.40	66,225.36
04R6	638671AK3	NATIONWIDE MUTUAL INSURA	SUBORDINATED 144A 08/39 9.375	9.375 08/15/2039	
			155,000.00	230,163.27	202,989.21
			155,000.00	230,163.27	202,989.21
04R5	63902HBF5	NATURE CONSERVANCY (THE)	SR UNSECURED 03/52 3.957	3.957 03/01/2052	
			40,000.00	40,299.25	33,255.58
			40,000.00	40,299.25	33,255.58
04R5	63946BAJ9	NBCUNIVERSAL MEDIA LLC	COMPANY GUAR 01/43 4.45	4.450 01/15/2043	
			80,000.00	70,740.80	71,712.50
			80,000.00	70,740.80	71,712.50
04R5	64105MAD3	NESTLE CAPITAL CORP	COMPANY GUAR 144A 03/54 5.1	5.100 03/12/2054	
			135,000.00	132,083.94	135,170.26
			135,000.00	132,083.94	135,170.26
04R5	641062AN4	NESTLE HOLDINGS INC	COMPANY GUAR 144A 09/48 4	4.000 09/24/2048	
			95,000.00	80,955.70	79,922.20
			95,000.00	80,955.70	79,922.20
04R5	641062BE3	NESTLE HOLDINGS INC	COMPANY GUAR 144A 01/53 4.7	4.700 01/15/2053	
			60,000.00	58,789.80	56,265.73
			60,000.00	58,789.80	56,265.73
04R5	64110LBA3	NETFLIX INC	SR UNSECURED 08/54 5.4	5.400 08/15/2054	
			30,000.00	29,937.00	30,680.52
			30,000.00	29,937.00	30,680.52

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	641423BP2	NEVADA POWER CO GENL REF MOR 04/36 6.65 220,000.00	6.650	04/01/2036 307,399.46	244,244.38
		220,000.00		307,399.46	244,244.38
04R7	641423BU1	NEVADA POWER CO GENL REF MOR 07/37 6.75 210,000.00	6.750	07/01/2037 290,460.16	238,149.19
		210,000.00		290,460.16	238,149.19
04R5	641423BZ0	NEVADA POWER CO GENL REF MOR 09/40 5.375 1,060,000.00	5.375	09/15/2040 1,049,650.64	1,067,525.30
04SL	641423BZ0	60,000.00		73,095.64	60,425.96
		1,000,000.00		976,555.00	1,007,099.34
04R5	641423CF3	NEVADA POWER CO GENL REF MOR 05/53 5.9 240,000.00	5.900	05/01/2053 243,887.20	253,821.22
		95,000.00		99,725.30	100,470.90
04R7	641423CF3	145,000.00		144,161.90	153,350.32
04R5	641423CG1	NEVADA POWER CO GENL REF MOR 03/54 6 165,000.00	6.000	03/15/2054 165,518.98	179,088.12
		165,000.00		165,518.98	179,088.12
04R5	649322AE4	NY + PRESBYTERIAN HOSPIT UNSECURED 08/16 4.763 125,000.00	4.763	08/01/2116 131,540.18	109,088.61
		125,000.00		131,540.18	109,088.61
04R7	649322AH7	NY + PRESBYTERIAN HOSPIT UNSECURED 08/40 2.256 115,000.00	2.256	08/01/2040 115,000.00	80,038.77
		115,000.00		115,000.00	80,038.77
04R7	649322AJ3	NY + PRESBYTERIAN HOSPIT UNSECURED 08/60 2.606 85,000.00	2.606	08/01/2060 85,000.00	50,204.92
		85,000.00		85,000.00	50,204.92
04R5	649840CW3	NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/34 5.3 155,000.00	5.300	08/15/2034 154,615.60	156,435.74
		155,000.00		154,615.60	156,435.74
04SL	665501AM4	NORTHERN NATURAL GAS CO SR UNSECURED 144A 10/51 3.4 1,150,000.00	3.400	10/16/2051 1,139,834.00	802,175.62
		1,150,000.00		1,139,834.00	802,175.62
04R7	665772CE7	NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39 5.35 255,000.00	5.350	11/01/2039 331,027.08	260,255.35
		255,000.00		331,027.08	260,255.35
		NORTHERN STATES PWR MINN 1ST MORTGAGE 08/42 3.4 245,000.00	3.400	08/15/2042 244,670.01	194,972.47

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	665772CJ6	50,000.00		53,284.00	39,790.30
04R7	665772CJ6	195,000.00		191,386.01	155,182.17
04SL	665772CN7	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/45 4 450,000.00	4.000	08/15/2045 442,651.50	375,976.25
		450,000.00		442,651.50	375,976.25
		NORTHERN STATES PWR MINN 1ST MORTGAGE 05/46 3.6 45,000.00	3.600	05/15/2046 39,352.95	35,266.95
04R5	665772CP2	45,000.00		39,352.95	35,266.95
04R7	665772CR8	NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9 200,000.00	2.900	03/01/2050 196,142.00	135,731.97
		200,000.00		196,142.00	135,731.97
		NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6 235,000.00	2.600	06/01/2051 210,104.90	149,124.02
04R5	665772CS6	235,000.00		210,104.90	149,124.02
04R7	665772CU1	NORTHERN STATES PWR MINN 1ST MORTGAGE 04/52 3.2 130,000.00	3.200	04/01/2052 129,517.70	93,170.34
		130,000.00		129,517.70	93,170.34
		NORTHERN STATES PWR MINN 1ST MORTGAGE 06/52 4.5 155,000.00	4.500	06/01/2052 152,970.79	138,191.90
04R7	665772CV9	155,000.00		152,970.79	138,191.90
04R7	665772CX5	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/53 5.1 205,000.00	5.100	05/15/2053 203,470.70	200,943.28
		205,000.00		203,470.70	200,943.28
		NORTHWELL HEALTHCARE INC SECURED 11/47 4.26 150,000.00	4.260	11/01/2047 150,000.00	126,348.35
04R7	667274AC8	150,000.00		150,000.00	126,348.35
04R5	668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643 50,000.00	4.643	12/01/2044 47,738.00	47,577.89
		50,000.00		47,738.00	47,577.89
		NORTHWESTERN UNIVERSITY UNSECURED 12/57 3.662 95,000.00	3.662	12/01/2057 96,634.00	75,572.46
04R7	668444AQ5	95,000.00		96,634.00	75,572.46
04R5	668444AS1	NORTHWESTERN UNIVERSITY UNSECURED 12/50 2.64 70,000.00	2.640	12/01/2050 46,359.60	47,139.48
		70,000.00		46,359.60	47,139.48
		NOVANT HEALTH INC UNSECURED 11/51 3.168 225,000.00	3.168	11/01/2051 225,000.00	157,591.34

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	66988AAH7	225,000.00		225,000.00	157,591.34
	NOVARTIS CAPITAL CORP	COMPANY GUAR 09/42 3.7	3.700	09/21/2042	
		50,000.00		51,874.00	42,067.35
04R5	66989HAF5	50,000.00		51,874.00	42,067.35
	NOVARTIS CAPITAL CORP	COMPANY GUAR 05/44 4.4	4.400	05/06/2044	
		520,000.00		551,345.09	478,567.66
04R5	66989HAH1	160,000.00		144,713.25	147,251.59
04R7	66989HAH1	360,000.00		406,631.84	331,316.07
	NOVARTIS CAPITAL CORP	COMPANY GUAR 11/45 4	4.000	11/20/2045	
		100,000.00		119,460.40	86,029.77
04R5	66989HAK4	100,000.00		119,460.40	86,029.77
	NOVARTIS CAPITAL CORP	COMPANY GUAR 09/54 4.7	4.700	09/18/2054	
		400,000.00		396,450.00	374,273.73
04R5	66989HAW8	400,000.00		396,450.00	374,273.73
	NSTAR ELECTRIC CO	SR UNSECURED 09/52 4.95	4.950	09/15/2052	
		190,000.00		189,264.70	179,993.12
04R7	67021CAT4	190,000.00		189,264.70	179,993.12
	NUCOR CORP	SR UNSECURED 12/37 6.4	6.400	12/01/2037	
		65,000.00		71,253.00	72,351.24
04R5	670346AH8	65,000.00		71,253.00	72,351.24
	NUCOR CORP	SR UNSECURED 05/48 4.4	4.400	05/01/2048	
		27,000.00		33,309.36	23,777.55
04R5	670346AQ8	27,000.00		33,309.36	23,777.55
	NUCOR CORP	SR UNSECURED 12/55 2.979	2.979	12/15/2055	
		100,000.00		99,002.68	63,913.97
04R5	670346AU9	100,000.00		99,002.68	63,913.97
	NUCOR CORP	SR UNSECURED 04/52 3.85	3.850	04/01/2052	
		140,000.00		138,215.06	110,276.00
04R5	670346AW5	140,000.00		138,215.06	110,276.00
	NVIDIA CORP	SR UNSECURED 04/40 3.5	3.500	04/01/2040	
		205,000.00		205,393.09	175,487.63
04R7	67066GAG9	205,000.00		205,393.09	175,487.63
	NVIDIA CORP	SR UNSECURED 04/50 3.5	3.500	04/01/2050	
		225,000.00		178,366.06	177,092.24
04R5	67066GAH7	225,000.00		178,366.06	177,092.24
	OGLETHORPE POWER CORP	1ST MORTGAGE 12/53 6.2	6.200	12/01/2053	
		115,000.00		113,307.20	125,429.14

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	677050AU0	115,000.00		113,307.20	125,429.14
		OHIO EDISON CO	1ST MORTGAGE 10/38 8.25	8.250 10/15/2038	
		645,000.00		976,391.33	825,163.90
04R6	677347CF1	645,000.00		976,391.33	825,163.90
		ONCOR ELECTRIC DELIVERY	SR SECURED 09/40 5.25	5.250 09/30/2040	
		55,000.00		66,743.64	55,270.34
04R5	68233JAH7	55,000.00		66,743.64	55,270.34
		ONCOR ELECTRIC DELIVERY	SR SECURED 06/42 5.3	5.300 06/01/2042	
		261,000.00		320,794.10	262,072.82
04R5	68233JAS3	28,000.00		32,497.92	28,115.09
04R7	68233JAS3	233,000.00		288,296.18	233,957.73
		ONCOR ELECTRIC DELIVERY	SR SECURED 12/41 4.55	4.550 12/01/2041	
		370,000.00		398,202.78	339,156.92
04R7	68233JAT1	370,000.00		398,202.78	339,156.92
		ONCOR ELECTRIC DELIVERY	SR SECURED 04/45 3.75	3.750 04/01/2045	
		410,000.00		385,055.13	329,850.83
04R5	68233JBB9	130,000.00		103,124.00	104,586.85
04R7	68233JBB9	280,000.00		281,931.13	225,263.98
		ONCOR ELECTRIC DELIVERY	SR SECURED 09/47 3.8	3.800 09/30/2047	
		200,000.00		199,714.00	160,573.38
04R7	68233JBD5	200,000.00		199,714.00	160,573.38
		ONCOR ELECTRIC DELIVERY	SR SECURED 11/48 4.1	4.100 11/15/2048	
		320,000.00		282,991.30	267,998.39
04R5	68233JBG8	140,000.00		121,605.10	117,249.30
04SL	68233JBG8	180,000.00		161,386.20	150,749.09
		ONCOR ELECTRIC DELIVERY	SR SECURED 06/49 3.8	3.800 06/01/2049	
		50,000.00		62,880.00	39,727.31
04R5	68233JBP8	50,000.00		62,880.00	39,727.31
		ONCOR ELECTRIC DELIVERY	SR SECURED 09/49 3.1	3.100 09/15/2049	
		190,000.00		164,412.34	132,505.46
04R5	68233JBR4	190,000.00		164,412.34	132,505.46
		ONCOR ELECTRIC DELIVERY	SR SECURED 05/50 3.7	3.700 05/15/2050	
		215,000.00		204,824.15	165,820.73
04R5	68233JBV5	40,000.00		30,340.40	30,850.37
04R6	68233JBV5	175,000.00		174,483.75	134,970.36
		ONCOR ELECTRIC DELIVERY	SR SECURED 10/52 5.35	5.350 10/01/2052	
		232,000.00		377,183.28	232,854.29
04R7	68233JBX1	232,000.00		377,183.28	232,854.29

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	68233JCD4	ONCOR ELECTRIC DELIVERY 1ST MORTGAGE 11/51 2.7 70,000.00	2.700	11/15/2051 44,982.70	44,274.43
		70,000.00		44,982.70	44,274.43
04R5	68233JCH5	ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6 50,000.00	4.600	06/01/2052 48,685.00	44,328.46
		50,000.00		48,685.00	44,328.46
04R5	68233JCM4	ONCOR ELECTRIC DELIVERY SR SECURED 09/52 4.95 220,000.00	4.950	09/15/2052 204,293.88	208,911.00
		220,000.00		204,293.88	208,911.00
04R5	68233JCT9	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/54 5.55 510,000.00	5.550	06/15/2054 509,785.80	525,378.33
		305,000.00		304,871.90	314,196.84
04R6	68233JCT9	205,000.00		204,913.90	211,181.49
04R5	693304AV9	PECO ENERGY CO 1ST MORTGAGE 09/47 3.7 290,000.00	3.700	09/15/2047 281,015.45	228,121.64
		115,000.00		103,049.20	90,462.03
04R6	693304AV9	175,000.00		177,966.25	137,659.61
04R5	693304AW7	PECO ENERGY CO 1ST MORTGAGE 03/48 3.9 130,000.00	3.900	03/01/2048 101,507.90	105,769.50
		130,000.00		101,507.90	105,769.50
04R5	693304AY3	PECO ENERGY CO 1ST MORTGAGE 06/50 2.8 55,000.00	2.800	06/15/2050 30,819.25	36,425.65
		55,000.00		30,819.25	36,425.65
04R5	693304BA4	PECO ENERGY CO 1ST MORTGAGE 03/51 3.05 115,000.00	3.050	03/15/2051 101,944.80	79,123.97
		115,000.00		101,944.80	79,123.97
04R7	693304BE6	PECO ENERGY CO 1ST MORTGAGE 08/52 4.375 610,000.00	4.375	08/15/2052 606,288.70	535,874.88
		155,000.00		154,359.85	136,164.93
04SL	693304BE6	455,000.00		451,928.85	399,709.95
04R5	693304BG1	PECO ENERGY CO 1ST MORTGAGE 09/54 5.25 120,000.00	5.250	09/15/2054 119,710.80	119,990.12
		120,000.00		119,710.80	119,990.12
04R5	693342AB3	PG+E WILDFIRE RECOVERY SR SECURED 06/38 4.263 125,000.00	4.263	06/01/2038 124,996.41	120,006.42
		125,000.00		124,996.41	120,006.42

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	693342AD9	PG+E WILDFIRE RECOVERY	SR SECURED 12/49 4.451	4.451 12/01/2049	
		465,000.00		452,369.69	424,192.26
		465,000.00		452,369.69	424,192.26
04R5	693342AE7	PG+E WILDFIRE RECOVERY	SR SECURED 12/53 4.674	4.674 12/01/2053	
		215,000.00		214,992.60	202,284.97
		215,000.00		214,992.60	202,284.97
04R5	693342AG2	PG+E WILDFIRE RECOVERY	SR SECURED 06/37 4.722	4.722 06/01/2037	
		220,000.00		219,986.16	215,786.47
		220,000.00		219,986.16	215,786.47
04R5	693342AH0	PG+E WILDFIRE RECOVERY	SR SECURED 06/43 5.081	5.081 06/01/2043	
		165,000.00		164,991.83	167,780.71
		165,000.00		164,991.83	167,780.71
04R5	693342AJ6	PG+E WILDFIRE RECOVERY	SR SECURED 12/49 5.212	5.212 12/01/2049	
		295,000.00		294,995.84	294,471.31
		295,000.00		294,995.84	294,471.31
04R5	693342AK3	PG+E WILDFIRE RECOVERY	SR SECURED 06/54 5.099	5.099 06/01/2054	
		115,000.00		114,989.17	115,042.47
		115,000.00		114,989.17	115,042.47
04R7	693475BU8	PNC FINANCIAL SERVICES	SR UNSECURED 10/34 VAR	1.000 10/20/2034	
		70,000.00		77,869.40	78,203.96
		70,000.00		77,869.40	78,203.96
04R7	693475BZ7	PNC FINANCIAL SERVICES	SR UNSECURED 07/35 VAR	1.000 07/23/2035	
		310,000.00		309,992.70	315,439.12
		310,000.00		309,992.70	315,439.12
04R5	69351UAS2	PPL ELECTRIC UTILITIES	1ST MORTGAGE 06/44 4.125	4.125 06/15/2044	
		65,000.00		80,026.70	56,509.64
		65,000.00		80,026.70	56,509.64
04R5	69351UAV5	PPL ELECTRIC UTILITIES	1ST MORTGAGE 06/48 4.15	4.150 06/15/2048	
		45,000.00		45,479.93	38,369.50
		45,000.00		45,479.93	38,369.50
04R6	69448FAA9	PACIFIC LIFE INSURANCE C	SUBORDINATED 144A 10/67 VAR	1.000 10/24/2067	
		440,000.00		439,804.94	357,125.87
		440,000.00		439,804.94	357,125.87
04R5	695114CG1	PACIFICORP	1ST MORTGAGE 10/37 6.25	6.250 10/15/2037	
		55,000.00		72,333.18	59,351.33
		55,000.00		72,333.18	59,351.33

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	PACIFICORP	1ST MORTGAGE 01/39 6	6.000	01/15/2039	
		585,000.00		774,074.16	619,188.25
04R7	695114CL0	585,000.00		774,074.16	619,188.25
	PACIFICORP	1ST MORTGAGE 01/49 4.125	4.125	01/15/2049	
		185,000.00		207,147.96	151,005.48
04R5	695114CT3	185,000.00		207,147.96	151,005.48
	PACIFICORP	1ST MORTGAGE 02/50 4.15	4.150	02/15/2050	
		55,000.00		53,860.62	44,627.36
04R5	695114CV8	55,000.00		53,860.62	44,627.36
	PACIFICORP	1ST MORTGAGE 03/51 3.3	3.300	03/15/2051	
		250,000.00		228,076.10	171,983.94
04R5	695114CX4	70,000.00		49,559.30	48,155.50
04R7	695114CX4	180,000.00		178,516.80	123,828.44
	PACIFICORP	1ST MORTGAGE 06/52 2.9	2.900	06/15/2052	
		2,060,000.00		2,024,114.20	1,304,128.05
04R5	695114CY2	60,000.00		39,454.20	37,984.31
04SL	695114CY2	2,000,000.00		1,984,660.00	1,266,143.74
	PACIFICORP	1ST MORTGAGE 05/54 5.5	5.500	05/15/2054	
		255,000.00		242,340.32	251,450.99
04R7	695114DA3	255,000.00		242,340.32	251,450.99
	PACIFICORP	1ST MORTGAGE 01/55 5.8	5.800	01/15/2055	
		551,000.00		547,000.83	565,806.82
04R5	695114DE5	145,000.00		144,477.21	148,896.53
04R7	695114DE5	406,000.00		402,523.62	416,910.29
	PAYPAL HOLDINGS INC	SR UNSECURED 06/54 5.5	5.500	06/01/2054	
		260,000.00		258,805.55	268,471.22
04R5	70450Yaq6	45,000.00		47,551.05	46,466.17
04R6	70450Yaq6	215,000.00		211,254.50	222,005.05
	PEACEHEALTH OBLIGATED GR	SR UNSECURED 11/50 3.218	3.218	11/15/2050	
		140,000.00		106,007.80	95,644.30
04R5	70462GAC2	140,000.00		106,007.80	95,644.30
	PEPSICO INC	SR UNSECURED 11/40 4.875	4.875	11/01/2040	
		140,000.00		141,984.35	137,394.20
04R5	713448BS6	140,000.00		141,984.35	137,394.20
	PEPSICO INC	SR UNSECURED 03/42 4	4.000	03/05/2042	
		210,000.00		177,584.05	182,746.89
04R5	713448BZ0	210,000.00		177,584.05	182,746.89

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	PEPSICO INC	SR UNSECURED 04/46 4.45	4.450	04/14/2046	
		95,000.00		86,353.15	85,798.81
04R5	713448DD7	95,000.00		86,353.15	85,798.81
	PEPSICO INC	SR UNSECURED 10/46 3.45	3.450	10/06/2046	
		120,000.00		96,013.20	92,863.99
04R5	713448DP0	120,000.00		96,013.20	92,863.99
	PEPSICO INC	SR UNSECURED 07/49 3.375	3.375	07/29/2049	
		55,000.00		59,722.30	41,370.39
04R5	713448EM6	55,000.00		59,722.30	41,370.39
	PEPSICO INC	SR UNSECURED 10/49 2.875	2.875	10/15/2049	
		50,000.00		32,226.50	34,279.44
04R5	713448EP9	50,000.00		32,226.50	34,279.44
	PEPSICO INC	SR UNSECURED 03/40 3.5	3.500	03/19/2040	
		45,000.00		35,715.15	37,565.73
04R5	713448ET1	45,000.00		35,715.15	37,565.73
	PEPSICO INC	SR UNSECURED 03/50 3.625	3.625	03/19/2050	
		130,000.00		103,927.35	102,292.96
04R5	713448EU8	130,000.00		103,927.35	102,292.96
	PEPSICO INC	SR UNSECURED 10/41 2.625	2.625	10/21/2041	
		39,000.00		38,138.12	28,120.10
04R7	713448FF0	39,000.00		38,138.12	28,120.10
	PEPSICO INC	SR UNSECURED 07/52 4.2	4.200	07/18/2052	
		90,000.00		81,367.68	77,359.38
04R5	713448FN3	90,000.00		81,367.68	77,359.38
	PEPSICO INC	SR UNSECURED 07/54 5.25	5.250	07/17/2054	
		750,000.00		749,689.75	763,774.40
04R5	713448FZ6	215,000.00		214,451.75	218,948.66
04R7	713448FZ6	535,000.00		535,238.00	544,825.74
	PFIZER INVESTMENT ENTER	COMPANY GUAR 05/43 5.11	5.110	05/19/2043	
		1,240,000.00		1,211,749.04	1,215,593.69
04R7	716973AF9	1,240,000.00		1,211,749.04	1,215,593.69
	PFIZER INVESTMENT ENTER	COMPANY GUAR 05/53 5.3	5.300	05/19/2053	
		370,000.00		371,878.70	365,764.10
04R5	716973AG7	370,000.00		371,878.70	365,764.10
	PFIZER INVESTMENT ENTER	COMPANY GUAR 05/63 5.34	5.340	05/19/2063	
		975,000.00		952,630.07	946,550.32
04R5	716973AH5	800,000.00		780,175.65	776,656.67

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	716973AH5	175,000.00		172,454.42	169,893.65
	PFIZER INC	SR UNSECURED 12/46 4.125	4.125	12/15/2046	
		45,000.00		37,939.95	37,888.45
04R5	717081ED1	45,000.00		37,939.95	37,888.45
	PFIZER INC	SR UNSECURED 03/39 3.9	3.900	03/15/2039	
		160,000.00		151,482.40	139,745.78
04R5	717081EU3	160,000.00		151,482.40	139,745.78
	PFIZER INC	SR UNSECURED 05/40 2.55	2.550	05/28/2040	
		260,000.00		247,204.29	188,017.20
04R5	717081EZ2	120,000.00		117,467.93	86,777.17
04R7	717081EZ2	140,000.00		129,736.36	101,240.03
	PG+E RECOVERY FND LLC	SR SECURED 07/49 5.536	5.536	07/15/2049	
		190,000.00		189,978.17	197,424.09
04R5	71710TAF5	190,000.00		189,978.17	197,424.09
	PG+E RECOVERY FND LLC	SR SECURED 06/51 5.529	5.529	06/01/2051	
		170,000.00		169,993.59	176,862.86
04R5	71710TAJ7	170,000.00		169,993.59	176,862.86
	PHILIP MORRIS INTL INC	SR UNSECURED 11/41 4.375	4.375	11/15/2041	
		50,000.00		55,731.33	44,330.79
04R5	718172AM1	50,000.00		55,731.33	44,330.79
	PHILIP MORRIS INTL INC	SR UNSECURED 03/42 4.5	4.500	03/20/2042	
		155,000.00		166,363.45	139,653.37
04R5	718172AP4	155,000.00		166,363.45	139,653.37
	PHILIP MORRIS INTL INC	SR UNSECURED 08/42 3.875	3.875	08/21/2042	
		207,000.00		194,763.15	170,982.24
04R5	718172AU3	150,000.00		138,017.81	123,900.17
04R7	718172AU3	57,000.00		56,745.34	47,082.07
	PHILIP MORRIS INTL INC	SR UNSECURED 03/43 4.125	4.125	03/04/2043	
		160,000.00		143,489.11	135,831.64
04R5	718172AW9	105,000.00		86,576.70	89,139.51
04R7	718172AW9	55,000.00		56,912.41	46,692.13
	PHILIP MORRIS INTL INC	SR UNSECURED 11/43 4.875	4.875	11/15/2043	
		103,000.00		118,574.12	96,685.46
04R7	718172BD0	103,000.00		118,574.12	96,685.46
	PHILIP MORRIS INTL INC	SR UNSECURED 11/34 4.9	4.900	11/01/2034	
		200,000.00		195,368.00	197,438.98
04R5	718172DQ9	200,000.00		195,368.00	197,438.98

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	718547AW2	PHILLIPS 66 CO COMPANY GUAR 06/54 5.65 40,000.00	5.650	06/15/2054 39,963.20	39,834.00
		40,000.00		39,963.20	39,834.00
04R5	720186AK1	PIEDMONT NATURAL GAS CO SR UNSECURED 11/46 3.64 70,000.00	3.640	11/01/2046 72,676.80	53,034.81
		70,000.00		72,676.80	53,034.81
04SL	725906AN1	BARRICK GOLD CORP SR UNSECURED 10/35 6.45 2,000,000.00	6.450	10/15/2035 2,493,140.00	2,211,966.58
		2,000,000.00		2,493,140.00	2,211,966.58
04R5	73102QAA4	POLAR TANKERS INC COMPANY GUAR 144A 05/37 5.951 93,241.79	5.951	05/10/2037 119,093.08	96,078.94
		93,241.79		119,093.08	96,078.94
04R5	737679DE7	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15 300,000.00	4.150	03/15/2043 310,322.91	260,035.76
		85,000.00		79,228.98	73,676.80
04R7	737679DE7	215,000.00		231,093.93	186,358.96
04SL	737679DJ6	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/54 5.5 265,000.00	5.500	03/15/2054 264,644.90	272,036.21
		265,000.00		264,644.90	272,036.21
04R5	74005PBS2	LINDE INC/CT COMPANY GUAR 08/50 2 95,000.00	2.000	08/10/2050 75,984.80	53,044.36
		95,000.00		75,984.80	53,044.36
04SL	740816AN3	PRES + FELLOWS OF HARVAR UNSECURED 07/56 3.3 500,000.00	3.300	07/15/2056 496,290.00	369,038.18
		500,000.00		496,290.00	369,038.18
04SL	74251VAF9	PRINCIPAL FINANCIAL GRP COMPANY GUAR 09/42 4.625 595,000.00	4.625	09/15/2042 668,418.15	545,564.57
		595,000.00		668,418.15	545,564.57
04R5	743315AQ6	PROGRESSIVE CORP SR UNSECURED 01/45 3.7 80,000.00	3.700	01/26/2045 63,334.40	64,734.64
		80,000.00		63,334.40	64,734.64
04R5	743315AT0	PROGRESSIVE CORP SR UNSECURED 03/48 4.2 190,000.00	4.200	03/15/2048 229,609.28	163,739.93
		190,000.00		229,609.28	163,739.93
04R5	743315AX1	PROGRESSIVE CORP SR UNSECURED 03/50 3.95 50,000.00	3.950	03/26/2050 41,257.00	41,052.76
		50,000.00		41,257.00	41,052.76

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	74340XBJ9	PROLOGIS LP COMPANY GUAR 09/48 4.375 60,000.00	4.375	09/15/2048 72,520.80	52,323.79
		60,000.00		72,520.80	52,323.79
04R5	74340XBP5	PROLOGIS LP SR UNSECURED 04/50 3 60,000.00	3.000	04/15/2050 39,775.80	40,826.54
		60,000.00		39,775.80	40,826.54
04R5	74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125 197,000.00	2.125	10/15/2050 111,604.44	110,520.35
		197,000.00		111,604.44	110,520.35
04R5	74340XCC3	PROLOGIS LP SR UNSECURED 03/50 3.05 11,000.00	3.050	03/01/2050 9,342.61	7,481.53
		11,000.00		9,342.61	7,481.53
04R5	74340XCF6	PROLOGIS LP SR UNSECURED 06/53 5.25 213,000.00	5.250	06/15/2053 208,180.93	210,072.04
		63,000.00		62,158.93	62,133.98
04R7	74340XCF6	150,000.00		146,022.00	147,938.06
04R7	74340XCK5	PROLOGIS LP SR UNSECURED 03/54 5.25 845,000.00	5.250	03/15/2054 815,211.24	837,133.78
		415,000.00		401,929.64	411,136.71
04SL	74340XCK5	430,000.00		413,281.60	425,997.07
04R5	74340XCN9	PROLOGIS LP SR UNSECURED 01/35 5 178,000.00	5.000	01/31/2035 175,963.68	178,004.15
		178,000.00		175,963.68	178,004.15
04R7	74432QBN4	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/40 6.625 10,000.00	6.625	06/21/2040 12,619.50	11,480.65
		10,000.00		12,619.50	11,480.65
04R5	74432QCD5	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/48 4.418 170,000.00	4.418	03/27/2048 147,784.35	147,233.28
		170,000.00		147,784.35	147,233.28
04R5	744320AY8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/47 3.905 60,000.00	3.905	12/07/2047 49,806.60	48,118.24
		60,000.00		49,806.60	48,118.24
04R5	744320BA9	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/49 3.935 465,000.00	3.935	12/07/2049 398,182.30	372,719.56
		465,000.00		398,182.30	372,719.56
		PUBLIC SERVICE COLORADO 1ST MORTGAGE 08/38 6.5 1,600,000.00	6.500	08/01/2038 1,891,347.20	1,792,884.58

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	744448CA7	1,600,000.00		1,891,347.20	1,792,884.58
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/47 3.8	3.800	06/15/2047	
		105,000.00		106,956.55	81,837.37
04R5	744448CN9	105,000.00		106,956.55	81,837.37
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 09/49 4.05	4.050	09/15/2049	
		170,000.00		171,911.39	137,693.65
04R5	744448CR0	170,000.00		171,911.39	137,693.65
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/52 4.5	4.500	06/01/2052	
		135,000.00		134,274.70	118,193.54
04R5	744448CX7	135,000.00		134,274.70	118,193.54
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 04/53 5.25	5.250	04/01/2053	
		50,000.00		45,011.00	49,103.04
04R5	744448CY5	50,000.00		45,011.00	49,103.04
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 05/54 5.75	5.750	05/15/2054	
		315,000.00		314,203.05	333,204.63
04R6	744448DA6	315,000.00		314,203.05	333,204.63
	PUB SVC NEW HAMP	1ST MORTGAGE 07/49 3.6	3.600	07/01/2049	
		90,000.00		81,314.78	69,093.89
04R5	744482BM1	90,000.00		81,314.78	69,093.89
	PUBLIC SERVICE ELECTRIC	1ST REF MORT 05/42 3.95	3.950	05/01/2042	
		20,000.00		21,473.80	17,019.03
04R5	74456QAZ9	20,000.00		21,473.80	17,019.03
	PUBLIC SERVICE ELECTRIC	SR SECURED 09/42 3.65	3.650	09/01/2042	
		70,000.00		55,867.70	57,133.71
04R5	74456QBA3	70,000.00		55,867.70	57,133.71
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 03/46 3.8	3.800	03/01/2046	
		45,000.00		46,876.95	36,562.18
04R5	74456QBQ8	45,000.00		46,876.95	36,562.18
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 05/49 3.85	3.850	05/01/2049	
		95,000.00		115,303.40	77,047.45
04R5	74456QBZ8	95,000.00		115,303.40	77,047.45
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 08/49 3.2	3.200	08/01/2049	
		155,000.00		165,237.13	112,173.57
04R5	74456QCA2	155,000.00		165,237.13	112,173.57
	PUBLIC SERVICE ELECTRIC	SECURED 03/53 5.125	5.125	03/15/2053	
		605,000.00		604,643.05	597,262.16
04SL	74456QCM6	605,000.00		604,643.05	597,262.16

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		PUBLIC STORAGE OP CO	COMPANY GUAR 08/53 5.35	5.350 08/01/2053	
			190,000.00	187,090.19	191,206.14
04R5	74460WAH0		90,000.00	88,841.19	90,571.33
04R7	74460WAH0		100,000.00	98,249.00	100,634.81
		PUGET SOUND ENERGY INC	SR SECURED 03/40 5.795	5.795 03/15/2040	
			217,000.00	240,636.01	226,959.09
04R5	745332CB0		217,000.00	240,636.01	226,959.09
		PUGET SOUND ENERGY INC	SR SECURED 04/41 5.638	5.638 04/15/2041	
			85,000.00	84,246.05	86,920.59
04R5	745332CD6		85,000.00	84,246.05	86,920.59
		PUGET SOUND ENERGY INC	SR SECURED 11/41 4.434	4.434 11/15/2041	
			1,125,000.00	1,125,000.00	981,484.18
04SL	745332CE4		1,125,000.00	1,125,000.00	981,484.18
		PUGET SOUND ENERGY INC	1ST MORTGAGE 06/48 4.223	4.223 06/15/2048	
			150,000.00	150,000.00	127,012.50
04R6	745332CH7		150,000.00	150,000.00	127,012.50
		PUGET SOUND ENERGY INC	SR SECURED 09/49 3.25	3.250 09/15/2049	
			140,000.00	124,986.70	98,780.19
04R5	745332CJ3		140,000.00	124,986.70	98,780.19
		PUGET SOUND ENERGY INC	SR SECURED 06/54 5.685	5.685 06/15/2054	
			140,000.00	140,192.40	146,120.46
04R5	745332CN4		140,000.00	140,192.40	146,120.46
		QUALCOMM INC	SR UNSECURED 05/45 4.8	4.800 05/20/2045	
			145,000.00	130,989.85	136,027.94
04R5	747525AK9		145,000.00	130,989.85	136,027.94
		QUALCOMM INC	SR UNSECURED 05/47 4.3	4.300 05/20/2047	
			135,000.00	107,601.55	116,785.80
04R5	747525AV5		135,000.00	107,601.55	116,785.80
		QUALCOMM INC	SR UNSECURED 05/53 6	6.000 05/20/2053	
			245,000.00	252,419.04	267,160.28
04R5	747525BT9		245,000.00	252,419.04	267,160.28
		REALTY INCOME CORP	SR UNSECURED 09/54 5.375	5.375 09/01/2054	
			235,000.00	231,804.35	233,862.52
04R5	756109CQ5		35,000.00	35,056.35	34,830.59
04R7	756109CQ5		200,000.00	196,748.00	199,031.93
		REGENCY CENTERS LP	COMPANY GUAR 02/47 4.4	4.400 02/01/2047	
			60,000.00	58,131.60	51,696.32

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	75884RAW3	60,000.00		58,131.60	51,696.32
	HSBC USA INC	SUBORDINATED 07/97 7.2	7.200	07/15/2097	
		65,000.00		91,309.54	82,196.04
04R5	760719BH6	65,000.00		91,309.54	82,196.04
	RIO TINTO FIN USA PLC	COMPANY GUAR 03/53 5.125	5.125	03/09/2053	
		250,000.00		245,677.10	244,854.55
04R5	76720AAP1	210,000.00		207,234.30	205,677.82
04R7	76720AAP1	40,000.00		38,442.80	39,176.73
	RIO TINTO FIN USA LTD	COMPANY GUAR 11/51 2.75	2.750	11/02/2051	
		145,000.00		143,418.05	94,179.31
04R5	767201AT3	145,000.00		143,418.05	94,179.31
	ROCHE HOLDINGS INC	COMPANY GUAR 144A 03/39 7	7.000	03/01/2039	
		35,000.00		41,835.15	41,874.61
04R5	771196AU6	35,000.00		41,835.15	41,874.61
	ROCHE HOLDINGS INC	COMPANY GUAR 144A 12/51 2.607	2.607	12/13/2051	
		822,000.00		775,944.20	522,061.85
04R5	771196BY7	125,000.00		79,347.13	79,388.97
04R7	771196BY7	207,000.00		206,597.07	131,468.13
04SL	771196BY7	490,000.00		490,000.00	311,204.75
	ROCHE HOLDINGS INC	COMPANY GUAR 144A 03/34 4.985	4.985	03/08/2034	
		50,000.00		50,421.50	50,513.37
04R5	771196CL4	50,000.00		50,421.50	50,513.37
	ROCHE HOLDINGS INC	COMPANY GUAR 144A 03/54 5.218	5.218	03/08/2054	
		200,000.00		207,356.00	202,288.37
04SL	771196CM2	200,000.00		207,356.00	202,288.37
	ROCHE HOLDINGS INC	COMPANY GUAR 144A 09/34 4.592	4.592	09/09/2034	
		355,000.00		355,000.00	349,145.21
04R6	771196CQ3	355,000.00		355,000.00	349,145.21
	ROCKEFELLER FOUNDATION	UNSECURED 10/50 2.492	2.492	10/01/2050	
		90,000.00		58,599.90	57,936.50
04R5	77310VAA2	90,000.00		58,599.90	57,936.50
	S+P GLOBAL INC	COMPANY GUAR 12/49 3.25	3.250	12/01/2049	
		65,000.00		49,117.90	47,496.02
04R5	78409VAQ7	65,000.00		49,117.90	47,496.02
	S+P GLOBAL INC	COMPANY GUAR 03/62 3.9	3.900	03/01/2062	
		50,000.00		49,105.50	39,395.86
04R5	78409VBM5	50,000.00		49,105.50	39,395.86

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SALESFORCE INC	SR UNSECURED 07/41 2.7	2.700	07/15/2041	
		810,000.00		767,280.58	594,534.95
04R5	79466LAK0	255,000.00		242,917.55	187,168.41
04R7	79466LAK0	555,000.00		524,363.03	407,366.54
	SALESFORCE INC	SR UNSECURED 07/51 2.9	2.900	07/15/2051	
		395,000.00		336,756.01	266,540.18
04R5	79466LAL8	165,000.00		110,745.52	111,339.57
04R7	79466LAL8	230,000.00		226,010.49	155,200.61
	SALESFORCE INC	SR UNSECURED 07/61 3.05	3.050	07/15/2061	
		320,000.00		279,085.00	208,371.64
04R5	79466LAM6	110,000.00		69,761.20	71,627.75
04R7	79466LAM6	210,000.00		209,323.80	136,743.89
	SAN DIEGO G + E	1ST MORTGAGE 05/48 4.15	4.150	05/15/2048	
		1,505,000.00		1,526,298.23	1,253,785.73
04R5	797440BW3	40,000.00		32,739.20	33,323.21
04R7	797440BW3	175,000.00		209,260.83	145,789.04
04SL	797440BW3	1,290,000.00		1,284,298.20	1,074,673.48
	SAN DIEGO G + E	1ST MORTGAGE 06/49 4.1	4.100	06/15/2049	
		215,000.00		214,774.25	177,033.07
04R6	797440BX1	215,000.00		214,774.25	177,033.07
	SAN DIEGO G + E	1ST MORTGAGE 04/50 3.32	3.320	04/15/2050	
		340,000.00		339,547.80	242,926.41
04R6	797440BY9	265,000.00		264,647.55	189,339.70
04R7	797440BY9	75,000.00		74,900.25	53,586.71
	SAN DIEGO G + E	1ST MORTGAGE 08/51 2.95	2.950	08/15/2051	
		85,000.00		56,057.50	58,183.01
04R5	797440CA0	85,000.00		56,057.50	58,183.01
	SAN DIEGO G + E	1ST MORTGAGE 04/54 5.55	5.550	04/15/2054	
		80,000.00		80,072.40	82,651.13
04R5	797440CF9	80,000.00		80,072.40	82,651.13
	SAUDI ARABIAN OIL CO	SR UNSECURED 144A 07/54 5.75	5.750	07/17/2054	
		1,025,000.00		997,094.40	1,000,755.68
04R6	80414L2P9	1,025,000.00		997,094.40	1,000,755.68
	MERCK + CO INC	COMPANY GUAR 09/37 6.55	6.550	09/15/2037	
		45,000.00		66,595.95	51,593.09
04R5	806605AH4	45,000.00		66,595.95	51,593.09
	SCHLUMBERGER INVESTMENT	COMPANY GUAR 06/34 5	5.000	06/01/2034	
		182,000.00		178,964.24	183,141.13

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	806854AM7	182,000.00		178,964.24	183,141.13
	SENTARA HEALTHCARE	SR UNSECURED 11/51 2.927	2.927	11/01/2051	
		565,000.00		565,000.00	383,316.57
04SL	81728XAA6	565,000.00		565,000.00	383,316.57
	7 ELEVEN INC	SR UNSECURED 144A 02/41 2.5	2.500	02/10/2041	
		705,000.00		588,375.32	471,534.47
04R6	817826AF7	705,000.00		588,375.32	471,534.47
	SHELL INTERNATIONAL FIN	COMPANY GUAR 12/38 6.375	6.375	12/15/2038	
		50,000.00		65,493.64	56,429.66
04R7	822582AD4	50,000.00		65,493.64	56,429.66
	SHELL INTERNATIONAL FIN	COMPANY GUAR 08/42 3.625	3.625	08/21/2042	
		335,000.00		311,539.08	273,600.59
04R5	822582AT9	220,000.00		204,234.07	179,678.00
04R7	822582AT9	115,000.00		107,305.01	93,922.59
	SHELL INTERNATIONAL FIN	COMPANY GUAR 11/49 3.125	3.125	11/07/2049	
		125,000.00		86,505.93	87,590.17
04R5	822582CE0	125,000.00		86,505.93	87,590.17
	SHELL INTERNATIONAL FIN	COMPANY GUAR 11/41 2.875	2.875	11/26/2041	
		105,000.00		86,067.20	77,887.17
04R5	822582CK6	105,000.00		86,067.20	77,887.17
	SHELL INTERNATIONAL FIN	COMPANY GUAR 11/51 3	3.000	11/26/2051	
		45,000.00		43,193.25	30,414.18
04R7	822582CL4	45,000.00		43,193.25	30,414.18
	SHELL FINANCE US INC	COMPANY GUAR 05/45 4.375	4.375	05/11/2045	
		441,000.00		392,901.01	387,719.26
04R5	822905AA3	441,000.00		392,901.01	387,719.26
	SHELL FINANCE US INC	COMPANY GUAR 08/43 4.55	4.550	08/12/2043	
		54,000.00		50,121.29	49,399.35
04R5	822905AD7	54,000.00		50,121.29	49,399.35
	SHELL FINANCE US INC	COMPANY GUAR 05/46 4	4.000	05/10/2046	
		320,000.00		268,156.80	263,893.09
04R5	822905AE5	315,000.00		263,966.85	259,769.76
04R7	822905AE5	5,000.00		4,189.95	4,123.33
	SHELL FINANCE US INC	COMPANY GUAR 04/50 3.25	3.250	04/06/2050	
		50,000.00		36,321.70	35,969.73
04R7	822905AG0	50,000.00		36,321.70	35,969.73

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SHELL FINANCE US INC	COMPANY GUAR 09/46 3.75	3.750 09/12/2046	
			305,000.00	246,143.85	242,982.60
04R5	822905AH8		255,000.00	205,792.40	203,149.39
04R7	822905AH8		50,000.00	40,351.45	39,833.21
		SIEMENS FINANCIERINGSMAT	COMPANY GUAR 144A 03/41 2.875	2.875 03/11/2041	
			45,000.00	44,825.82	33,990.26
04R5	82620KBF9		45,000.00	44,825.82	33,990.26
		SIERRA PACIFIC POWER CO	GENL REF MOR 03/54 5.9	5.900 03/15/2054	
			145,000.00	146,060.27	152,906.32
04R5	826418BQ7		145,000.00	146,060.27	152,906.32
		SIMON PROPERTY GROUP LP	SR UNSECURED 11/46 4.25	4.250 11/30/2046	
			55,000.00	59,747.77	46,817.49
04R7	828807CZ8		55,000.00	59,747.77	46,817.49
		SIMON PROPERTY GROUP LP	SR UNSECURED 09/49 3.25	3.250 09/13/2049	
			190,000.00	121,331.96	134,836.89
04R7	828807DH7		190,000.00	121,331.96	134,836.89
		SIMON PROPERTY GROUP LP	SR UNSECURED 07/50 3.8	3.800 07/15/2050	
			60,000.00	38,602.20	46,443.94
04R7	828807DJ3		60,000.00	38,602.20	46,443.94
		SIMON PROPERTY GROUP LP	SR UNSECURED 03/53 5.85	5.850 03/08/2053	
			275,000.00	267,432.75	289,974.23
04R7	828807DV6		275,000.00	267,432.75	289,974.23
		SIMON PROPERTY GROUP LP	SR UNSECURED 01/54 6.65	6.650 01/15/2054	
			250,000.00	258,956.03	291,633.60
04R7	828807DX2		250,000.00	258,956.03	291,633.60
		DOMINION ENERGY SOUTH	1ST MORTGAGE 02/41 5.45	5.450 02/01/2041	
			120,000.00	142,461.05	121,596.55
04R5	837004CE8		120,000.00	142,461.05	121,596.55
		DOMINION ENERGY SOUTH	1ST MORTGAGE 06/43 4.6	4.600 06/15/2043	
			135,000.00	146,957.38	122,300.66
04R5	837004CG3		135,000.00	146,957.38	122,300.66
		DOMINION ENERGY SOUTH	1ST MORTGAGE 06/65 5.1	5.100 06/01/2065	
			155,000.00	181,067.26	146,144.54
04R7	837004CJ7		155,000.00	181,067.26	146,144.54
		SOUTHERN CAL EDISON	1ST REF MORT 01/37 5.55	5.550 01/15/2037	
			1,870,000.00	1,938,529.89	1,928,043.98
04SL	842400FF5		1,870,000.00	1,938,529.89	1,928,043.98

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SOUTHERN CAL EDISON	1ST REF MORT 03/40 5.5	5.500	03/15/2040	
		50,000.00		53,368.15	50,775.04
04R5	842400FP3	50,000.00		53,368.15	50,775.04
	SOUTHERN CAL EDISON	1ST REF MORT 12/41 3.9	3.900	12/01/2041	
		45,000.00		48,106.62	36,479.52
04R5	842400FT5	45,000.00		48,106.62	36,479.52
	SOUTHERN CAL EDISON	1ST REF MORT 03/42 4.05	4.050	03/15/2042	
		95,000.00		101,529.37	79,658.74
04R5	842400FV0	95,000.00		101,529.37	79,658.74
	SOUTHERN CAL EDISON	1ST REF MORT 10/43 4.65	4.650	10/01/2043	
		150,000.00		148,968.00	136,969.36
04SL	842400FZ1	150,000.00		148,968.00	136,969.36
	SOUTHERN CAL EDISON	1ST REF MORT 02/45 3.6	3.600	02/01/2045	
		125,000.00		83,664.00	96,823.24
04R5	842400GE7	125,000.00		83,664.00	96,823.24
	SOUTHERN CAL EDISON	1ST REF MORT 04/47 4	4.000	04/01/2047	
		2,165,000.00		2,241,693.60	1,760,444.53
04R5	842400GG2	150,000.00		122,387.66	121,970.75
04R7	842400GG2	515,000.00		539,370.94	418,766.25
04SL	842400GG2	1,500,000.00		1,579,935.00	1,219,707.53
	SOUTHERN CAL EDISON	1ST REF MORT 03/48 4.125	4.125	03/01/2048	
		285,000.00		275,962.65	235,471.06
04R6	842400GK3	285,000.00		275,962.65	235,471.06
	SOUTHERN CAL EDISON	1ST MORTGAGE 02/50 3.65	3.650	02/01/2050	
		50,000.00		49,673.50	37,947.99
04SL	842400GT4	50,000.00		49,673.50	37,947.99
	SOUTHERN CAL EDISON	1ST MORTGAGE 02/52 3.45	3.450	02/01/2052	
		175,000.00		131,287.00	126,010.99
04R5	842400HN6	175,000.00		131,287.00	126,010.99
	SOUTHERN CAL EDISON	1ST MORTGAGE 06/52 5.45	5.450	06/01/2052	
		70,000.00		68,320.00	69,601.11
04R5	842400HR7	70,000.00		68,320.00	69,601.11
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 09/42 3.75	3.750	09/15/2042	
		80,000.00		83,549.45	65,538.17
04R5	842434CK6	80,000.00		83,549.45	65,538.17
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 02/50 3.95	3.950	02/15/2050	
		125,000.00		111,129.65	100,586.12

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	842434CT7	125,000.00		111,129.65	100,586.12
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 06/53 5.75	5.750	06/01/2053	
		760,000.00		755,775.84	797,684.16
04R5	842434CY6	155,000.00		153,704.04	162,685.59
04R6	842434CY6	365,000.00		363,233.40	383,098.31
04R7	842434CY6	240,000.00		238,838.40	251,900.26
	SOUTHERN CO GAS CAPITAL	COMPANY GUAR 10/46 3.95	3.950	10/01/2046	
		1,025,000.00		1,022,920.04	829,398.06
04R6	8426EPAB4	225,000.00		224,336.04	182,062.99
04SL	8426EPAB4	800,000.00		798,584.00	647,335.07
	SOUTHERN CO GAS CAPITAL	COMPANY GUAR 05/47 4.4	4.400	05/30/2047	
		1,180,000.00		1,177,227.00	1,017,690.39
04SL	8426EPAC2	1,180,000.00		1,177,227.00	1,017,690.39
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 08/46 3.4	3.400	08/15/2046	
		45,000.00		49,136.40	32,892.53
04R5	845743BQ5	45,000.00		49,136.40	32,892.53
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 08/47 3.7	3.700	08/15/2047	
		255,000.00		264,923.55	195,601.31
04R5	845743BR3	90,000.00		84,312.90	69,035.76
04R6	845743BR3	165,000.00		180,610.65	126,565.55
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 11/48 4.4	4.400	11/15/2048	
		70,000.00		91,759.50	59,444.19
04R5	845743BS1	70,000.00		91,759.50	59,444.19
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 06/49 3.75	3.750	06/15/2049	
		60,000.00		68,318.49	46,053.80
04R5	845743BT9	60,000.00		68,318.49	46,053.80
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 05/50 3.15	3.150	05/01/2050	
		125,000.00		81,028.75	85,960.63
04R5	845743BU6	125,000.00		81,028.75	85,960.63
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 06/54 6	6.000	06/01/2054	
		180,000.00		178,664.40	191,956.44
04R6	845743BX0	180,000.00		178,664.40	191,956.44
	STANFORD UNIVERSITY	UNSECURED 05/48 3.647	3.647	05/01/2048	
		80,000.00		68,485.60	66,203.44
04R5	85440KAA2	80,000.00		68,485.60	66,203.44
	STANLEY BLACK + DECKER I	SR UNSECURED 11/50 2.75	2.750	11/15/2050	
		100,000.00		95,036.21	61,078.81
04R5	854502AN1	100,000.00		95,036.21	61,078.81

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		EQUINOR ASA	COMPANY GUAR 08/40 5.1	5.100 08/17/2040	
			125,000.00	122,783.20	124,766.05
04R5	85771PAC6		125,000.00	122,783.20	124,766.05
		EQUINOR ASA	COMPANY GUAR 11/41 4.25	4.250 11/23/2041	
			80,000.00	70,341.60	71,783.39
04R5	85771PAE2		80,000.00	70,341.60	71,783.39
		EQUINOR ASA	COMPANY GUAR 05/43 3.95	3.950 05/15/2043	
			130,000.00	131,441.66	111,667.98
04R7	85771PAL6		130,000.00	131,441.66	111,667.98
		EQUINOR ASA	COMPANY GUAR 11/43 4.8	4.800 11/08/2043	
			105,000.00	99,649.20	101,415.78
04R5	85771PAQ5		105,000.00	99,649.20	101,415.78
		SUTTER HEALTH	UNSECURED 08/50 3.361	3.361 08/15/2050	
			185,000.00	185,000.00	138,053.99
04R7	86944BAJ2		185,000.00	185,000.00	138,053.99
		TAMPA ELECTRIC CO	SR UNSECURED 06/42 4.1	4.100 06/15/2042	
			70,000.00	60,875.50	59,956.32
04R5	875127BA9		70,000.00	60,875.50	59,956.32
		TAMPA ELECTRIC CO	SR UNSECURED 06/49 4.45	4.450 06/15/2049	
			70,000.00	60,899.30	60,628.40
04R5	875127BF8		70,000.00	60,899.30	60,628.40
		TARGET CORP	SR UNSECURED 10/37 6.5	6.500 10/15/2037	
			45,000.00	68,009.06	51,017.16
04R5	87612EAR7		45,000.00	68,009.06	51,017.16
		TARGET CORP	SR UNSECURED 11/47 3.9	3.900 11/15/2047	
			40,000.00	51,147.42	32,752.57
04R5	87612EBG0		40,000.00	51,147.42	32,752.57
		TARGET CORP	SR UNSECURED 01/52 2.95	2.950 01/15/2052	
			145,000.00	135,485.83	97,467.90
04R7	87612EBN5		145,000.00	135,485.83	97,467.90
		TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 05/47 4.27	4.270 05/15/2047	
			45,000.00	38,143.35	37,734.34
04R5	878091BF3		45,000.00	38,143.35	37,734.34
		TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 05/50 3.3	3.300 05/15/2050	
			80,000.00	84,005.60	56,796.55
04R6	878091BG1		80,000.00	84,005.60	56,796.55

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R5	88240TAC5	TEXAS ELECTRIC MKT STABL	SR SECURED 144A 08/48 5.057	5.057 08/01/2048	
			55,000.00	54,994.57	53,913.02
			55,000.00	54,994.57	53,913.02
04R5	882508BD5	TEXAS INSTRUMENTS INC	SR UNSECURED 05/48 4.15	4.150 05/15/2048	
			95,000.00	85,499.05	81,452.10
			95,000.00	85,499.05	81,452.10
04R5	882508CC6	TEXAS INSTRUMENTS INC	SR UNSECURED 03/53 5	5.000 03/14/2053	
			85,000.00	83,632.73	82,357.05
			85,000.00	83,632.73	82,357.05
04R5	882508CJ1	TEXAS INSTRUMENTS INC	SR UNSECURED 02/54 5.15	5.150 02/08/2054	
			75,000.00	74,400.00	74,447.59
			75,000.00	74,400.00	74,447.59
04R5	882926AA6	TEXAS INSTRUMENTS INC	SR UNSECURED 05/63 5.05	5.050 05/18/2063	
			180,000.00	176,331.66	172,527.31
			180,000.00	176,331.66	172,527.31
04R5	883556CM2	THERMO FISHER SCIENTIFIC	SR UNSECURED 10/41 2.8	2.800 10/15/2041	
			485,000.00	437,763.63	356,592.02
			265,000.00	218,724.30	194,838.94
04R7	883556CM2			219,039.33	161,753.08
04R5	88444NAS7	THOMAS JEFFERSON UNIV	SECURED 11/57 3.847	3.847 11/01/2057	
			111,000.00	97,796.06	83,572.10
			111,000.00	97,796.06	83,572.10
04R5	89153VAV1	TOTALENERGIES CAP INTL	COMPANY GUAR 05/50 3.127	3.127 05/29/2050	
			890,000.00	881,930.71	621,150.75
			215,000.00	201,485.72	150,053.27
04R7	89153VAV1			680,444.99	471,097.48
04R5	89153VAX7	TOTALENERGIES CAP INTL	COMPANY GUAR 06/41 2.986	2.986 06/29/2041	
			325,000.00	323,964.33	244,996.26
			90,000.00	89,530.90	67,845.12
04R7	89153VAX7			234,433.43	177,151.14
04R5	89157XAB7	TOTALENERGIES CAPITAL SA	COMPANY GUAR 04/54 5.488	5.488 04/05/2054	
			587,000.00	587,383.85	592,405.39
			377,000.00	377,142.54	380,471.60
04R7	89157XAB7			210,241.31	211,933.79
04R5	89157XAC5	TOTALENERGIES CAPITAL SA	COMPANY GUAR 04/64 5.638	5.638 04/05/2064	
			1,250,000.00	1,245,769.14	1,266,379.86
			230,000.00	226,732.00	233,013.89
04R7	89157XAC5			574,037.14	582,534.74

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	89157XAC5	445,000.00		445,000.00	450,831.23
	TOTALENERGIES CAPITAL SA	COMPANY GUAR 09/54 5.275	5.275	09/10/2054	
		125,000.00		124,715.00	122,169.98
04R7	89157XAE1	125,000.00		124,715.00	122,169.98
	TOTALENERGIES CAPITAL SA	COMPANY GUAR 09/64 5.425	5.425	09/10/2064	
		530,000.00		536,060.65	520,346.78
04R5	89157XAF8	210,000.00		213,709.80	206,175.14
04R7	89157XAF8	320,000.00		322,350.85	314,171.64
	TRAVELERS COS INC	SR UNSECURED 08/45 4.3	4.300	08/25/2045	
		70,000.00		72,232.30	61,335.07
04R5	89417EAK5	70,000.00		72,232.30	61,335.07
	TRAVELERS COS INC	SR UNSECURED 04/50 2.55	2.550	04/27/2050	
		90,000.00		54,840.60	56,630.96
04R5	89417EAQ2	90,000.00		54,840.60	56,630.96
	TRAVELERS COS INC	SR UNSECURED 06/51 3.05	3.050	06/08/2051	
		78,000.00		53,388.07	54,223.44
04R5	89417EAR0	78,000.00		53,388.07	54,223.44
	TRAVELERS COS INC	SR UNSECURED 05/53 5.45	5.450	05/25/2053	
		360,000.00		369,022.41	372,891.87
04R7	89417EAS8	360,000.00		369,022.41	372,891.87
	TRUIST FINANCIAL CORP	SR UNSECURED 01/34 VAR	1.000	01/26/2034	
		150,000.00		148,831.36	148,604.80
04R7	89788MAM4	150,000.00		148,831.36	148,604.80
	TRUIST FINANCIAL CORP	SR UNSECURED 06/34 VAR	1.000	06/08/2034	
		340,000.00		339,126.08	354,266.38
04R7	89788MAP7	340,000.00		339,126.08	354,266.38
	TRUIST FINANCIAL CORP	SR UNSECURED 01/35 VAR	1.000	01/24/2035	
		695,000.00		700,253.28	717,017.91
04R7	89788MAS1	695,000.00		700,253.28	717,017.91
	TRUSTEES PRINCETON UNIV	UNSECURED 07/50 2.516	2.516	07/01/2050	
		80,000.00		80,000.00	53,319.16
04R5	89837LAG0	80,000.00		80,000.00	53,319.16
	TUCSON ELECTRIC POWER CO	SR UNSECURED 06/50 4	4.000	06/15/2050	
		67,000.00		66,422.46	53,939.55
04R7	898813AR1	67,000.00		66,422.46	53,939.55
	UBS GROUP AG	SR UNSECURED 05/45 4.875	4.875	05/15/2045	
		40,000.00		43,363.20	37,530.45

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	902613AY4	40,000.00		43,363.20	37,530.45
	UBS GROUP AG	SR UNSECURED 144A 09/45 VAR	1.000	09/06/2045	
		230,000.00		230,000.00	228,003.46
04R5	902613BM9	230,000.00		230,000.00	228,003.46
	UBS AG LONDON	SR UNSECURED 06/48 4.5	4.500	06/26/2048	
		305,000.00		291,232.80	275,113.45
04R5	902674A26	100,000.00		87,102.00	90,201.13
04R7	902674A26	205,000.00		204,130.80	184,912.32
	UNILEVER CAPITAL CORP	COMPANY GUAR 08/34 4.625	4.625	08/12/2034	
		65,000.00		64,364.30	64,189.84
04R5	904764BV8	65,000.00		64,364.30	64,189.84
	UNION ELECTRIC CO	SR SECURED 03/39 8.45	8.450	03/15/2039	
		75,000.00		93,231.00	99,070.56
04R5	906548CH3	75,000.00		93,231.00	99,070.56
	UNION ELECTRIC CO	SR SECURED 09/42 3.9	3.900	09/15/2042	
		745,000.00		787,948.23	623,055.17
04R5	906548CJ9	95,000.00		100,420.94	79,449.99
04R7	906548CJ9	650,000.00		687,527.29	543,605.18
	UNION ELECTRIC CO	1ST MORTGAGE 04/48 4	4.000	04/01/2048	
		75,000.00		94,347.75	61,683.72
04R5	906548CN0	75,000.00		94,347.75	61,683.72
	UNION ELECTRIC CO	1ST MORTGAGE 10/49 3.25	3.250	10/01/2049	
		95,000.00		99,182.36	68,823.99
04R5	906548CQ3	95,000.00		99,182.36	68,823.99
	UNION ELECTRIC CO	1ST MORTGAGE 03/51 2.625	2.625	03/15/2051	
		60,000.00		40,221.60	37,733.51
04R5	906548CS9	60,000.00		40,221.60	37,733.51
	UNION ELECTRIC CO	1ST MORTGAGE 01/54 5.25	5.250	01/15/2054	
		60,000.00		59,554.57	59,364.61
04R5	906548CX8	60,000.00		59,554.57	59,364.61
	UNION ELECTRIC CO	1ST MORTGAGE 03/55 5.125	5.125	03/15/2055	
		95,000.00		94,886.95	92,203.28
04R7	906548CZ3	95,000.00		94,886.95	92,203.28
	UNION PACIFIC CORP	SR UNSECURED 11/45 4.05	4.050	11/15/2045	
		195,000.00		217,439.83	164,760.12
04R5	907818EF1	195,000.00		217,439.83	164,760.12

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	UNION PACIFIC CORP	SR UNSECURED 08/46 3.35	3.350	08/15/2046	
		60,000.00		59,006.40	45,190.43
04R5	907818EK0	60,000.00		59,006.40	45,190.43
	UNION PACIFIC CORP	SR UNSECURED 10/51 3.799	3.799	10/01/2051	
		481,000.00		489,628.34	380,416.76
04R7	907818EM6	481,000.00		489,628.34	380,416.76
	UNION PACIFIC CORP	SR UNSECURED 04/47 4	4.000	04/15/2047	
		140,000.00		158,086.33	116,279.58
04R5	907818EN4	140,000.00		158,086.33	116,279.58
	UNION PACIFIC CORP	SR UNSECURED 09/37 3.6	3.600	09/15/2037	
		45,000.00		44,824.02	38,886.78
04R5	907818EQ7	45,000.00		44,824.02	38,886.78
	UNION PACIFIC CORP	SR UNSECURED 03/49 4.3	4.300	03/01/2049	
		95,000.00		89,891.85	82,658.90
04R5	907818FC7	95,000.00		89,891.85	82,658.90
	UNION PACIFIC CORP	SR UNSECURED 08/39 3.55	3.550	08/15/2039	
		175,000.00		175,780.05	147,884.63
04R5	907818FD5	60,000.00		59,829.00	50,703.30
04R7	907818FD5	115,000.00		115,951.05	97,181.33
	UNION PACIFIC CORP	SR UNSECURED 08/59 3.95	3.950	08/15/2059	
		95,000.00		107,640.70	74,644.53
04R5	907818FE3	95,000.00		107,640.70	74,644.53
	UNION PACIFIC CORP	SR UNSECURED 03/60 3.839	3.839	03/20/2060	
		351,000.00		310,409.20	267,701.74
04R5	907818FG8	211,000.00		169,588.83	160,926.12
04R7	907818FG8	140,000.00		140,820.37	106,775.62
	UNION PACIFIC CORP	SR UNSECURED 02/50 3.25	3.250	02/05/2050	
		75,000.00		52,845.00	54,087.85
04R5	907818FK9	75,000.00		52,845.00	54,087.85
	UNION PACIFIC CORP	SR UNSECURED 02/70 3.75	3.750	02/05/2070	
		45,000.00		33,859.80	32,486.18
04R5	907818FL7	45,000.00		33,859.80	32,486.18
	UNION PACIFIC CORP	SR UNSECURED 09/62 2.973	2.973	09/16/2062	
		345,000.00		343,571.65	213,581.54
04R7	907818FN3	345,000.00		343,571.65	213,581.54
	UNION PACIFIC CORP	SR UNSECURED 04/71 3.799	3.799	04/06/2071	
		1,000,000.00		999,648.21	731,959.13

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	907818FS2	1,000,000.00		999,648.21	731,959.13
	UNION PACIFIC CORP	SR UNSECURED 05/61 3.55	3.550	05/20/2061	
		175,000.00		166,433.00	125,594.01
04R5	907818FV5	175,000.00		166,433.00	125,594.01
	UNION PACIFIC CORP	SR UNSECURED 03/52 2.95	2.950	03/10/2052	
		805,000.00		527,686.45	539,938.26
04R5	907818FW3	105,000.00		69,018.45	70,426.73
04SL	907818FW3	700,000.00		458,668.00	469,511.53
	UNION PACIFIC CORP	SR UNSECURED 02/42 3.375	3.375	02/14/2042	
		100,000.00		99,870.00	79,769.34
04R7	907818FY9	100,000.00		99,870.00	79,769.34
	UNION PACIFIC CORP	SR UNSECURED 02/53 3.5	3.500	02/14/2053	
		265,000.00		243,211.37	197,957.06
04R7	907818FZ6	265,000.00		243,211.37	197,957.06
	UNION PACIFIC CORP	SR UNSECURED 05/53 4.95	4.950	05/15/2053	
		40,000.00		38,046.80	38,653.42
04R7	907818GF9	40,000.00		38,046.80	38,653.42
	UNITED PARCEL SERVICE	SR UNSECURED 10/42 3.625	3.625	10/01/2042	
		15,000.00		16,743.90	12,253.13
04R5	911312AR7	15,000.00		16,743.90	12,253.13
	UNITED PARCEL SERVICE	SR UNSECURED 09/49 3.4	3.400	09/01/2049	
		60,000.00		44,653.80	44,775.57
04R5	911312BS4	60,000.00		44,653.80	44,775.57
	UNITED PARCEL SERVICE	SR UNSECURED 05/54 5.5	5.500	05/22/2054	
		240,000.00		240,103.95	247,829.00
04R5	911312CE4	35,000.00		35,434.00	36,141.73
04R6	911312CE4	205,000.00		204,669.95	211,687.27
	UNITED PARCEL SERVICE	SR UNSECURED 05/64 5.6	5.600	05/22/2064	
		80,000.00		81,069.60	82,773.28
04R5	911312CF1	80,000.00		81,069.60	82,773.28
	US BANCORP	SUBORDINATED 11/36 VAR	1.000	11/03/2036	
		465,000.00		465,000.00	385,343.84
04R7	91159HJB7	465,000.00		465,000.00	385,343.84
	US BANCORP	SR UNSECURED 01/35 VAR	1.000	01/23/2035	
		60,000.00		60,106.75	62,144.03
04R7	91159HJR2	60,000.00		60,106.75	62,144.03

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		UNITEDHEALTH GROUP INC	SR UNSECURED 06/37 6.5	6.500 06/15/2037	
			320,000.00	435,391.22	360,896.64
04R5	91324PAX0		30,000.00	33,200.70	33,834.06
04R6	91324PAX0		290,000.00	402,190.52	327,062.58
		UNITEDHEALTH GROUP INC	SR UNSECURED 11/37 6.625	6.625 11/15/2037	
			645,000.00	923,782.03	736,697.36
04R6	91324PBE1		645,000.00	923,782.03	736,697.36
		UNITEDHEALTH GROUP INC	SR UNSECURED 10/40 5.7	5.700 10/15/2040	
			75,000.00	90,764.25	78,657.06
04R5	91324PBN1		50,000.00	60,707.00	52,438.04
04R7	91324PBN1		25,000.00	30,057.25	26,219.02
		UNITEDHEALTH GROUP INC	SR UNSECURED 02/41 5.95	5.950 02/15/2041	
			30,000.00	32,458.50	32,043.17
04R7	91324PBQ4		30,000.00	32,458.50	32,043.17
		UNITEDHEALTH GROUP INC	SR UNSECURED 11/41 4.625	4.625 11/15/2041	
			25,000.00	25,370.11	23,138.71
04R5	91324PBU5		25,000.00	25,370.11	23,138.71
		UNITEDHEALTH GROUP INC	SR UNSECURED 10/42 3.95	3.950 10/15/2042	
			10,000.00	10,001.05	8,467.78
04R7	91324PCA8		10,000.00	10,001.05	8,467.78
		UNITEDHEALTH GROUP INC	SR UNSECURED 07/45 4.75	4.750 07/15/2045	
			45,000.00	41,737.95	42,057.93
04R7	91324PCR1		45,000.00	41,737.95	42,057.93
		UNITEDHEALTH GROUP INC	SR UNSECURED 01/47 4.2	4.200 01/15/2047	
			120,000.00	102,558.18	101,639.60
04R5	91324PCX8		120,000.00	102,558.18	101,639.60
		UNITEDHEALTH GROUP INC	SR UNSECURED 04/47 4.25	4.250 04/15/2047	
			515,000.00	537,054.20	440,527.66
04R5	91324PCZ3		65,000.00	56,655.30	55,600.58
04R7	91324PCZ3		140,000.00	165,559.80	119,755.09
04SL	91324PCZ3		310,000.00	314,839.10	265,171.99
		UNITEDHEALTH GROUP INC	SR UNSECURED 10/47 3.75	3.750 10/15/2047	
			630,000.00	619,911.05	498,387.37
04R5	91324PDF6		115,000.00	107,301.25	90,975.47
04R7	91324PDF6		205,000.00	203,105.80	162,173.67
04SL	91324PDF6		310,000.00	309,504.00	245,238.23
		UNITEDHEALTH GROUP INC	SR UNSECURED 06/48 4.25	4.250 06/15/2048	
			370,000.00	424,221.65	315,005.90

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	91324PDL3	185,000.00		240,494.45	157,502.95
04R7	91324PDL3	185,000.00		183,727.20	157,502.95
	UNITEDHEALTH GROUP INC	SR UNSECURED 08/39 3.5	3.500	08/15/2039	
		105,000.00		110,899.75	87,157.49
04R5	91324PDT6	105,000.00		110,899.75	87,157.49
	UNITEDHEALTH GROUP INC	SR UNSECURED 08/49 3.7	3.700	08/15/2049	
		110,000.00		86,669.00	85,272.99
04R5	91324PDU3	110,000.00		86,669.00	85,272.99
	UNITEDHEALTH GROUP INC	SR UNSECURED 08/59 3.875	3.875	08/15/2059	
		120,000.00		90,876.00	91,482.94
04R5	91324PDV1	120,000.00		90,876.00	91,482.94
	UNITEDHEALTH GROUP INC	SR UNSECURED 05/40 2.75	2.750	05/15/2040	
		835,000.00		817,686.15	618,536.77
04R5	91324PDY5	185,000.00		171,085.15	137,041.08
04R7	91324PDY5	150,000.00		145,626.00	111,114.39
04SL	91324PDY5	500,000.00		500,975.00	370,381.30
	UNITEDHEALTH GROUP INC	SR UNSECURED 05/50 2.9	2.900	05/15/2050	
		325,000.00		285,719.04	215,528.34
04R5	91324PDZ2	145,000.00		105,862.51	96,158.80
04R7	91324PDZ2	180,000.00		179,856.53	119,369.54
	UNITEDHEALTH GROUP INC	SR UNSECURED 05/41 3.05	3.050	05/15/2041	
		645,000.00		580,113.43	489,282.83
04R5	91324PEE8	340,000.00		295,830.95	257,916.53
04R7	91324PEE8	305,000.00		284,282.48	231,366.30
	UNITEDHEALTH GROUP INC	SR UNSECURED 05/51 3.25	3.250	05/15/2051	
		1,959,000.00		1,892,248.55	1,383,163.04
04R5	91324PEF5	210,000.00		142,804.10	148,271.69
04R7	91324PEF5	279,000.00		288,925.95	196,989.53
04SL	91324PEF5	1,470,000.00		1,460,518.50	1,037,901.82
	UNITEDHEALTH GROUP INC	SR UNSECURED 05/52 4.75	4.750	05/15/2052	
		305,000.00		290,735.89	279,588.25
04R5	91324PEK4	100,000.00		95,077.93	91,668.28
04R7	91324PEK4	205,000.00		195,657.96	187,919.97
	UNITEDHEALTH GROUP INC	SR UNSECURED 05/62 4.95	4.950	05/15/2062	
		990,000.00		990,335.50	916,790.86
04R5	91324PEL2	50,000.00		44,499.50	46,302.57
04R7	91324PEL2	60,000.00		59,412.00	55,563.08
04SL	91324PEL2	880,000.00		886,424.00	814,925.21

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	UNITEDHEALTH GROUP INC	SR UNSECURED 02/53 5.875	5.875	02/15/2053	
		185,000.00		189,619.22	197,482.90
04R5	91324PES7	80,000.00		83,860.80	85,398.01
04R7	91324PES7	105,000.00		105,758.42	112,084.89
	UNITEDHEALTH GROUP INC	SR UNSECURED 02/63 6.05	6.050	02/15/2063	
		150,000.00		148,230.00	163,319.62
04R7	91324PET5	150,000.00		148,230.00	163,319.62
	UNITEDHEALTH GROUP INC	SR UNSECURED 04/53 5.05	5.050	04/15/2053	
		715,000.00		691,744.76	683,985.85
04R5	91324PEW8	665,000.00		641,786.26	636,154.67
04R7	91324PEW8	50,000.00		49,958.50	47,831.18
	UNITEDHEALTH GROUP INC	SR UNSECURED 04/63 5.2	5.200	04/15/2063	
		180,000.00		175,557.41	173,162.71
04R5	91324PEX6	75,000.00		73,951.96	72,151.13
04R7	91324PEX6	105,000.00		101,605.45	101,011.58
	UNITEDHEALTH GROUP INC	SR UNSECURED 04/34 5	5.000	04/15/2034	
		105,000.00		103,610.98	105,479.63
04R5	91324PFB3	105,000.00		103,610.98	105,479.63
	UNITEDHEALTH GROUP INC	SR UNSECURED 04/54 5.375	5.375	04/15/2054	
		1,715,000.00		1,666,943.59	1,714,855.92
04R5	91324PFC1	160,000.00		161,325.02	159,986.56
04R6	91324PFC1	1,555,000.00		1,505,618.57	1,554,869.36
	UNITEDHEALTH GROUP INC	SR UNSECURED 04/64 5.5	5.500	04/15/2064	
		1,585,000.00		1,583,633.10	1,589,969.69
04R5	91324PFD9	185,000.00		186,867.10	185,580.06
04R7	91324PFD9	400,000.00		399,076.00	401,254.18
04SL	91324PFD9	1,000,000.00		997,690.00	1,003,135.45
	UNITEDHEALTH GROUP INC	SR UNSECURED 07/44 5.5	5.500	07/15/2044	
		575,000.00		569,715.75	588,688.46
04R7	91324PFK3	575,000.00		569,715.75	588,688.46
	UNITEDHEALTH GROUP INC	SR UNSECURED 07/54 5.625	5.625	07/15/2054	
		655,000.00		663,642.30	679,533.10
04R5	91324PFL1	200,000.00		203,831.50	207,491.02
04R6	91324PFL1	455,000.00		459,810.80	472,042.08
	UNITEDHEALTH GROUP INC	SR UNSECURED 07/64 5.75	5.750	07/15/2064	
		1,120,000.00		1,130,590.85	1,170,037.81
04R5	91324PFM9	290,000.00		295,911.75	302,956.22
04R6	91324PFM9	615,000.00		620,975.55	642,476.12
04R7	91324PFM9	215,000.00		213,703.55	224,605.47

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	91412NBD1	UNIVERSITY OF CHICAGO UNSECURED 04/45 2.761 40,000.00	2.761	04/01/2045 29,986.00	31,371.96
		40,000.00		29,986.00	31,371.96
04R5	91412NBE9	UNIVERSITY OF CHICAGO UNSECURED 04/50 2.547 165,000.00	2.547	04/01/2050 165,000.33	109,785.85
		165,000.00		165,000.33	109,785.85
04R5	91481CAA8	UNIVERSITY OF PENNSYLVAN SR UNSECURED 09/12 4.674 1,275,000.00	4.674	09/01/2112 1,270,674.75	1,133,465.99
04SL	91481CAA8	75,000.00		70,674.75	66,674.47
		1,200,000.00		1,200,000.00	1,066,791.52
04R7	914886AA4	UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/11 5.25 150,000.00	5.250	10/01/2111 200,414.59	151,158.40
		150,000.00		200,414.59	151,158.40
04R7	914886AB2	UNIV SOUTHERN CALIFORNIA UNSECURED 10/39 3.028 200,000.00	3.028	10/01/2039 179,698.00	164,274.87
		200,000.00		179,698.00	164,274.87
04R5	927804FY5	VIRGINIA ELEC + POWER CO SR UNSECURED 09/47 3.8 30,000.00	3.800	09/15/2047 24,571.50	23,700.04
		30,000.00		24,571.50	23,700.04
04R5	927804GJ7	VIRGINIA ELEC + POWER CO SR UNSECURED 05/52 4.625 80,000.00	4.625	05/15/2052 71,729.35	71,385.81
		80,000.00		71,729.35	71,385.81
04R6	927804GL2	VIRGINIA ELEC + POWER CO SR UNSECURED 04/53 5.45 614,000.00	5.450	04/01/2053 610,443.50	619,476.94
04R7	927804GL2	305,000.00		302,947.35	307,720.63
		309,000.00		307,496.15	311,756.31
04R5	92826CAF9	VISA INC SR UNSECURED 12/45 4.3 655,000.00	4.300	12/14/2045 716,439.71	589,373.52
		175,000.00		176,008.23	157,466.21
		480,000.00		540,431.48	431,907.31
04R5	92826CAJ1	VISA INC SR UNSECURED 09/47 3.65 135,000.00	3.650	09/15/2047 108,754.45	108,641.73
		135,000.00		108,754.45	108,641.73
04R5	92826CAK8	VISA INC SR UNSECURED 04/40 2.7 260,000.00	2.700	04/15/2040 226,302.55	197,648.23
04R7	92826CAK8	195,000.00		161,780.95	148,236.17
		65,000.00		64,521.60	49,412.06

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		WELLS FARGO BANK NA	SUBORDINATED 02/37 5.85	5.850 02/01/2037	
		575,000.00		651,834.60	603,862.73
04R6	92976GAG6	575,000.00		651,834.60	603,862.73
		WALMART INC	SR UNSECURED 04/43 4	4.000 04/11/2043	
		60,000.00		51,444.60	53,127.99
04R5	931142DG5	60,000.00		51,444.60	53,127.99
		WALMART INC	SR UNSECURED 12/47 3.625	3.625 12/15/2047	
		70,000.00		61,544.70	56,389.57
04R5	931142DW0	70,000.00		61,544.70	56,389.57
		WALMART INC	SR UNSECURED 06/38 3.95	3.950 06/28/2038	
		170,000.00		153,170.00	157,279.30
04R5	931142EB5	170,000.00		153,170.00	157,279.30
		WALMART INC	SR UNSECURED 06/48 4.05	4.050 06/29/2048	
		50,000.00		45,091.50	43,316.68
04R5	931142EC3	50,000.00		45,091.50	43,316.68
		WALMART INC	SR UNSECURED 09/41 2.5	2.500 09/22/2041	
		520,000.00		499,550.67	375,202.68
04R7	931142EU3	520,000.00		499,550.67	375,202.68
		WASHINGTON UNIVERSITY	SR UNSECURED 12/99 4.349	4.349 12/31/2099	
		300,000.00		295,974.90	247,527.97
04R5	940663AD9	30,000.00		25,974.90	24,752.80
04SL	940663AD9	270,000.00		270,000.00	222,775.17
		WASTE MANAGEMENT INC	COMPANY GUAR 03/35 4.95	4.950 03/15/2035	
		325,000.00		323,241.50	325,562.80
04R5	94106LCE7	325,000.00		323,241.50	325,562.80
		WASTE MANAGEMENT INC	COMPANY GUAR 10/54 5.35	5.350 10/15/2054	
		350,000.00		348,331.00	355,801.21
04R5	94106LCF4	350,000.00		348,331.00	355,801.21
		ELEVANCE HEALTH INC	SR UNSECURED 12/34 5.95	5.950 12/15/2034	
		90,000.00		101,876.40	96,154.65
04R5	94973VAH0	90,000.00		101,876.40	96,154.65
		ELEVANCE HEALTH INC	SR UNSECURED 05/42 4.625	4.625 05/15/2042	
		1,355,000.00		1,345,406.60	1,223,739.61
04SL	94973VAY3	1,355,000.00		1,345,406.60	1,223,739.61
		ELEVANCE HEALTH INC	SR UNSECURED 01/43 4.65	4.650 01/15/2043	
		55,000.00		69,266.45	49,860.78
04R7	94973VBB2	55,000.00		69,266.45	49,860.78

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ELEVANCE HEALTH INC	SR UNSECURED 01/44 5.1	5.100	01/15/2044	
		195,000.00		238,499.70	185,723.20
04R5	94973VBF3	45,000.00		45,255.60	42,859.20
04R6	94973VBF3	145,000.00		187,708.30	138,101.87
04R7	94973VBF3	5,000.00		5,535.80	4,762.13
	ELEVANCE HEALTH INC	SR UNSECURED 08/54 4.85	4.850	08/15/2054	
		65,000.00		61,371.05	56,795.35
04R5	94973VBL0	65,000.00		61,371.05	56,795.35
	WELLS FARGO + COMPANY	SUBORDINATED 11/44 4.65	4.650	11/04/2044	
		165,000.00		173,455.75	146,118.87
04R7	94974BGE4	165,000.00		173,455.75	146,118.87
	WELLS FARGO + COMPANY	SUBORDINATED 11/45 4.9	4.900	11/17/2045	
		350,000.00		365,990.16	317,459.63
04R5	94974BGQ7	120,000.00		107,466.55	108,843.30
04R7	94974BGQ7	230,000.00		258,523.61	208,616.33
	WELLS FARGO + COMPANY	SUBORDINATED 06/46 4.4	4.400	06/14/2046	
		390,000.00		354,330.63	329,981.26
04R5	94974BGT1	190,000.00		152,735.23	160,760.10
04R7	94974BGT1	200,000.00		201,595.40	169,221.16
	WELLS FARGO BANK NA	SUBORDINATED 08/36 5.95	5.950	08/26/2036	
		160,000.00		167,514.60	170,121.28
04R6	94980VAG3	160,000.00		167,514.60	170,121.28
	WELLS FARGO + COMPANY	SR UNSECURED 01/35 VAR	1.000	01/23/2035	
		225,000.00		228,777.30	230,591.29
04R7	95000U3K7	225,000.00		228,777.30	230,591.29
	EVERGY KANSAS CENTRAL	1ST MORTGAGE 03/42 4.125	4.125	03/01/2042	
		110,000.00		118,922.18	94,050.83
04R5	95709TAH3	110,000.00		118,922.18	94,050.83
	EVERGY KANSAS CENTRAL	1ST MORTGAGE 04/43 4.1	4.100	04/01/2043	
		65,000.00		55,817.45	54,978.51
04R5	95709TAJ9	65,000.00		55,817.45	54,978.51
	EVERGY KANSAS CENTRAL	1ST MORTGAGE 09/49 3.25	3.250	09/01/2049	
		130,000.00		94,204.30	91,290.20
04R5	95709TAQ3	130,000.00		94,204.30	91,290.20
	WESTPAC BANKING CORP	SUBORDINATED 11/41 3.133	3.133	11/18/2041	
		210,000.00		210,000.00	157,852.39
04R7	961214EY5	210,000.00		210,000.00	157,852.39

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		WESTPAC BANKING CORP	SUBORDINATED 11/35 VAR	1.000 11/20/2035	
		260,000.00		260,000.00	262,953.59
04R7	961214FW8	260,000.00		260,000.00	262,953.59
		WISCONSIN POWER + LIGHT	SR UNSECURED 10/44 4.1	4.100 10/15/2044	
		1,425,000.00		1,423,774.50	1,180,162.43
04SL	976826BK2	1,425,000.00		1,423,774.50	1,180,162.43
		WISCONSIN POWER + LIGHT	SR UNSECURED 04/50 3.65	3.650 04/01/2050	
		150,000.00		149,809.50	113,455.13
04R6	976826BN6	150,000.00		149,809.50	113,455.13
		WISCONSIN PUBLIC SERVICE	SR UNSECURED 12/42 3.671	3.671 12/01/2042	
		55,000.00		55,630.03	44,592.42
04R5	976843BH4	55,000.00		55,630.03	44,592.42
		WYETH LLC	COMPANY GUAR 02/36 6	6.000 02/15/2036	
		90,000.00		105,038.10	97,372.74
04R5	983024AL4	90,000.00		105,038.10	97,372.74
		WYETH LLC	COMPANY GUAR 04/37 5.95	5.950 04/01/2037	
		135,000.00		164,621.42	145,395.14
04R5	983024AN0	135,000.00		164,621.42	145,395.14
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		356,469,241.79		352,284,767.66	317,067,292.15

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - ALL OTHER					
04R7	00108WAF7	AEP TEXAS INC	SR UNSECURED 10/47 3.8	3.800 10/01/2047	
			370,000.00	379,271.30	280,073.27
			370,000.00	379,271.30	280,073.27
04R6	00108WAK6	AEP TEXAS INC	SR UNSECURED 01/50 3.45	3.450 01/15/2050	
			740,000.00	764,901.35	526,739.50
			670,000.00	685,750.25	476,912.79
04R7	00108WAK6		70,000.00	79,151.10	49,826.71
04R5	00108WAN0	AEP TEXAS INC	SR UNSECURED 05/51 3.45	3.450 05/15/2051	
			95,000.00	89,562.13	66,853.58
			95,000.00	89,562.13	66,853.58
04R5	00108WAT7	AEP TEXAS INC	SR UNSECURED 05/34 5.7	5.700 05/15/2034	
			115,000.00	114,707.90	118,505.70
			115,000.00	114,707.90	118,505.70
04SL	00115AAH2	AEP TRANSMISSION CO LLC	SR UNSECURED 12/47 3.75	3.750 12/01/2047	
			765,000.00	763,156.35	598,580.36
			765,000.00	763,156.35	598,580.36
04R5	00115AAK5	AEP TRANSMISSION CO LLC	SR UNSECURED 06/49 3.8	3.800 06/15/2049	
			45,000.00	34,070.40	35,213.11
			45,000.00	34,070.40	35,213.11
04R5	00115AAL3	AEP TRANSMISSION CO LLC	SR UNSECURED 09/49 3.15	3.150 09/15/2049	
			120,000.00	120,018.00	83,707.29
			120,000.00	120,018.00	83,707.29
04R5	00115AAM1	AEP TRANSMISSION CO LLC	SR UNSECURED 04/50 3.65	3.650 04/01/2050	
			260,000.00	223,535.19	199,836.46
			160,000.00	123,571.19	122,976.28
04R7	00115AAM1		100,000.00	99,964.00	76,860.18
04R5	00115AAR0	AEP TRANSMISSION CO LLC	SR UNSECURED 04/34 5.15	5.150 04/01/2034	
			110,000.00	109,927.40	111,263.63
			110,000.00	109,927.40	111,263.63
04R6	00206RAB8	AT+T INC	SR UNSECURED 05/36 6.8	6.800 05/15/2036	
			750,000.00	845,411.00	835,850.69
			750,000.00	845,411.00	835,850.69
04R7	00206RCP5	AT+T INC	SR UNSECURED 05/35 4.5	4.500 05/15/2035	
			568,000.00	565,130.66	539,734.76
			568,000.00	565,130.66	539,734.76

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		AT+T INC	SR UNSECURED 05/46 4.75	4.750 05/15/2046	
		290,000.00		360,867.30	263,682.58
04R6	00206RCQ3	290,000.00		360,867.30	263,682.58
		AT+T INC	SR UNSECURED 08/40 6	6.000 08/15/2040	
		145,000.00		187,318.25	152,427.93
04R6	00206RDF6	145,000.00		187,318.25	152,427.93
		AT+T INC	SR UNSECURED 11/31 8.75	8.750 11/15/2031	
		2,005,000.00		2,783,403.13	2,393,216.38
04R6	00206RGU0	2,005,000.00		2,783,403.13	2,393,216.38
		AT+T INC	SR UNSECURED 06/34 6.55	6.550 06/15/2034	
		310,000.00		359,180.20	339,466.44
04R6	00206RGX4	310,000.00		359,180.20	339,466.44
		AT+T INC	SR UNSECURED 03/39 4.85	4.850 03/01/2039	
		34,000.00		30,856.81	32,557.28
04R5	00206RHK1	34,000.00		30,856.81	32,557.28
		AT+T INC	SR UNSECURED 06/44 4.65	4.650 06/01/2044	
		760,000.00		869,530.70	678,582.67
04R5	00206RJK9	30,000.00		29,097.60	26,786.16
04R6	00206RJK9	730,000.00		840,433.10	651,796.51
		AT+T INC	SR UNSECURED 06/41 3.5	3.500 06/01/2041	
		50,000.00		34,913.50	39,994.25
04R7	00206RJZ6	50,000.00		34,913.50	39,994.25
		AT+T INC	SR UNSECURED 06/51 3.65	3.650 06/01/2051	
		2,580,000.00		1,855,889.79	1,913,731.93
04R5	00206RKA9	265,000.00		190,207.65	196,565.49
04R7	00206RKA9	315,000.00		209,222.14	233,653.32
04SL	00206RKA9	2,000,000.00		1,456,460.00	1,483,513.12
		AT+T INC	SR UNSECURED 09/53 3.5	3.500 09/15/2053	
		3,962,000.00		3,737,544.51	2,831,170.23
04R6	00206RKJ0	1,245,000.00		1,143,665.21	889,653.44
04R7	00206RKJ0	245,000.00		175,291.12	175,072.36
04SL	00206RKJ0	2,472,000.00		2,418,588.18	1,766,444.43
		AT+T INC	SR UNSECURED 09/55 3.55	3.550 09/15/2055	
		2,568,000.00		2,316,053.53	1,824,910.28
04R5	00206RLJ9	142,000.00		129,670.27	100,910.15
04R6	00206RLJ9	245,000.00		173,670.25	174,105.54
04R7	00206RLJ9	2,181,000.00		2,012,713.01	1,549,894.59

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	AT+T INC	SR UNSECURED 09/59 3.65	3.650	09/15/2059	
		4,802,000.00		4,291,883.89	3,396,935.85
04R5	00206RLV2	645,000.00		479,480.59	456,273.14
04R7	00206RLV2	915,000.00		868,397.76	647,271.20
04SL	00206RLV2	3,242,000.00		2,944,005.54	2,293,391.51
	AT+T INC	SR UNSECURED 12/57 3.8	3.800	12/01/2057	
		2,112,000.00		1,742,886.89	1,554,291.49
04R5	00206RMN9	1,586,000.00		1,268,606.27	1,167,190.48
04R7	00206RMN9	526,000.00		474,280.62	387,101.01
	APTIV SWISS HOLDINGS LTD	COMPANY GUAR 05/52 4.15	4.150	05/01/2052	
		555,000.00		553,795.65	414,343.45
04SL	00217GAC7	555,000.00		553,795.65	414,343.45
	AERCAP IRELAND CAP/GLOBA	COMPANY GUAR 10/41 3.85	3.850	10/29/2041	
		1,685,000.00		1,392,187.08	1,376,282.74
04R7	00774MAZ8	1,685,000.00		1,392,187.08	1,376,282.74
	AERCAP IRELAND CAP/GLOBA	COMPANY GUAR 01/34 5.3	5.300	01/19/2034	
		235,000.00		229,663.15	235,746.66
04R7	00774MBH7	235,000.00		229,663.15	235,746.66
	AERCAP IRELAND CAP/GLOBA	COMPANY GUAR 09/34 4.95	4.950	09/10/2034	
		575,000.00		566,012.75	559,396.57
04R6	00774MBM6	280,000.00		275,623.60	272,401.81
04R7	00774MBM6	295,000.00		290,389.15	286,994.76
	ADVENTIST HEALTH SYS/W	SR UNSECURED 12/34 5.757	5.757	12/01/2034	
		60,000.00		59,463.00	61,515.30
04R5	007944AK7	60,000.00		59,463.00	61,515.30
	AETNA INC	SR UNSECURED 06/36 6.625	6.625	06/15/2036	
		110,000.00		120,151.90	119,868.46
04R5	00817YAF5	110,000.00		120,151.90	119,868.46
	AETNA INC	SR UNSECURED 11/42 4.125	4.125	11/15/2042	
		1,970,000.00		1,852,974.95	1,587,028.08
04SL	00817YAM0	1,970,000.00		1,852,974.95	1,587,028.08
	AETNA INC	SR UNSECURED 03/44 4.75	4.750	03/15/2044	
		395,000.00		412,899.54	344,790.76
04R5	00817YAP3	395,000.00		412,899.54	344,790.76
	AETNA INC	SR UNSECURED 08/47 3.875	3.875	08/15/2047	
		55,000.00		43,366.95	41,552.30
04R5	00817YAZ1	55,000.00		43,366.95	41,552.30

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		AGREE LP	COMPANY GUAR 06/33 2.6	2.600 06/15/2033	
		190,000.00		188,421.01	156,401.10
04R7	008513AC7	190,000.00		188,421.01	156,401.10
		AKER BP ASA	SR UNSECURED 144A 06/33 6	6.000 06/13/2033	
		695,000.00		693,345.90	717,039.62
04SL	00973RAM5	695,000.00		693,345.90	717,039.62
		AKER BP ASA	SR UNSECURED 144A 10/54 5.8	5.800 10/01/2054	
		580,000.00		578,012.65	559,000.87
04R5	00973RAP8	265,000.00		263,989.15	255,405.57
04SL	00973RAP8	315,000.00		314,023.50	303,595.30
		ALCON FINANCE CORP	COMPANY GUAR 144A 12/52 5.75	5.750 12/06/2052	
		565,000.00		609,425.95	588,646.70
04SL	01400EAF0	565,000.00		609,425.95	588,646.70
		ALEXANDRIA REAL ESTATE E	COMPANY GUAR 05/51 3	3.000 05/18/2051	
		13,000.00		9,289.48	8,501.96
04R5	015271AX7	13,000.00		9,289.48	8,501.96
		ALEXANDRIA REAL ESTATE E	COMPANY GUAR 03/52 3.55	3.550 03/15/2052	
		190,000.00		184,130.94	136,760.47
04R5	015271AZ2	190,000.00		184,130.94	136,760.47
		ALEXANDRIA REAL ESTATE E	COMPANY GUAR 04/53 5.15	5.150 04/15/2053	
		925,000.00		865,096.00	871,758.44
04SL	015271BB4	925,000.00		865,096.00	871,758.44
		ALEXANDRIA REAL ESTATE E	COMPANY GUAR 05/54 5.625	5.625 05/15/2054	
		785,000.00		770,597.55	789,954.01
04SL	015271BD0	785,000.00		770,597.55	789,954.01
		ALIMENTATION COUCHE TARD	COMPANY GUAR 144A 07/47 4.5	4.500 07/26/2047	
		900,000.00		930,114.00	764,413.50
04SL	01626PAG1	900,000.00		930,114.00	764,413.50
		ALLSTATE CORP	SR UNSECURED 04/36 5.95	5.950 04/01/2036	
		50,000.00		52,533.00	53,956.47
04R5	020002AT8	50,000.00		52,533.00	53,956.47
		ALLSTATE CORP	SR UNSECURED 06/43 4.5	4.500 06/15/2043	
		140,000.00		140,571.10	124,317.75
04R5	020002BA8	140,000.00		140,571.10	124,317.75
		ALLSTATE CORP	SR UNSECURED 12/46 4.2	4.200 12/15/2046	
		28,000.00		22,144.75	23,586.56
04R5	020002BC4	28,000.00		22,144.75	23,586.56

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ALTRIA GROUP INC	COMPANY GUAR 02/39 10.2	10.200	02/06/2039	
		545,000.00		991,377.03	777,281.92
04R6	02209SAH6	545,000.00		991,377.03	777,281.92
	ALTRIA GROUP INC	COMPANY GUAR 05/43 4.5	4.500	05/02/2043	
		70,000.00		69,460.75	60,124.75
04R5	02209SAQ6	70,000.00		69,460.75	60,124.75
	ALTRIA GROUP INC	COMPANY GUAR 09/46 3.875	3.875	09/16/2046	
		140,000.00		95,944.24	107,523.37
04R5	02209SAV5	140,000.00		95,944.24	107,523.37
	ALTRIA GROUP INC	COMPANY GUAR 02/51 3.7	3.700	02/04/2051	
		90,000.00		63,320.40	65,371.65
04R5	02209SBN2	90,000.00		63,320.40	65,371.65
	HESS CORP	SR UNSECURED 03/33 7.125	7.125	03/15/2033	
		180,000.00		203,197.80	204,376.63
04R6	023551AM6	180,000.00		203,197.80	204,376.63
	AMERICAN ASSETS TRUST LP	COMPANY GUAR 10/34 6.15	6.150	10/01/2034	
		310,000.00		309,057.80	314,499.85
04R7	02401LAB0	310,000.00		309,057.80	314,499.85
	AMERICAN ELECTRIC POWER	SR UNSECURED 03/50 3.25	3.250	03/01/2050	
		35,000.00		34,940.15	23,944.77
04R7	025537AP6	35,000.00		34,940.15	23,944.77
	AMERICAN EXPRESS CO	SUBORDINATED 04/35 VAR	1.000	04/25/2035	
		535,000.00		535,000.00	560,256.12
04R5	025816DR7	535,000.00		535,000.00	560,256.12
	AMERICAN INTL GROUP	SR UNSECURED 11/37 6.82	6.820	11/15/2037	
		55,000.00		67,769.90	61,185.66
04R5	026874CW5	55,000.00		67,769.90	61,185.66
	AMERICAN INTL GROUP	SR UNSECURED 07/44 4.5	4.500	07/16/2044	
		76,000.00		71,095.11	67,919.93
04R5	026874DA2	76,000.00		71,095.11	67,919.93
	AMERICAN INTL GROUP	SR UNSECURED 01/55 4.375	4.375	01/15/2055	
		50,000.00		42,594.50	39,971.59
04R5	026874DB0	50,000.00		42,594.50	39,971.59
	AMERICAN INTL GROUP	SR UNSECURED 07/45 4.8	4.800	07/10/2045	
		135,000.00		144,990.41	124,983.95
04R5	026874DF1	75,000.00		65,383.01	69,435.53
04R7	026874DF1	60,000.00		79,607.40	55,548.42

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		AMERICAN TOWER CORP	SR UNSECURED 10/49 3.7	3.700 10/15/2049	
			5,000.00	3,694.70	3,798.37
04R5	03027XAY6		5,000.00	3,694.70	3,798.37
		AMGEN INC	SR UNSECURED 06/37 6.375	6.375 06/01/2037	
			405,000.00	554,837.85	445,880.90
04R6	031162AW0		405,000.00	554,837.85	445,880.90
		AMGEN INC	SR UNSECURED 02/39 6.4	6.400 02/01/2039	
			220,000.00	297,882.45	239,101.84
04R5	031162BA7		35,000.00	35,957.60	38,038.93
04R6	031162BA7		185,000.00	261,924.85	201,062.91
		AMGEN INC	SR UNSECURED 10/41 4.95	4.950 10/01/2041	
			195,000.00	216,946.20	184,242.19
04R5	031162BE9		195,000.00	216,946.20	184,242.19
		AMGEN INC	SR UNSECURED 06/42 5.65	5.650 06/15/2042	
			70,000.00	70,361.90	71,275.16
04R5	031162BH2		70,000.00	70,361.90	71,275.16
		AMGEN INC	SR UNSECURED 11/41 5.15	5.150 11/15/2041	
			106,000.00	118,018.29	102,350.03
04R5	031162BK5		106,000.00	118,018.29	102,350.03
		AMGEN INC	SR UNSECURED 05/45 4.4	4.400 05/01/2045	
			640,000.00	575,180.14	555,583.30
04R6	031162BZ2		320,000.00	271,984.20	277,791.65
04R7	031162BZ2		320,000.00	303,195.94	277,791.65
		AMGEN INC	SR UNSECURED 06/48 4.563	4.563 06/15/2048	
			50,000.00	43,940.00	43,627.21
04R5	031162CD0		50,000.00	43,940.00	43,627.21
		AMGEN INC	SR UNSECURED 06/51 4.663	4.663 06/15/2051	
			370,000.00	337,888.85	327,662.98
04R5	031162CF5		160,000.00	143,895.05	141,692.10
04R6	031162CF5		210,000.00	193,993.80	185,970.88
		AMGEN INC	SR UNSECURED 02/40 3.15	3.150 02/21/2040	
			600,000.00	575,835.89	463,536.13
04R5	031162CR9		230,000.00	204,271.93	177,688.85
04R7	031162CR9		370,000.00	371,563.96	285,847.28
		AMGEN INC	SR UNSECURED 02/50 3.375	3.375 02/21/2050	
			133,000.00	106,397.98	96,306.98
04R5	031162CS7		133,000.00	106,397.98	96,306.98

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	AMGEN INC	SR UNSECURED 09/53 2.77	2.770	09/01/2053	
		701,000.00		584,672.60	434,481.39
04R5	031162CY4	240,000.00		145,461.78	148,752.54
04R6	031162CY4	461,000.00		439,210.82	285,728.85
	AMGEN INC	SR UNSECURED 08/41 2.8	2.800	08/15/2041	
		235,000.00		234,283.25	171,079.77
04SL	031162DA5	235,000.00		234,283.25	171,079.77
	AMGEN INC	SR UNSECURED 02/52 4.2	4.200	02/22/2052	
		480,000.00		387,048.91	394,108.38
04R5	031162DF4	480,000.00		387,048.91	394,108.38
	AMGEN INC	SR UNSECURED 03/53 4.875	4.875	03/01/2053	
		55,000.00		50,448.20	50,045.74
04R5	031162DK3	55,000.00		50,448.20	50,045.74
	AMGEN INC	SR UNSECURED 03/43 5.6	5.600	03/02/2043	
		810,000.00		804,948.76	822,171.98
04R7	031162DS6	440,000.00		437,454.66	446,611.94
04SL	031162DS6	370,000.00		367,494.10	375,560.04
	AMGEN INC	SR UNSECURED 03/53 5.65	5.650	03/02/2053	
		2,099,000.00		2,101,104.60	2,140,976.36
04R5	031162DT4	45,000.00		46,687.95	45,899.92
04R6	031162DT4	739,000.00		742,034.94	753,778.72
04R7	031162DT4	495,000.00		488,055.09	504,899.14
04SL	031162DT4	820,000.00		824,326.62	836,398.58
	AMGEN INC	SR UNSECURED 03/63 5.75	5.750	03/02/2063	
		1,575,000.00		1,552,152.41	1,603,428.12
04R5	031162DU1	215,000.00		218,753.60	218,880.66
04R7	031162DU1	285,000.00		285,676.01	290,144.14
04SL	031162DU1	1,075,000.00		1,047,722.80	1,094,403.32
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 09/50 3.95	3.950	09/10/2050	
		475,000.00		362,681.26	372,032.00
04R7	034863AY6	475,000.00		362,681.26	372,032.00
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 03/52 4.75	4.750	03/16/2052	
		265,000.00		227,390.19	233,265.39
04R7	034863BC3	265,000.00		227,390.19	233,265.39
	ANGLO AMERICAN CAPITAL	COMPANY GUAR 144A 04/54 6	6.000	04/05/2054	
		485,000.00		488,515.02	506,239.67
04R7	034863BF6	485,000.00		488,515.02	506,239.67

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	APACHE CORP	SR UNSECURED 07/49 5.35	5.350	07/01/2049	
		180,000.00		149,342.30	154,066.15
04R5	037411BG9	115,000.00		95,714.50	98,431.15
04R7	037411BG9	65,000.00		53,627.80	55,635.00
	APPALACHIAN POWER CO	SR UNSECURED 06/45 4.45	4.450	06/01/2045	
		70,000.00		75,282.23	59,490.29
04R5	037735CV7	70,000.00		75,282.23	59,490.29
	APPALACHIAN POWER CO	SR UNSECURED 03/49 4.5	4.500	03/01/2049	
		80,000.00		78,039.14	67,787.95
04R5	037735CX3	80,000.00		78,039.14	67,787.95
	APPALACHIAN POWER CO	SR UNSECURED 05/50 3.7	3.700	05/01/2050	
		80,000.00		66,865.60	58,983.80
04R5	037735CY1	80,000.00		66,865.60	58,983.80
	APTIV SWISS HOLDINGS LTD	COMPANY GUAR 12/51 3.1	3.100	12/01/2051	
		1,041,000.00		779,574.42	638,851.49
04R5	03835VAJ5	95,000.00		58,825.16	58,300.57
04R6	03835VAJ5	435,000.00		405,697.32	266,955.23
04SL	03835VAJ5	511,000.00		315,051.94	313,595.69
	ESSENTIAL UTILITIES INC	SR UNSECURED 05/49 4.276	4.276	05/01/2049	
		45,000.00		38,951.55	37,089.88
04R5	03836WAC7	45,000.00		38,951.55	37,089.88
	APTIV SWISS HOLDINGS LTD	COMPANY GUAR 09/54 5.75	5.750	09/13/2054	
		215,000.00		204,338.85	200,749.32
04R5	03837AAC4	215,000.00		204,338.85	200,749.32
	ARCELORMITTAL SA	SR UNSECURED 06/54 6.35	6.350	06/17/2054	
		105,000.00		104,290.20	108,784.01
04R7	03938LBH6	105,000.00		104,290.20	108,784.01
	ARIZONA PUBLIC SERVICE	SR UNSECURED 11/45 4.35	4.350	11/15/2045	
		115,000.00		92,048.05	98,008.82
04R5	040555CT9	115,000.00		92,048.05	98,008.82
	ARIZONA PUBLIC SERVICE	SR UNSECURED 05/46 3.75	3.750	05/15/2046	
		95,000.00		66,643.45	74,101.99
04R5	040555CU6	95,000.00		66,643.45	74,101.99
	ARIZONA PUBLIC SERVICE	SR UNSECURED 05/50 3.35	3.350	05/15/2050	
		270,000.00		268,733.70	192,342.98
04R6	040555DB7	270,000.00		268,733.70	192,342.98

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ARIZONA PUBLIC SERVICE	SR UNSECURED 09/50 2.65	2.650	09/15/2050	
		115,000.00		67,580.90	70,250.08
04R5	040555DC5	115,000.00		67,580.90	70,250.08
	ARIZONA PUBLIC SERVICE	SR UNSECURED 08/34 5.7	5.700	08/15/2034	
		225,000.00		224,742.55	233,379.18
04R5	040555DH4	225,000.00		224,742.55	233,379.18
	ARTHUR J GALLAGHER + CO	SR UNSECURED 03/53 5.75	5.750	03/02/2053	
		370,000.00		368,350.99	379,155.52
04R5	04316JAE9	75,000.00		72,522.09	76,855.85
04R7	04316JAE9	295,000.00		295,828.90	302,299.67
	ARTHUR J GALLAGHER + CO	SR UNSECURED 02/54 6.75	6.750	02/15/2054	
		250,000.00		251,073.03	290,560.50
04R5	04316JAG4	25,000.00		28,332.29	29,056.05
04R7	04316JAG4	225,000.00		222,740.74	261,504.45
	ARTHUR J GALLAGHER + CO	SR UNSECURED 07/54 5.75	5.750	07/15/2054	
		155,000.00		153,152.59	159,466.74
04R7	04316JAJ8	155,000.00		153,152.59	159,466.74
	ATHENE HOLDING LTD	JR SUBORDINA 10/54 VAR	1.000	10/15/2054	
		500,000.00		500,000.00	500,081.50
04R7	04686JAJ0	500,000.00		500,000.00	500,081.50
	BAT CAPITAL CORP	COMPANY GUAR 08/43 7.079	7.079	08/02/2043	
		250,000.00		249,770.42	280,860.48
04R5	054989AC2	35,000.00		35,015.83	39,320.47
04R7	054989AC2	215,000.00		214,754.59	241,540.01
	BAE SYSTEMS PLC	SR UNSECURED 144A 03/34 5.3	5.300	03/26/2034	
		200,000.00		196,030.00	204,213.66
04R6	05523RAL1	200,000.00		196,030.00	204,213.66
	BAT CAPITAL CORP	COMPANY GUAR 08/37 4.39	4.390	08/15/2037	
		2,220,000.00		2,244,985.03	1,981,422.51
04R5	05526DBD6	100,000.00		100,631.78	89,253.27
04R7	05526DBD6	920,000.00		945,243.21	821,130.05
04SL	05526DBD6	1,200,000.00		1,199,110.04	1,071,039.19
	BAT CAPITAL CORP	COMPANY GUAR 08/47 4.54	4.540	08/15/2047	
		585,000.00		438,772.75	485,624.86
04R5	05526DBF1	85,000.00		63,797.75	70,560.88
04SL	05526DBF1	500,000.00		374,975.00	415,063.98
	BAT CAPITAL CORP	COMPANY GUAR 09/49 4.758	4.758	09/06/2049	
		280,000.00		232,345.40	238,092.98

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	05526DBK0	205,000.00		157,345.40	174,318.07
04R7	05526DBK0	75,000.00		75,000.00	63,774.91
	BAT CAPITAL CORP	COMPANY GUAR 09/40 3.734	3.734	09/25/2040	
		380,000.00		356,997.70	297,966.43
04R5	05526DBT1	380,000.00		356,997.70	297,966.43
	BANK OF AMERICA CORP	SUBORDINATED 08/35 VAR	1.000	08/15/2035	
		705,000.00		705,000.00	704,572.43
04R7	06051GMB2	705,000.00		705,000.00	704,572.43
	BARCLAYS PLC	SR UNSECURED 03/55 VAR	1.000	03/12/2055	
		30,000.00		31,765.50	31,774.25
04R5	06738ECS2	30,000.00		31,765.50	31,774.25
	BARCLAYS PLC	SR UNSECURED 09/35 VAR	1.000	09/10/2035	
		820,000.00		822,537.10	808,968.42
04R5	06738ECV5	210,000.00		212,537.10	207,174.84
04R7	06738ECV5	610,000.00		610,000.00	601,793.58
	BARRICK INTL BARBADOS	COMPANY GUAR 144A 10/36 6.35	6.350	10/15/2036	
		250,000.00		300,586.50	271,504.87
04R6	06849AAB5	250,000.00		300,586.50	271,504.87
	BAYER US FINANCE LLC	COMPANY GUAR 144A 11/33 6.5	6.500	11/21/2033	
		85,000.00		85,674.59	88,597.57
04R7	07274EAL7	85,000.00		85,674.59	88,597.57
	BAYER US FINANCE LLC	COMPANY GUAR 144A 11/53 6.875	6.875	11/21/2053	
		425,000.00		436,404.61	451,917.34
04R5	07274EAM5	145,000.00		145,924.22	154,183.56
04R7	07274EAM5	280,000.00		290,480.39	297,733.78
	BAYER US FINANCE II LLC	COMPANY GUAR 144A 06/38 4.625	4.625	06/25/2038	
		65,000.00		53,311.05	56,214.77
04R5	07274NAN3	65,000.00		53,311.05	56,214.77
	BAYER US FINANCE II LLC	COMPANY GUAR 144A 06/48 4.875	4.875	06/25/2048	
		135,000.00		109,341.45	111,286.31
04R5	07274NAQ6	105,000.00		83,938.35	86,556.02
04R7	07274NAQ6	30,000.00		25,403.10	24,730.29
	BAYER US FINANCE II LLC	COMPANY GUAR 144A 07/44 4.4	4.400	07/15/2044	
		120,000.00		89,657.00	93,305.61
04R5	07274NBF9	120,000.00		89,657.00	93,305.61
	BAYER US FINANCE II LLC	COMPANY GUAR 144A 04/45 3.95	3.950	04/15/2045	
		1,955,000.00		1,675,540.54	1,414,660.83
04R6	07274NBG7	1,955,000.00		1,675,540.54	1,414,660.83

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BAYER US FINANCE II LLC	COMPANY GUAR 144A 07/64 4.7	4.700 07/15/2064	
			45,000.00	34,754.14	34,367.59
04R5	07274NBH5		30,000.00	21,238.50	22,911.73
04R6	07274NBH5		15,000.00	13,515.64	11,455.86
		BECTON DICKINSON + CO	SR UNSECURED 12/44 4.685	4.685 12/15/2044	
			50,000.00	44,121.00	45,193.17
04R5	075887BG3		50,000.00	44,121.00	45,193.17
		BELL CANADA	COMPANY GUAR 07/49 4.3	4.300 07/29/2049	
			275,000.00	291,978.84	225,871.87
04R5	0778FPAB5		275,000.00	291,978.84	225,871.87
		BELL CANADA	COMPANY GUAR 02/54 5.55	5.550 02/15/2054	
			290,000.00	281,146.15	286,979.30
04R5	0778FPAN9		290,000.00	281,146.15	286,979.30
		BERKLEY (WR) CORPORATION	SR UNSECURED 08/44 4.75	4.750 08/01/2044	
			1,175,000.00	1,169,420.50	1,084,221.58
04SL	084423AT9		1,175,000.00	1,169,420.50	1,084,221.58
		BIOCON BIOLOGICS GLOBAL	SR SECURED 144A 10/29 6.67	6.670 10/09/2029	
			235,000.00	233,645.00	226,538.55
04R6	090978AA5		235,000.00	233,645.00	226,538.55
		BLACK HILLS CORP	SR UNSECURED 09/46 4.2	4.200 09/15/2046	
			60,000.00	45,216.60	49,622.25
04R5	092113AN9		60,000.00	45,216.60	49,622.25
		BLACK HILLS CORP	SR UNSECURED 10/49 3.875	3.875 10/15/2049	
			55,000.00	38,747.50	42,114.75
04R5	092113AS8		55,000.00	38,747.50	42,114.75
		BOEING CO	SR UNSECURED 02/38 6.625	6.625 02/15/2038	
			70,000.00	97,037.05	73,914.33
04R7	097023AS4		70,000.00	97,037.05	73,914.33
		BOEING CO	SR UNSECURED 03/39 6.875	6.875 03/15/2039	
			290,000.00	406,891.13	310,172.02
04R6	097023AX3		80,000.00	87,144.80	85,564.70
04R7	097023AX3		210,000.00	319,746.33	224,607.32
		BOEING CO	SR UNSECURED 02/40 5.875	5.875 02/15/2040	
			120,000.00	157,560.20	117,874.02
04R5	097023BA2		120,000.00	157,560.20	117,874.02
		BOEING CO	SR UNSECURED 06/46 3.375	3.375 06/15/2046	
			235,000.00	166,075.15	157,578.78

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	097023BS3	150,000.00		107,103.00	100,582.20
04R6	097023BS3	85,000.00		58,972.15	56,996.58
	BOEING CO	SR UNSECURED 03/38 3.55	3.550	03/01/2038	
		200,000.00		190,546.00	155,041.03
04R5	097023BY0	200,000.00		190,546.00	155,041.03
	BOEING CO	SR UNSECURED 03/48 3.625	3.625	03/01/2048	
		115,000.00		96,251.55	79,470.62
04R5	097023BZ7	115,000.00		96,251.55	79,470.62
	BOEING CO	SR UNSECURED 11/48 3.85	3.850	11/01/2048	
		210,000.00		139,643.85	149,168.23
04R6	097023CB9	210,000.00		139,643.85	149,168.23
	BOEING CO	SR UNSECURED 03/39 3.5	3.500	03/01/2039	
		160,000.00		160,631.50	121,096.34
04R5	097023CE3	160,000.00		160,631.50	121,096.34
	BOEING CO	SR UNSECURED 03/59 3.825	3.825	03/01/2059	
		60,000.00		59,821.80	39,923.67
04R5	097023CF0	60,000.00		59,821.80	39,923.67
	BOEING CO	SR UNSECURED 05/34 3.6	3.600	05/01/2034	
		25,000.00		25,031.94	21,222.83
04R7	097023CJ2	25,000.00		25,031.94	21,222.83
	BOEING CO	SR UNSECURED 05/49 3.9	3.900	05/01/2049	
		1,160,000.00		1,087,984.75	830,546.99
04R5	097023CK9	240,000.00		206,267.00	171,837.31
04R6	097023CK9	105,000.00		80,605.35	75,178.82
04SL	097023CK9	815,000.00		801,112.40	583,530.86
	BOEING CO	SR UNSECURED 02/35 3.25	3.250	02/01/2035	
		190,000.00		148,342.60	153,136.40
04R5	097023CP8	190,000.00		148,342.60	153,136.40
	BOEING CO	SR UNSECURED 02/50 3.75	3.750	02/01/2050	
		730,000.00		483,045.77	516,062.31
04R5	097023CQ6	345,000.00		230,811.02	243,892.46
04R7	097023CQ6	385,000.00		252,234.75	272,169.85
	BOEING CO	SR UNSECURED 08/59 3.95	3.950	08/01/2059	
		135,000.00		89,851.33	91,712.88
04R5	097023CR4	135,000.00		89,851.33	91,712.88
	BOEING CO	SR UNSECURED 05/40 5.705	5.705	05/01/2040	
		1,615,000.00		1,608,022.00	1,565,918.07
04R7	097023CV5	1,615,000.00		1,608,022.00	1,565,918.07

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BOEING CO	SR UNSECURED 05/50 5.805	5.805 05/01/2050	
		1,355,000.00		1,430,064.53	1,295,585.74
04R5	097023CW3	35,000.00		32,995.90	33,465.31
04R7	097023CW3	1,320,000.00		1,397,068.63	1,262,120.43
		BOEING CO	SR UNSECURED 05/60 5.93	5.930 05/01/2060	
		3,032,000.00		3,494,851.77	2,866,656.13
04R5	097023CX1	625,000.00		621,655.15	590,916.91
04R7	097023CX1	195,000.00		262,103.50	184,366.08
04SL	097023CX1	2,212,000.00		2,611,093.12	2,091,373.14
		BOEING CO/THE	SR UNSECURED 144A 05/54 6.858	6.858 05/01/2054	
		190,000.00		192,569.60	206,345.47
04R7	097023DM4	190,000.00		192,569.60	206,345.47
		BOEING CO/THE	SR UNSECURED 144A 05/64 7.008	7.008 05/01/2064	
		905,000.00		943,274.46	985,452.65
04R5	097023DN2	150,000.00		151,557.02	163,334.69
04R6	097023DN2	505,000.00		526,996.84	549,893.47
04R7	097023DN2	250,000.00		264,720.60	272,224.49
		BRASKEM NETHERLANDS	COMPANY GUAR 144A 10/34 8	8.000 10/15/2034	
		615,000.00		614,471.80	614,508.00
04R6	10554TAJ4	615,000.00		614,471.80	614,508.00
		BROADCOM INC	COMPANY GUAR 144A 02/51 3.75	3.750 02/15/2051	
		1,210,000.00		914,448.30	929,689.74
04SL	11135FBG5	1,210,000.00		914,448.30	929,689.74
		BROADCOM INC	COMPANY GUAR 144A 02/41 3.5	3.500 02/15/2041	
		565,000.00		509,095.06	452,268.12
04R5	11135FBJ9	275,000.00		227,505.57	220,130.50
04R7	11135FBJ9	290,000.00		281,589.49	232,137.62
		BROADCOM INC	SR UNSECURED 144A 11/35 3.137	3.137 11/15/2035	
		250,000.00		212,031.95	207,967.92
04R5	11135FBP5	250,000.00		212,031.95	207,967.92
		BROADCOM INC	SR UNSECURED 144A 11/36 3.187	3.187 11/15/2036	
		255,000.00		184,904.03	209,625.85
04R5	11135FBQ3	255,000.00		184,904.03	209,625.85
		BROADCOM INC	SR UNSECURED 144A 05/37 4.926	4.926 05/15/2037	
		979,000.00		916,345.89	950,048.77
04R6	11135FBV2	979,000.00		916,345.89	950,048.77
		BROADCOM INC	SR UNSECURED 10/34 4.8	4.800 10/15/2034	
		680,000.00		678,592.40	665,107.01

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	11135FCD1	280,000.00		279,420.40	273,867.59
04R7	11135FCD1	400,000.00		399,172.00	391,239.42
	CBRE SERVICES INC	COMPANY GUAR 08/34 5.95	5.950	08/15/2034	
		115,000.00		112,900.10	121,254.85
04R5	12505BAG5	115,000.00		112,900.10	121,254.85
	CF INDUSTRIES INC	COMPANY GUAR 03/44 5.375	5.375	03/15/2044	
		1,100,000.00		1,325,311.01	1,059,786.61
04SL	12527GAE3	1,100,000.00		1,325,311.01	1,059,786.61
	CMS ENERGY CORP	SR UNSECURED 03/44 4.875	4.875	03/01/2044	
		725,000.00		723,629.75	675,417.82
04SL	125896BN9	725,000.00		723,629.75	675,417.82
	CSX CORP	SR UNSECURED 11/66 4.25	4.250	11/01/2066	
		70,000.00		58,613.14	56,745.36
04R5	126408HG1	70,000.00		58,613.14	56,745.36
	CSX CORP	SR UNSECURED 09/49 3.35	3.350	09/15/2049	
		35,000.00		29,175.65	25,818.89
04R5	126408HR7	35,000.00		29,175.65	25,818.89
	CVS HEALTH CORP	SR UNSECURED 09/39 6.125	6.125	09/15/2039	
		90,000.00		90,730.80	91,675.63
04R5	126650BR0	90,000.00		90,730.80	91,675.63
	CVS HEALTH CORP	SR UNSECURED 12/43 5.3	5.300	12/05/2043	
		130,000.00		132,948.96	120,577.33
04R5	126650CD0	130,000.00		132,948.96	120,577.33
	CVS HEALTH CORP	SR UNSECURED 07/45 5.125	5.125	07/20/2045	
		1,252,000.00		1,290,276.04	1,125,988.17
04R5	126650CN8	120,000.00		118,689.29	107,922.19
04R7	126650CN8	762,000.00		751,078.09	685,305.90
04SL	126650CN8	370,000.00		420,508.66	332,760.08
	CVS HEALTH CORP	SR UNSECURED 03/38 4.78	4.780	03/25/2038	
		2,335,000.00		2,431,592.41	2,120,966.90
04R6	126650CY4	1,875,000.00		1,957,479.56	1,703,131.88
04R7	126650CY4	460,000.00		474,112.85	417,835.02
	CVS HEALTH CORP	SR UNSECURED 03/48 5.05	5.050	03/25/2048	
		4,513,000.00		4,147,312.27	3,999,936.25
04R5	126650CZ1	1,170,000.00		1,057,658.20	1,036,987.68
04R6	126650CZ1	2,713,000.00		2,537,761.59	2,404,570.59
04R7	126650CZ1	630,000.00		551,892.48	558,377.98

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	126650DK3	CVS HEALTH CORP	SR UNSECURED 04/40 4.125	4.125 04/01/2040	
		265,000.00		234,817.13	219,454.20
		265,000.00		234,817.13	219,454.20
04R5	126650DP2	CVS HEALTH CORP	SR UNSECURED 08/40 2.7	2.700 08/21/2040	
		555,000.00		461,067.25	379,890.02
		295,000.00		201,838.90	201,923.52
04R7	126650DP2		260,000.00	259,228.35	177,966.50
04R7	126650DZ0	CVS HEALTH CORP	SR UNSECURED 06/53 5.875	5.875 06/01/2053	
		75,000.00		77,154.75	73,927.13
		75,000.00		77,154.75	73,927.13
04R5	126650EE6	CVS HEALTH CORP	SR UNSECURED 06/44 6	6.000 06/01/2044	
		365,000.00		362,288.80	366,389.38
		150,000.00		148,558.15	150,570.98
04R7	126650EE6		215,000.00	213,730.65	215,818.40
04R7	126650EF3	CVS HEALTH CORP	SR UNSECURED 06/54 6.05	6.050 06/01/2054	
		555,000.00		567,543.46	561,545.64
		555,000.00		567,543.46	561,545.64
04SL	131347CK0	CALPINE CORP	SR SECURED 144A 06/26 5.25	5.250 06/01/2026	
		100,000.00		93,000.00	99,434.05
		100,000.00		93,000.00	99,434.05
04R5	136385AL5	CANADIAN NATL RESOURCES	SR UNSECURED 03/38 6.25	6.250 03/15/2038	
		145,000.00		173,715.55	152,614.42
		145,000.00		173,715.55	152,614.42
04R5	136385AP6	CANADIAN NATL RESOURCES	SR UNSECURED 02/39 6.75	6.750 02/01/2039	
		355,000.00		462,513.70	387,172.32
		355,000.00		462,513.70	387,172.32
04R7	13645RAX2	CANADIAN PACIFIC RAILWAY	COMPANY GUAR 09/15 6.125	6.125 09/15/2115	
		225,000.00		282,102.64	241,179.44
		225,000.00		282,102.64	241,179.44
04R7	13645RBG8	CANADIAN PACIFIC RAILWAY	COMPANY GUAR 12/41 3	3.000 12/02/2041	
		85,000.00		83,289.36	64,519.49
		85,000.00		83,289.36	64,519.49
04R5	13645RBH6	CANADIAN PACIFIC RAILWAY	COMPANY GUAR 12/51 3.1	3.100 12/02/2051	
		620,000.00		466,428.87	428,934.67
		445,000.00		309,039.93	307,864.40
04R7	13645RBH6		175,000.00	157,388.94	121,070.27

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	13648TAF4	CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/48 4.7 25,000.00	4.700	05/01/2048 22,798.75	22,924.68
		25,000.00		22,798.75	22,924.68
04R5	13648TAH0	CANADIAN PACIFIC RAILWAY COMPANY GUAR 11/69 4.2 65,000.00	4.200	11/15/2069 52,122.36	51,093.40
		65,000.00		52,122.36	51,093.40
04R7	14040HDH5	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/35 VAR 110,000.00	1.000	07/26/2035 114,369.06	113,343.69
		110,000.00		114,369.06	113,343.69
04R5	14149YAW8	CARDINAL HEALTH INC SR UNSECURED 03/43 4.6 125,000.00	4.600	03/15/2043 106,317.50	110,439.97
		125,000.00		106,317.50	110,439.97
04R5	14149YBB3	CARDINAL HEALTH INC SR UNSECURED 11/44 4.5 20,000.00	4.500	11/15/2044 17,408.38	17,270.97
		20,000.00		17,408.38	17,270.97
04R7	14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377 385,000.00	3.377	04/05/2040 363,002.29	308,779.72
		385,000.00		363,002.29	308,779.72
04R5	14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577 55,000.00	3.577	04/05/2050 46,702.95	41,933.39
		55,000.00		46,702.95	41,933.39
04R7	15089QAY0	CELANESE US HOLDINGS LLC COMPANY GUAR 11/33 6.95 330,000.00	6.950	11/15/2033 357,429.05	352,966.64
		330,000.00		357,429.05	352,966.64
04R6	15135UAF6	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75 208,000.00	6.750	11/15/2039 232,846.18	230,627.36
		208,000.00		232,846.18	230,627.36
04SL	15135UAP4	CENOVUS ENERGY INC SR UNSECURED 06/37 5.25 316,000.00	5.250	06/15/2037 307,262.60	305,701.77
		316,000.00		307,262.60	305,701.77
04R5	15135UAR0	CENOVUS ENERGY INC SR UNSECURED 06/47 5.4 84,000.00	5.400	06/15/2047 103,691.46	78,992.54
		84,000.00		103,691.46	78,992.54
04R5	15135UAX7	CENOVUS ENERGY INC SR UNSECURED 02/52 3.75 1,170,000.00	3.750	02/15/2052 858,948.44	858,689.04
		170,000.00		135,628.44	124,766.78
		1,000,000.00		723,320.00	733,922.26

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CENTERPOINT ENERGY INC	SR UNSECURED 09/49 3.7	3.700 09/01/2049	
		70,000.00		74,775.40	52,283.12
04R7	15189TAY3	70,000.00		74,775.40	52,283.12
		CENTERPOINT ENERGY RES	SR UNSECURED 07/34 5.4	5.400 07/01/2034	
		140,000.00		140,435.40	143,740.35
04R5	15189WAS9	140,000.00		140,435.40	143,740.35
		CHARTER COMM OPT LLC/CAP	SR SECURED 10/45 6.484	6.484 10/23/2045	
		155,000.00		144,670.00	152,380.54
04R5	161175BA1	155,000.00		144,670.00	152,380.54
		CHARTER COMM OPT LLC/CAP	SR SECURED 10/55 6.834	6.834 10/23/2055	
		450,000.00		528,243.60	457,505.79
04R5	161175BC7	25,000.00		23,811.00	25,416.99
04R6	161175BC7	425,000.00		504,432.60	432,088.80
		CHARTER COMM OPT LLC/CAP	SR SECURED 05/47 5.375	5.375 05/01/2047	
		180,000.00		144,257.81	153,748.51
04R5	161175BL7	75,000.00		60,416.16	64,061.88
04R7	161175BL7	105,000.00		83,841.65	89,686.63
		CHARTER COMM OPT LLC/CAP	SR SECURED 04/38 5.375	5.375 04/01/2038	
		2,325,000.00		2,292,859.50	2,143,090.88
04SL	161175BM5	2,325,000.00		2,292,859.50	2,143,090.88
		CHARTER COMM OPT LLC/CAP	SR SECURED 04/48 5.75	5.750 04/01/2048	
		355,000.00		316,435.19	317,352.81
04R7	161175BN3	355,000.00		316,435.19	317,352.81
		CHARTER COMM OPT LLC/CAP	SR SECURED 07/49 5.125	5.125 07/01/2049	
		250,000.00		190,148.94	205,167.26
04R7	161175BS2	250,000.00		190,148.94	205,167.26
		CHARTER COMM OPT LLC/CAP	SR SECURED 03/50 4.8	4.800 03/01/2050	
		1,568,000.00		1,176,005.32	1,237,844.56
04R6	161175BT0	920,000.00		680,097.70	726,286.35
04R7	161175BT0	125,000.00		95,582.50	98,680.21
04SL	161175BT0	523,000.00		400,325.12	412,878.00
		CHARTER COMM OPT LLC/CAP	SR SECURED 04/51 3.7	3.700 04/01/2051	
		155,000.00		96,615.95	102,741.42
04R7	161175BV5	155,000.00		96,615.95	102,741.42
		CHARTER COMM OPT LLC/CAP	SR SECURED 04/61 3.85	3.850 04/01/2061	
		130,000.00		80,146.48	83,087.99
04R5	161175BY9	130,000.00		80,146.48	83,087.99

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	161175BZ6	CHARTER COMM OPT LLC/CAP	SR SECURED 06/41 3.5	3.500 06/01/2041	
			190,000.00	180,571.53	136,336.73
			190,000.00	180,571.53	136,336.73
04R5	161175CA0	CHARTER COMM OPT LLC/CAP	SR SECURED 06/52 3.9	3.900 06/01/2052	
			915,000.00	594,625.43	622,560.40
			470,000.00	289,387.55	319,785.12
04R7	161175CA0		445,000.00	305,237.88	302,775.28
04R5	161175CC6	CHARTER COMM OPT LLC/CAP	SR SECURED 12/61 4.4	4.400 12/01/2061	
			270,000.00	190,785.80	189,834.92
			135,000.00	103,961.90	94,917.46
04R7	161175CC6		135,000.00	86,823.90	94,917.46
04R5	161175CG7	CHARTER COMM OPT LLC/CAP	SR SECURED 06/62 3.95	3.950 06/30/2062	
			410,000.00	247,971.70	264,731.94
			410,000.00	247,971.70	264,731.94
04R7	161175CL6	CHARTER COMM OPT LLC/CAP	SR SECURED 04/63 5.5	5.500 04/01/2063	
			370,000.00	283,625.37	309,046.84
			370,000.00	283,625.37	309,046.84
04R6	172967DR9	CITIGROUP INC	SUBORDINATED 08/36 6.125	6.125 08/25/2036	
			315,000.00	373,588.51	331,828.46
			315,000.00	373,588.51	331,828.46
04R7	172967HS3	CITIGROUP INC	SUBORDINATED 05/44 5.3	5.300 05/06/2044	
			111,000.00	128,577.96	109,744.31
			111,000.00	128,577.96	109,744.31
04R7	172967LU3	CITIGROUP INC	SR UNSECURED 01/39 VAR	1.000 01/24/2039	
			300,000.00	298,842.00	259,986.19
			300,000.00	298,842.00	259,986.19
04R5	172967MD0	CITIGROUP INC	SR UNSECURED 07/48 4.65	4.650 07/23/2048	
			100,000.00	89,690.67	90,347.08
			100,000.00	89,690.67	90,347.08
04SL	172967MK4	CITIGROUP INC	JR SUBORDINA 12/99 VAR	1.000 12/31/2099	
			1,685,000.00	1,690,055.00	1,677,533.63
			1,685,000.00	1,690,055.00	1,677,533.63
04R7	172967NF4	CITIGROUP INC	SR UNSECURED 11/42 VAR	1.000 11/03/2042	
			220,000.00	220,000.00	161,339.47
			220,000.00	220,000.00	161,339.47
		CITIGROUP INC	SUBORDINATED 02/35 VAR	1.000 02/13/2035	
			875,000.00	874,833.91	892,707.20

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	172967PG0	410,000.00		408,784.31	418,297.09
04R7	172967PG0	465,000.00		466,049.60	474,410.11
	CITIGROUP INC	SR UNSECURED 06/35 VAR	1.000	06/11/2035	
		280,000.00		280,000.00	286,305.33
04R7	172967PL9	280,000.00		280,000.00	286,305.33
	CITIGROUP CAPITAL III	COMPANY GUAR 12/36 7.625	7.625	12/01/2036	
		595,000.00		763,965.72	654,765.63
04R6	17305HAA6	595,000.00		763,965.72	654,765.63
	CITIGROUP INC	SUBORDINATED 09/39 VAR	1.000	09/19/2039	
		245,000.00		245,000.00	239,884.23
04R7	17327CAU7	245,000.00		245,000.00	239,884.23
	CIVITAS RESOURCES INC	COMPANY GUAR 144A 07/28 8.375	8.375	07/01/2028	
		160,000.00		166,062.50	167,003.27
04R6	17888HAA1	160,000.00		166,062.50	167,003.27
	COLUMBIA PIPELINES OPCO	SR UNSECURED 144A 08/63 6.714	6.714	08/15/2063	
		910,000.00		907,981.40	1,021,744.43
04R5	19828TAD8	40,000.00		41,498.80	44,911.84
04SL	19828TAD8	870,000.00		866,482.60	976,832.59
	COLUMBIA PIPELINE GROUP	COMPANY GUAR 06/45 5.8	5.800	06/01/2045	
		145,000.00		170,103.57	145,893.23
04R7	198280AH2	145,000.00		170,103.57	145,893.23
	CONSTELLATION BRANDS INC	COMPANY GUAR 05/47 4.5	4.500	05/09/2047	
		190,000.00		193,543.95	166,429.86
04R7	21036PAT5	190,000.00		193,543.95	166,429.86
	CONSTELLATION BRANDS INC	COMPANY GUAR 02/48 4.1	4.100	02/15/2048	
		71,000.00		66,213.29	58,018.26
04R7	21036PAZ1	71,000.00		66,213.29	58,018.26
	CONSTELLATION BRANDS INC	COMPANY GUAR 11/48 5.25	5.250	11/15/2048	
		69,000.00		72,578.59	66,674.00
04R7	21036PBD9	69,000.00		72,578.59	66,674.00
	COOPERATIEVE RABOBANK UA	COMPANY GUAR 12/43 5.75	5.750	12/01/2043	
		110,000.00		151,571.60	115,071.92
04R5	21684AAB2	110,000.00		151,571.60	115,071.92
	CORESTATES CAPTL III	LIMITD GUARA 144A 02/27 VAR	1.000	02/15/2027	
		115,000.00		109,192.50	112,840.59
04R6	21869MAA5	115,000.00		109,192.50	112,840.59

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	218694AA5	CORESTATES CAPITAL II	LIMITD GUARA 144A 01/27 VAR	1.000 01/15/2027	
			60,000.00	56,850.00	58,830.11
			60,000.00	56,850.00	58,830.11
04SL	21871XAK5	COREBRIDGE FINANCIAL INC	SR UNSECURED 04/42 4.35	4.350 04/05/2042	
			190,000.00	189,948.70	164,499.78
			190,000.00	189,948.70	164,499.78
04R5	219350BQ7	CORNING INC	SR UNSECURED 11/79 5.45	5.450 11/15/2079	
			195,000.00	197,914.04	186,909.29
			195,000.00	197,914.04	186,909.29
04R6	21987BBH0	CODELCO INC	SR UNSECURED 144A 09/53 6.3	6.300 09/08/2053	
			305,000.00	295,343.85	306,600.65
			305,000.00	295,343.85	306,600.65
04R6	224044BY2	COX COMMUNICATIONS INC	SR UNSECURED 144A 12/42 4.7	4.700 12/15/2042	
			276,000.00	261,349.30	233,337.39
			276,000.00	261,349.30	233,337.39
04R7	224044CV7	COX COMMUNICATIONS INC	COMPANY GUAR 144A 09/54 5.95	5.950 09/01/2054	
			440,000.00	441,054.72	429,731.19
			110,000.00	107,744.22	107,432.80
04SL	224044CV7			333,310.50	322,298.39
04R5	22822VAX9	CROWN CASTLE INC	SR UNSECURED 04/41 2.9	2.900 04/01/2041	
			20,000.00	15,041.96	14,580.65
			20,000.00	15,041.96	14,580.65
04R5	23311VAF4	DCP MIDSTREAM OPERATING	COMPANY GUAR 04/44 5.6	5.600 04/01/2044	
			450,000.00	423,237.30	434,222.78
			60,000.00	60,900.00	57,896.37
04SL	23311VAF4			362,337.30	376,326.41
04R5	24703DBF7	DELL INT LLC / EMC CORP	COMPANY GUAR 12/41 3.375	3.375 12/15/2041	
			30,000.00	23,149.50	22,933.79
			30,000.00	23,149.50	22,933.79
04R5	24703DBQ3	DELL INT LLC / EMC CORP	COMPANY GUAR 02/35 4.85	4.850 02/01/2035	
			270,000.00	269,044.20	262,541.07
			270,000.00	269,044.20	262,541.07
04R5	24703TAJ5	DELL INT LLC / EMC CORP	COMPANY GUAR 07/36 8.1	8.100 07/15/2036	
			89,000.00	111,073.59	107,943.61
			89,000.00	111,073.59	107,943.61
		DEUTSCHE BANK NY	09/35 VAR	1.000 09/11/2035	
			210,000.00	210,000.00	204,722.89

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	251526CY3	210,000.00		210,000.00	204,722.89
	DEVON ENERGY CORPORATION	SR UNSECURED 07/41 5.6	5.600	07/15/2041	
		925,000.00		1,040,986.50	893,400.58
04SL	25179MAL7	925,000.00		1,040,986.50	893,400.58
	DEVON ENERGY CORPORATION	SR UNSECURED 05/42 4.75	4.750	05/15/2042	
		230,000.00		246,422.17	200,617.45
04R5	25179MAN3	230,000.00		246,422.17	200,617.45
	DEVON ENERGY CORPORATION	SR UNSECURED 09/54 5.75	5.750	09/15/2054	
		65,000.00		65,362.99	62,649.10
04R7	25179MBH5	65,000.00		65,362.99	62,649.10
	DEVON ENERGY CORPORATION	SR UNSECURED 09/31 7.875	7.875	09/30/2031	
		173,000.00		215,991.20	199,009.53
04R6	25179SAD2	173,000.00		215,991.20	199,009.53
	DIAMONDBACK ENERGY INC	COMPANY GUAR 03/51 4.4	4.400	03/24/2051	
		1,509,000.00		1,198,739.02	1,242,354.43
04R5	25278XAQ2	34,000.00		31,195.17	27,992.08
04R6	25278XAQ2	175,000.00		141,301.85	144,076.89
04SL	25278XAQ2	1,300,000.00		1,026,242.00	1,070,285.46
	DIAMONDBACK ENERGY INC	COMPANY GUAR 03/52 4.25	4.250	03/15/2052	
		720,000.00		549,952.34	576,386.76
04R5	25278XAT6	32,000.00		25,368.96	25,617.19
04R6	25278XAT6	363,000.00		267,520.88	290,594.99
04R7	25278XAT6	25,000.00		20,716.50	20,013.43
04SL	25278XAT6	300,000.00		236,346.00	240,161.15
	DIAMONDBACK ENERGY INC	COMPANY GUAR 03/53 6.25	6.250	03/15/2053	
		760,000.00		777,552.38	804,970.72
04R6	25278XAW9	560,000.00		562,518.38	593,136.32
04SL	25278XAW9	200,000.00		215,034.00	211,834.40
	DIAMONDBACK ENERGY INC	COMPANY GUAR 04/54 5.75	5.750	04/18/2054	
		360,000.00		361,423.50	358,776.94
04R5	25278XBA6	160,000.00		162,965.50	159,456.42
04SL	25278XBA6	200,000.00		198,458.00	199,320.52
	DIAMONDBACK ENERGY INC	COMPANY GUAR 04/64 5.9	5.900	04/18/2064	
		139,000.00		137,249.10	138,562.32
04R5	25278XBB4	84,000.00		82,274.40	83,735.50
04R7	25278XBB4	55,000.00		54,974.70	54,826.82
	DICK S SPORTING GOODS	SR UNSECURED 01/52 4.1	4.100	01/15/2052	
		195,000.00		155,128.30	146,722.72
04R5	253393AG7	195,000.00		155,128.30	146,722.72

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	25470DAD1	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/40 6.35 435,000.00	6.350	06/01/2040 486,633.76	421,723.17
		435,000.00		486,633.76	421,723.17
04R5	25470DAS8	DISCOVERY COMMUNICATIONS COMPANY GUAR 09/37 5 45,000.00	5.000	09/20/2037 37,765.35	39,497.89
		45,000.00		37,765.35	39,497.89
04R5	256677AH8	DOLLAR GENERAL CORP SR UNSECURED 04/50 4.125 50,000.00	4.125	04/03/2050 38,718.50	38,387.00
		50,000.00		38,718.50	38,387.00
04SL	256746AK4	DOLLAR TREE INC SR UNSECURED 12/51 3.375 545,000.00	3.375	12/01/2051 544,384.15	361,674.08
		545,000.00		544,384.15	361,674.08
04R5	25746UBQ1	DOMINION ENERGY INC SR UNSECURED 09/42 4.05 50,000.00	4.050	09/15/2042 39,742.00	41,563.98
		50,000.00		39,742.00	41,563.98
04R7	25746UDK2	DOMINION ENERGY INC SR UNSECURED 04/41 3.3 385,000.00	3.300	04/15/2041 389,858.97	293,350.22
		385,000.00		389,858.97	293,350.22
04R7	25746UDQ9	DOMINION ENERGY INC SR UNSECURED 08/52 4.85 90,000.00	4.850	08/15/2052 88,920.90	81,607.37
		90,000.00		88,920.90	81,607.37
04R5	260543BY8	DOW CHEMICAL CO/THE SR UNSECURED 05/39 9.4 218,000.00	9.400	05/15/2039 294,596.90	295,122.19
		218,000.00		294,596.90	295,122.19
04R5	260543CG6	DOW CHEMICAL CO/THE SR UNSECURED 11/42 4.375 185,000.00	4.375	11/15/2042 190,103.07	158,582.76
		185,000.00		190,103.07	158,582.76
04R5	260543CR2	DOW CHEMICAL CO/THE SR UNSECURED 11/48 5.55 55,000.00	5.550	11/30/2048 53,149.25	54,150.18
		55,000.00		53,149.25	54,150.18
04R5	260543CV3	DOW CHEMICAL CO/THE SR UNSECURED 05/49 4.8 285,000.00	4.800	05/15/2049 250,829.20	252,478.07
		285,000.00		250,829.20	252,478.07
04R5	260543DH3	DOW CHEMICAL CO/THE SR UNSECURED 05/53 6.9 860,000.00	6.900	05/15/2053 885,541.90	993,567.60
		35,000.00		39,428.90	40,435.89
04SL	260543DH3	825,000.00		846,113.00	953,131.71

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	26078JAE0	DUPONT DE NEMOURS INC	SR UNSECURED 11/38 5.319	5.319 11/15/2038	
			30,000.00	30,207.90	31,165.15
			30,000.00	30,207.90	31,165.15
04SL	26078JAF7	DUPONT DE NEMOURS INC	SR UNSECURED 11/48 5.419	5.419 11/15/2048	
			340,000.00	346,656.95	359,105.81
			340,000.00	346,656.95	359,105.81
04SL	26439XAH6	DCP MIDSTREAM OPERATING	COMPANY GUAR 144A 11/36 6.45	6.450 11/03/2036	
			1,633,000.00	1,492,153.75	1,708,892.04
			1,633,000.00	1,492,153.75	1,708,892.04
04R5 04R7	26441CAT2	DUKE ENERGY CORP	SR UNSECURED 09/46 3.75	3.750 09/01/2046	
			385,000.00	292,760.25	296,651.45
			175,000.00	125,356.65	134,841.57
04R7	26441CAT2		210,000.00	167,403.60	161,809.88
04R5	26441CAY1	DUKE ENERGY CORP	SR UNSECURED 08/47 3.95	3.950 08/15/2047	
			180,000.00	177,638.10	141,835.93
			180,000.00	177,638.10	141,835.93
04R5 04R7	26441CBN4	DUKE ENERGY CORP	SR UNSECURED 06/51 3.5	3.500 06/15/2051	
			820,000.00	740,530.81	586,609.60
			245,000.00	164,673.05	175,267.50
04R7	26441CBN4		575,000.00	575,857.76	411,342.10
04R6 04R7	26441CBU8	DUKE ENERGY CORP	SR UNSECURED 08/52 5	5.000 08/15/2052	
			295,000.00	292,366.25	270,824.37
			285,000.00	283,811.55	261,643.88
04R7	26441CBU8		10,000.00	8,554.70	9,180.49
04R5	26441CCF0	DUKE ENERGY CORP	SR UNSECURED 06/54 5.8	5.800 06/15/2054	
			90,000.00	89,491.50	92,096.11
			90,000.00	89,491.50	92,096.11
04R7 04SL	26442CAA2	DUKE ENERGY CAROLINAS	SR UNSECURED 06/37 6.1	6.100 06/01/2037	
			3,785,000.00	4,136,429.34	4,057,753.16
			185,000.00	242,986.14	198,331.40
04R5	268317AQ7	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 10/45 4.95	4.950 10/13/2045	
			40,000.00	36,026.80	36,702.17
			40,000.00	36,026.80	36,702.17
04R5	268317BB9	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 04/64 6	6.000 04/22/2064	
			260,000.00	246,667.90	260,522.45
			260,000.00	246,667.90	260,522.45

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	277432AP5	EASTMAN CHEMICAL CO	SR UNSECURED 10/44 4.65	4.650 10/15/2044	
		95,000.00		115,893.45	84,023.50
		95,000.00		115,893.45	84,023.50
04R5	277432AY6	EASTMAN CHEMICAL CO	SR UNSECURED 02/34 5.625	5.625 02/20/2034	
		81,000.00		80,846.91	82,709.33
		81,000.00		80,846.91	82,709.33
04R5	28370TAD1	KINDER MORGAN ENER PART	COMPANY GUAR 11/40 7.5	7.500 11/15/2040	
		135,000.00		197,238.85	158,063.73
		135,000.00		197,238.85	158,063.73
04R5	28504DAD5	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 05/53 6.9	6.900 05/23/2053	
		40,000.00		42,534.80	45,074.06
		40,000.00		42,534.80	45,074.06
04R5	292480AJ9	ENERGY TRANSFER LP	COMPANY GUAR 05/44 5	5.000 05/15/2044	
		75,000.00		82,500.00	67,531.95
		75,000.00		82,500.00	67,531.95
04R7	29250NBZ7	ENBRIDGE INC	COMPANY GUAR 11/53 6.7	6.700 11/15/2053	
		255,000.00		254,668.50	291,965.87
		255,000.00		254,668.50	291,965.87
04R5	29250RAP1	ENBRIDGE ENERGY PARTNERS	COMPANY GUAR 04/38 7.5	7.500 04/15/2038	
		135,000.00		165,037.05	158,647.70
		135,000.00		165,037.05	158,647.70
04R5	29250RAX4	ENBRIDGE ENERGY PARTNERS	COMPANY GUAR 10/45 7.375	7.375 10/15/2045	
		145,000.00		171,351.72	171,564.26
		145,000.00		171,351.72	171,564.26
04R5	292505AE4	OVINTIV INC	COMPANY GUAR 08/37 6.625	6.625 08/15/2037	
		87,000.00		96,074.97	92,770.20
		87,000.00		96,074.97	92,770.20
04R6	29273RAP4	ENERGY TRANSFER LP	SR UNSECURED 06/41 6.05	6.050 06/01/2041	
		1,290,000.00		1,273,653.60	1,332,992.45
		1,290,000.00		1,273,653.60	1,332,992.45
04R5	29273RAR0	ENERGY TRANSFER LP	SR UNSECURED 02/42 6.5	6.500 02/01/2042	
		115,000.00		126,813.32	123,974.37
		55,000.00		60,629.72	59,292.09
04R7	29273RAR0		60,000.00	66,183.60	64,682.28
04R5	29273RAT6	ENERGY TRANSFER LP	SR UNSECURED 02/43 5.15	5.150 02/01/2043	
		160,000.00		145,036.32	147,986.53
		60,000.00		53,145.60	55,494.95

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	29273RAT6	100,000.00		91,890.72	92,491.58
	ENERGY TRANSFER LP	SR UNSECURED 10/43 5.95	5.950	10/01/2043	
		1,510,000.00		1,490,478.55	1,532,566.04
04R7	29273RAZ2	510,000.00		513,478.55	517,621.64
04SL	29273RAZ2	1,000,000.00		977,000.00	1,014,944.40
	ENERGY TRANSFER LP	SR UNSECURED 03/35 4.9	4.900	03/15/2035	
		70,000.00		65,928.22	67,498.34
04R7	29273RBE8	70,000.00		65,928.22	67,498.34
	ENERGY TRANSFER LP	SR UNSECURED 03/45 5.15	5.150	03/15/2045	
		1,165,000.00		1,124,419.01	1,069,542.80
04R6	29273RBF5	1,165,000.00		1,124,419.01	1,069,542.80
	ENERGY TRANSFER LP	SR UNSECURED 12/45 6.125	6.125	12/15/2045	
		300,000.00		305,626.58	309,515.53
04R7	29273RBJ7	300,000.00		305,626.58	309,515.53
	ENERGY TRANSFER LP	SR UNSECURED 04/47 5.3	5.300	04/15/2047	
		790,000.00		758,766.11	731,005.47
04R5	29273RBL2	175,000.00		149,276.40	161,931.59
04R7	29273RBL2	615,000.00		609,489.71	569,073.88
	ENERGY TRANSFER LP	SR UNSECURED 05/54 5.95	5.950	05/15/2054	
		390,000.00		388,778.70	393,602.44
04R5	29273VAW0	15,000.00		15,567.45	15,138.56
04R6	29273VAW0	375,000.00		373,211.25	378,463.88
	ENERGY TRANSFER LP	SR UNSECURED 06/38 5.8	5.800	06/15/2038	
		1,410,000.00		1,426,812.60	1,437,515.68
04R7	29278NAD5	50,000.00		52,160.00	50,975.73
04SL	29278NAD5	1,360,000.00		1,374,652.60	1,386,539.95
	ENERGY TRANSFER LP	SR UNSECURED 06/48 6	6.000	06/15/2048	
		170,000.00		159,926.81	172,170.43
04R5	29278NAE3	170,000.00		159,926.81	172,170.43
	ENERGY TRANSFER LP	SR UNSECURED 05/50 5	5.000	05/15/2050	
		565,000.00		484,643.50	503,979.33
04R5	29278NAR4	260,000.00		219,670.45	231,919.69
04R6	29278NAR4	95,000.00		81,832.05	84,739.89
04R7	29278NAR4	210,000.00		183,141.00	187,319.75
	ENERGY TRANSFER LP	SR UNSECURED 04/49 6.25	6.250	04/15/2049	
		1,850,000.00		2,037,078.05	1,938,245.04
04SL	29279FAA7	1,850,000.00		2,037,078.05	1,938,245.04

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ENTERGY CORP	SR UNSECURED 06/50 3.75	3.750	06/15/2050	
		325,000.00		337,485.99	245,241.50
04R5	29364GAK9	80,000.00		56,785.60	60,367.14
04R7	29364GAK9	245,000.00		280,700.39	184,874.36
	EQUINIX INC	SR UNSECURED 07/50 3	3.000	07/15/2050	
		50,000.00		37,103.35	33,162.93
04R5	29444UBJ4	50,000.00		37,103.35	33,162.93
	ESSENTIAL UTILITIES INC	SR UNSECURED 04/50 3.351	3.351	04/15/2050	
		345,000.00		297,610.97	241,607.26
04R5	29670GAE2	345,000.00		297,610.97	241,607.26
	ESSENTIAL UTILITIES INC	SR UNSECURED 05/52 5.3	5.300	05/01/2052	
		80,000.00		71,700.00	76,801.26
04R5	29670GAG7	80,000.00		71,700.00	76,801.26
	EVEREST REINSURANCE HLDG	SR UNSECURED 06/44 4.868	4.868	06/01/2044	
		1,750,000.00		1,838,655.00	1,585,713.54
04SL	299808AF2	1,750,000.00		1,838,655.00	1,585,713.54
	EVEREST REINSURANCE HLDG	SR UNSECURED 10/50 3.5	3.500	10/15/2050	
		130,000.00		92,595.00	93,354.14
04R5	299808AH8	130,000.00		92,595.00	93,354.14
	CONSTELLATION EN GEN LLC	SR UNSECURED 10/39 6.25	6.250	10/01/2039	
		35,000.00		42,953.95	37,785.12
04R7	30161MAG8	35,000.00		42,953.95	37,785.12
	EXELON CORP	SR UNSECURED 06/35 4.95	4.950	06/15/2035	
		415,000.00		476,846.26	404,766.72
04R7	30161NAQ4	415,000.00		476,846.26	404,766.72
	EXTRA SPACE STORAGE LP	COMPANY GUAR 02/34 5.4	5.400	02/01/2034	
		225,000.00		224,562.30	227,649.83
04R7	30225VAS6	225,000.00		224,562.30	227,649.83
	FMC CORP	SR UNSECURED 10/49 4.5	4.500	10/01/2049	
		510,000.00		498,964.14	411,944.37
04R5	302491AV7	45,000.00		34,201.29	36,348.03
04SL	302491AV7	465,000.00		464,762.85	375,596.34
	FMC CORP	SR UNSECURED 05/53 6.375	6.375	05/18/2053	
		700,000.00		661,976.00	730,864.44
04SL	302491AY1	700,000.00		661,976.00	730,864.44
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 144A 03/55 6.1	6.100	03/15/2055	
		250,000.00		248,962.50	259,251.54

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R5	303901BQ4	70,000.00	69,709.50		72,590.43
04R6	303901BQ4	180,000.00	179,253.00		186,661.11
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 03/54 6.35	6.350	03/22/2054	
		1,380,000.00	1,376,839.60		1,470,293.40
04R5	303901BR2	210,000.00	209,858.70		223,740.30
04R6	303901BR2	245,000.00	244,441.40		261,030.35
04SL	303901BR2	925,000.00	922,539.50		985,522.75
	FARMERS EXCHANGE CAP II	SUBORDINATED 144A 11/53 VAR	1.000	11/01/2053	
		1,000,000.00	1,041,510.92		968,327.30
04R6	30958PAA1	1,000,000.00	1,041,510.92		968,327.30
	FARMERS INS EXCH	SUBORDINATED 144A 10/64 VAR	1.000	10/15/2064	
		90,000.00	90,000.00		94,457.70
04R6	309601AG7	90,000.00	90,000.00		94,457.70
	FEDEX CORP	COMPANY GUAR 02/45 4.1	4.100	02/01/2045	
		115,000.00	94,174.65		94,189.21
04R5	31428XBB1	115,000.00	94,174.65		94,189.21
	FEDEX CORP	COMPANY GUAR 04/46 4.55	4.550	04/01/2046	
		150,000.00	140,149.65		130,208.74
04R5	31428XBG0	150,000.00	140,149.65		130,208.74
	FEDEX CORP	COMPANY GUAR 01/47 4.4	4.400	01/15/2047	
		95,000.00	76,712.22		80,468.19
04R5	31428XBN5	95,000.00	76,712.22		80,468.19
	FEDEX CORP	COMPANY GUAR 02/48 4.05	4.050	02/15/2048	
		220,000.00	164,573.80		176,858.01
04R5	31428XBQ8	220,000.00	164,573.80		176,858.01
	FEDEX CORP	COMPANY GUAR 10/48 4.95	4.950	10/17/2048	
		95,000.00	84,980.45		86,925.00
04R5	31428XBS4	95,000.00	84,980.45		86,925.00
	FEDEX CORP	COMPANY GUAR 05/41 3.25	3.250	05/15/2041	
		70,000.00	51,597.00		53,192.76
04R5	31428XCE4	70,000.00	51,597.00		53,192.76
	FIDELITY NATL INFO SERV	SR UNSECURED 08/46 4.5	4.500	08/15/2046	
		40,000.00	33,845.20		34,300.32
04R5	31620MAU0	40,000.00	33,845.20		34,300.32
	FIDELITY NATIONAL INFORM	SR UNSECURED 05/48 4.75	4.750	05/15/2048	
		30,000.00	36,578.40		26,107.82
04R5	31620MAZ9	30,000.00	36,578.40		26,107.82

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/31 8.625 310,000.00	8.625	06/01/2031 293,256.59	318,902.07
		310,000.00		293,256.59	318,902.07
04R7	33767BAA7	FIRSTENERGY TRANSMISSION SR UNSECURED 144A 07/44 5.45 170,000.00	5.450	07/15/2044 173,428.12	168,762.88
		170,000.00		173,428.12	168,762.88
04SL	33767BAC3	FIRSTENERGY TRANSMISSION SR UNSECURED 144A 04/49 4.55 250,000.00	4.550	04/01/2049 206,995.00	221,234.28
		250,000.00		206,995.00	221,234.28
04R5	337738AV0	FISERV INC SR UNSECURED 07/49 4.4 85,000.00	4.400	07/01/2049 101,500.66	73,511.27
		85,000.00		101,500.66	73,511.27
04R5	337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85 80,000.00	4.850	07/15/2047 67,173.60	71,045.35
		80,000.00		67,173.60	71,045.35
04R6	35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45 840,000.00	5.450	03/15/2043 775,051.75	813,353.20
		440,000.00		450,183.75	426,042.15
		400,000.00		324,868.00	387,311.05
04R6	35908MAA8	FRONTIER COMMUNICATIONS SECURED 11/29 5.875 340,000.00	5.875	11/01/2029 338,175.00	340,499.12
		340,000.00		338,175.00	340,499.12
04R6	35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6 225,000.00	6.000	01/15/2030 223,729.38	226,064.18
		225,000.00		223,729.38	226,064.18
04R5	361448BH5	GATX CORP SR UNSECURED 06/51 3.1 70,000.00	3.100	06/01/2051 68,330.50	46,941.95
		70,000.00		68,330.50	46,941.95
04SL	361841AR0	GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25 310,000.00	3.250	01/15/2032 308,065.60	270,732.38
		310,000.00		308,065.60	270,732.38
04R5	36264FAN1	HALEON US CAPITAL LLC COMPANY GUAR 03/52 4 70,000.00	4.000	03/24/2052 59,948.00	57,020.46
		70,000.00		59,948.00	57,020.46
04R5	363576AB5	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5 170,000.00	3.500	05/20/2051 151,427.54	123,221.94
		170,000.00		151,427.54	123,221.94

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		GENERAL ELECTRIC CO	SR UNSECURED 01/38 5.875	5.875 01/14/2038	
		35,000.00		36,187.90	37,120.08
04R5	36962G3P7	35,000.00		36,187.90	37,120.08
		GENERAL ELECTRIC CO	SR UNSECURED 01/39 6.875	6.875 01/10/2039	
		235,000.00		281,772.05	275,208.62
04R5	36962G4B7	235,000.00		281,772.05	275,208.62
		GENERAL MOTORS CO	SR UNSECURED 10/43 6.25	6.250 10/02/2043	
		242,000.00		313,205.92	248,939.37
04R7	37045VAF7	187,000.00		237,613.37	192,362.24
04SL	37045VAF7	55,000.00		75,592.55	56,577.13
		GENERAL MOTORS CO	SR UNSECURED 04/36 6.6	6.600 04/01/2036	
		1,200,000.00		1,484,151.76	1,297,337.18
04R7	37045VAK6	200,000.00		227,895.40	216,222.86
04SL	37045VAK6	1,000,000.00		1,256,256.36	1,081,114.32
		GENERAL MOTORS CO	SR UNSECURED 04/38 5.15	5.150 04/01/2038	
		145,000.00		160,596.20	137,536.33
04R7	37045VAP5	145,000.00		160,596.20	137,536.33
		GILEAD SCIENCES INC	SR UNSECURED 12/41 5.65	5.650 12/01/2041	
		100,000.00		94,424.00	103,716.69
04R5	375558AS2	100,000.00		94,424.00	103,716.69
		GILEAD SCIENCES INC	SR UNSECURED 04/44 4.8	4.800 04/01/2044	
		230,000.00		252,182.74	214,725.82
04R5	375558AX1	230,000.00		252,182.74	214,725.82
		GILEAD SCIENCES INC	SR UNSECURED 02/45 4.5	4.500 02/01/2045	
		330,000.00		348,292.14	295,382.94
04R5	375558BA0	170,000.00		178,604.55	152,166.97
04R7	375558BA0	160,000.00		169,687.59	143,215.97
		GILEAD SCIENCES INC	SR UNSECURED 10/40 2.6	2.600 10/01/2040	
		78,000.00		75,053.12	56,451.16
04R5	375558BS1	78,000.00		75,053.12	56,451.16
		GILEAD SCIENCES INC	SR UNSECURED 10/53 5.55	5.550 10/15/2053	
		985,000.00		982,783.75	1,019,162.60
04SL	375558CA9	985,000.00		982,783.75	1,019,162.60
		GILEAD SCIENCES INC	SR UNSECURED 06/35 5.1	5.100 06/15/2035	
		20,000.00		19,919.80	20,273.47
04R5	375558CC5	20,000.00		19,919.80	20,273.47

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		GILEAD SCIENCES INC	SR UNSECURED 11/54 5.5	5.500 11/15/2054	
		25,000.00		24,927.25	25,629.08
04R5	375558CD3	25,000.00		24,927.25	25,629.08
		GLOBAL PAYMENTS INC	SR UNSECURED 08/52 5.95	5.950 08/15/2052	
		40,000.00		39,823.20	40,861.82
04R5	37940XAR3	40,000.00		39,823.20	40,861.82
		GLOBAL ATLANTIC FIN CO	COMPANY GUAR 144A 03/54 6.75	6.750 03/15/2054	
		420,000.00		427,647.31	443,016.22
04R5	37959GAF4	45,000.00		44,696.70	47,466.02
04R7	37959GAF4	375,000.00		382,950.61	395,550.20
		GOLDMAN SACHS GROUP INC	SR UNSECURED 07/44 4.8	4.800 07/08/2044	
		505,000.00		505,666.51	472,975.93
04R7	38141EC31	245,000.00		270,603.11	229,463.57
04SL	38141EC31	260,000.00		235,063.40	243,512.36
		GOLDMAN SACHS GROUP INC	SR UNSECURED 04/35 VAR	1.000 04/25/2035	
		300,000.00		316,131.00	314,443.54
04SL	38141GA95	300,000.00		316,131.00	314,443.54
		GOLDMAN SACHS GROUP INC	SR UNSECURED 07/35 VAR	1.000 07/23/2035	
		700,000.00		711,378.75	706,881.40
04SL	38141GB37	700,000.00		711,378.75	706,881.40
		GOLDMAN SACHS GROUP INC	SR UNSECURED 10/35 VAR	1.000 10/23/2035	
		710,000.00		710,000.00	701,684.48
04R7	38141GB78	710,000.00		710,000.00	701,684.48
		GOLDMAN SACHS GROUP INC	SR UNSECURED 02/41 6.25	6.250 02/01/2041	
		145,000.00		154,535.15	158,982.06
04R5	38141GGM0	145,000.00		154,535.15	158,982.06
		GOLDMAN SACHS GROUP INC	SR UNSECURED 04/39 VAR	1.000 04/23/2039	
		1,760,000.00		1,733,101.51	1,607,763.75
04R6	38141GXA7	990,000.00		1,036,752.98	904,367.11
04R7	38141GXA7	170,000.00		164,886.53	155,295.36
04SL	38141GXA7	600,000.00		531,462.00	548,101.28
		GOLDMAN SACHS CAPITAL I	LIMITD GUARA 02/34 6.345	6.345 02/15/2034	
		1,705,000.00		2,086,622.30	1,806,261.67
04R6	38143VAA7	1,705,000.00		2,086,622.30	1,806,261.67
		GOLDMAN SACHS GROUP INC	SUBORDINATED 05/36 6.45	6.450 05/01/2036	
		380,000.00		467,192.54	415,520.43
04R6	38143YAC7	380,000.00		467,192.54	415,520.43

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		GOLDMAN SACHS GROUP INC	SUBORDINATED 05/45 5.15	5.150 05/22/2045	
			515,000.00	528,561.34	496,822.78
04R5	38148LAF3		260,000.00	252,107.05	250,823.15
04R7	38148LAF3		255,000.00	276,454.29	245,999.63
		GOLDMAN SACHS GROUP INC	SR UNSECURED 10/38 VAR	1.000 10/31/2038	
			410,000.00	402,840.16	360,495.89
04R7	38148YAA6		410,000.00	402,840.16	360,495.89
		GRUPO TELEVISA SAB	SR UNSECURED 01/40 6.625	6.625 01/15/2040	
			85,000.00	83,362.90	81,487.97
04R5	40049JAZ0		85,000.00	83,362.90	81,487.97
		GRUPO TELEVISA SAB	SR UNSECURED 05/45 5	5.000 05/13/2045	
			60,000.00	51,141.00	46,211.39
04R5	40049JBA4		60,000.00	51,141.00	46,211.39
		GULFSTREAM NATURAL GAS	SR UNSECURED 144A 10/45 5.95	5.950 10/15/2045	
			700,000.00	697,046.00	644,240.75
04SL	402740AE4		700,000.00	697,046.00	644,240.75
		HCA INC	COMPANY GUAR 06/47 5.5	5.500 06/15/2047	
			50,000.00	46,643.50	47,885.28
04R7	404119BV0		50,000.00	46,643.50	47,885.28
		HCA INC	COMPANY GUAR 06/49 5.25	5.250 06/15/2049	
			30,000.00	26,486.89	27,522.93
04R5	404119BZ1		30,000.00	26,486.89	27,522.93
		HCA INC	COMPANY GUAR 07/51 3.5	3.500 07/15/2051	
			565,000.00	409,341.24	388,897.65
04R5	404119CB3		565,000.00	409,341.24	388,897.65
		HCA INC	COMPANY GUAR 03/52 4.625	4.625 03/15/2052	
			1,104,000.00	902,361.24	916,187.23
04R5	404119CL1		200,000.00	169,885.71	165,975.95
04R6	404119CL1		839,000.00	675,331.43	696,269.10
04R7	404119CL1		65,000.00	57,144.10	53,942.18
		HCA INC	COMPANY GUAR 03/42 4.375	4.375 03/15/2042	
			95,000.00	93,504.70	80,624.09
04R7	404119CS6		95,000.00	93,504.70	80,624.09
		HCA INC	COMPANY GUAR 04/54 6	6.000 04/01/2054	
			265,000.00	270,228.45	268,599.52
04R7	404119CV9		265,000.00	270,228.45	268,599.52

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	HCA INC	COMPANY GUAR 04/64 6.1	6.100	04/01/2064	
		580,000.00		596,567.80	585,701.03
04R5	404119CW7	50,000.00		52,782.00	50,491.47
04R6	404119CW7	225,000.00		223,605.00	227,211.61
04R7	404119CW7	305,000.00		320,180.80	307,997.95
	HCA INC	COMPANY GUAR 09/54 5.95	5.950	09/15/2054	
		755,000.00		772,335.61	761,251.62
04R5	404121AL9	170,000.00		169,889.50	171,407.65
04R7	404121AL9	585,000.00		602,446.11	589,843.97
	HALLIBURTON CO	SR UNSECURED 08/43 4.75	4.750	08/01/2043	
		265,000.00		276,066.35	242,482.47
04R5	406216BE0	265,000.00		276,066.35	242,482.47
	HARTFORD INSUR GRP INC/T	SR UNSECURED 10/41 6.1	6.100	10/01/2041	
		45,000.00		53,468.38	47,933.71
04R5	416515AP9	45,000.00		53,468.38	47,933.71
	KRAFT HEINZ FOODS CO	COMPANY GUAR 144A 08/39 7.125	7.125	08/01/2039	
		1,625,000.00		2,200,927.65	1,877,806.08
04R6	42307TAH1	1,625,000.00		2,200,927.65	1,877,806.08
	HESS CORP	SR UNSECURED 01/40 6	6.000	01/15/2040	
		2,160,000.00		2,289,304.54	2,300,346.71
04R6	42809HAC1	2,105,000.00		2,233,166.04	2,241,773.07
04R7	42809HAC1	55,000.00		56,138.50	58,573.64
	HESS CORP	SR UNSECURED 02/41 5.6	5.600	02/15/2041	
		340,000.00		340,041.30	347,079.25
04R5	42809HAD9	105,000.00		101,622.75	107,186.24
04R6	42809HAD9	235,000.00		238,418.55	239,893.01
	HESS CORP	SR UNSECURED 04/47 5.8	5.800	04/01/2047	
		350,000.00		401,443.90	364,302.02
04R5	42809HAH0	40,000.00		40,212.00	41,634.52
04R7	42809HAH0	310,000.00		361,231.90	322,667.50
	HP ENTERPRISE CO	SR UNSECURED 10/54 5.6	5.600	10/15/2054	
		95,000.00		93,772.75	94,249.92
04R5	42824CBW8	95,000.00		93,772.75	94,249.92
	HORIZON MUTUAL HOLDINGS	SR UNSECURED 144A 11/34 6.2	6.200	11/15/2034	
		305,000.00		304,188.70	307,906.34
04R6	43990FAA6	305,000.00		304,188.70	307,906.34
	HOWARD UNIVERSITY	SR UNSECURED 10/52 5.209	5.209	10/01/2052	
		115,000.00		115,000.00	105,656.27

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	442851BH3	115,000.00		115,000.00	105,656.27
	HUMANA INC	SR UNSECURED 06/38 8.15	8.150	06/15/2038	
		1,135,000.00		1,672,201.73	1,352,758.35
04R6	444859AZ5	1,135,000.00		1,672,201.73	1,352,758.35
	HUMANA INC	SR UNSECURED 08/49 3.95	3.950	08/15/2049	
		75,000.00		56,172.75	57,664.74
04R6	444859BL5	75,000.00		56,172.75	57,664.74
	HUMANA INC	SR UNSECURED 03/53 5.5	5.500	03/15/2053	
		555,000.00		525,677.70	531,284.65
04R5	444859BX9	95,000.00		89,750.75	90,940.62
04R7	444859BX9	460,000.00		435,926.95	440,344.03
	HUMANA INC	SR UNSECURED 04/54 5.75	5.750	04/15/2054	
		1,473,000.00		1,452,256.04	1,464,324.09
04R5	444859CB6	160,000.00		158,105.23	159,057.61
04R6	444859CB6	603,000.00		593,448.49	599,448.35
04R7	444859CB6	710,000.00		700,702.32	705,818.13
	HUNTINGTON BANCSHARES	SUBORDINATED 11/39 VAR	1.000	11/18/2039	
		160,000.00		160,000.00	164,018.08
04R7	446150BF0	160,000.00		160,000.00	164,018.08
	HUNTINGTON INGALLS INDUS	COMPANY GUAR 01/35 5.749	5.749	01/15/2035	
		145,000.00		144,976.80	147,680.65
04R6	446413BB1	145,000.00		144,976.80	147,680.65
	INDIANA MICHIGAN POWER	SR UNSECURED 03/46 4.55	4.550	03/15/2046	
		15,000.00		15,193.20	13,255.22
04R5	454889AQ9	15,000.00		15,193.20	13,255.22
	INDIANA MICHIGAN POWER	SR UNSECURED 07/47 3.75	3.750	07/01/2047	
		115,000.00		98,696.35	90,114.96
04R5	454889AR7	115,000.00		98,696.35	90,114.96
	INDIANA MICHIGAN POWER	SR UNSECURED 08/48 4.25	4.250	08/15/2048	
		190,000.00		189,653.36	158,107.58
04R7	454889AT3	190,000.00		189,653.36	158,107.58
	INDIANA MICHIGAN POWER	SR UNSECURED 04/53 5.625	5.625	04/01/2053	
		305,000.00		311,869.00	315,736.35
04R7	454889AV8	305,000.00		311,869.00	315,736.35
	INFRASTRUCTURA ENERGETI	SR UNSECURED 144A 01/51 4.75	4.750	01/15/2051	
		470,000.00		485,975.25	348,625.27
04R6	456829AC4	470,000.00		485,975.25	348,625.27

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	INTEL CORP	SR UNSECURED 12/42 4.25	4.250	12/15/2042	
		15,000.00		13,000.05	12,250.76
04R5	458140AP5	15,000.00		13,000.05	12,250.76
	INTEL CORP	SR UNSECURED 07/45 4.9	4.900	07/29/2045	
		110,000.00		95,300.70	95,897.83
04R5	458140AT7	110,000.00		95,300.70	95,897.83
	INTEL CORP	SR UNSECURED 05/46 4.1	4.100	05/19/2046	
		65,000.00		51,072.45	49,945.53
04R5	458140AV2	65,000.00		51,072.45	49,945.53
	INTEL CORP	SR UNSECURED 12/47 3.734	3.734	12/08/2047	
		1,237,000.00		964,023.73	885,198.09
04R5	458140BG4	365,000.00		309,938.79	261,194.26
04R6	458140BG4	566,000.00		406,945.61	405,030.01
04R7	458140BG4	106,000.00		107,423.33	75,853.68
04SL	458140BG4	200,000.00		139,716.00	143,120.14
	INTEL CORP	SR UNSECURED 11/49 3.25	3.250	11/15/2049	
		510,000.00		434,556.91	331,243.36
04R5	458140BJ8	510,000.00		434,556.91	331,243.36
	INTEL CORP	SR UNSECURED 03/50 4.75	4.750	03/25/2050	
		570,000.00		474,658.78	476,808.55
04R6	458140BM1	450,000.00		374,744.72	376,427.80
04R7	458140BM1	120,000.00		99,914.06	100,380.75
	INTEL CORP	SR UNSECURED 08/51 3.05	3.050	08/12/2051	
		195,000.00		122,629.35	120,717.98
04R6	458140BW9	195,000.00		122,629.35	120,717.98
	INTEL CORP	SR UNSECURED 08/52 4.9	4.900	08/05/2052	
		265,000.00		249,470.66	225,051.37
04R5	458140CB4	65,000.00		55,487.25	55,201.28
04R7	458140CB4	200,000.00		193,983.41	169,850.09
	INTEL CORP	SR UNSECURED 08/62 5.05	5.050	08/05/2062	
		765,000.00		746,570.22	649,583.07
04R5	458140CC2	260,000.00		242,691.32	220,773.33
04R7	458140CC2	145,000.00		144,678.10	123,123.59
04SL	458140CC2	360,000.00		359,200.80	305,686.15
	INTEL CORP	SR UNSECURED 02/43 5.625	5.625	02/10/2043	
		70,000.00		69,958.00	67,947.13
04R7	458140CH1	70,000.00		69,958.00	67,947.13

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	458140CJ7	INTEL CORP	SR UNSECURED 02/53 5.7	5.700 02/10/2053	
		1,178,000.00		1,180,508.57	1,124,511.72
		1,178,000.00		1,180,508.57	1,124,511.72
04SL	458140CK4	INTEL CORP	SR UNSECURED 02/63 5.9	5.900 02/10/2063	
		264,000.00		264,627.45	256,775.95
		264,000.00		264,627.45	256,775.95
04R7	459506AL5	INTL FLAVOR + FRAGRANCES	SR UNSECURED 09/48 5	5.000 09/26/2048	
		130,000.00		142,708.05	116,688.45
		130,000.00		142,708.05	116,688.45
04R5	459506AR2	INTL FLAVOR + FRAGRANCES	SR UNSECURED 144A 11/40 3.268	3.268 11/15/2040	
		815,000.00		716,445.40	604,485.13
		110,000.00		81,927.50	81,586.95
04R7	459506AR2		705,000.00	634,517.90	522,898.18
04R7	459506AS0	INTL FLAVOR + FRAGRANCES	COMPANY GUAR 144A 12/50 3.468	3.468 12/01/2050	
		763,000.00		674,293.61	528,784.13
		763,000.00		674,293.61	528,784.13
04R5	460146CH4	INTERNATIONAL PAPER CO	SR UNSECURED 11/41 6	6.000 11/15/2041	
		191,000.00		215,056.14	204,150.89
		191,000.00		215,056.14	204,150.89
04R5	460146CK7	INTERNATIONAL PAPER CO	SR UNSECURED 06/44 4.8	4.800 06/15/2044	
		40,000.00		39,660.90	36,824.47
		40,000.00		39,660.90	36,824.47
04R5	460146CN1	INTERNATIONAL PAPER CO	SR UNSECURED 05/46 5.15	5.150 05/15/2046	
		10,000.00		9,847.90	9,498.00
		10,000.00		9,847.90	9,498.00
04SL	46115HBQ9	INTESA SANPAOLO SPA	SUBORDINATED 144A 06/32 VAR	1.000 06/01/2032	
		200,000.00		200,000.00	177,151.45
		200,000.00		200,000.00	177,151.45
04SL	46115HCB1	INTESA SANPAOLO SPA	144A 06/54 VAR	1.000 06/20/2054	
		425,000.00		464,746.00	473,156.17
		425,000.00		464,746.00	473,156.17
04SL	46590XAP1	JBS USA HOLD/FOOD/LUX CO	COMPANY GUAR 05/32 3	3.000 05/15/2032	
		725,000.00		715,640.25	616,521.30
		725,000.00		715,640.25	616,521.30
04R5	46590XAQ9	JBS USA HOLD/FOOD/LUX CO	COMPANY GUAR 02/52 4.375	4.375 02/02/2052	
		1,140,000.00		962,804.94	892,559.70
		135,000.00		97,372.63	105,697.86

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R7	46590XAQ9	400,000.00	400,459.56		313,178.84
04SL	46590XAQ9	605,000.00	464,972.75		473,683.00
	JBS USA HOLD/FOOD/LUX CO	COMPANY GUAR 12/52 6.5 1,630,000.00	6.500 12/01/2052 1,596,907.55		1,726,858.45
04R6	46590XAX4	795,000.00	775,222.66		842,240.78
04R7	46590XAX4	835,000.00	821,684.89		884,617.67
	JAB HOLDINGS BV	SR UNSECURED 144A 04/52 4.5 500,000.00	4.500 04/08/2052 372,365.00		392,069.55
04R6	46653KAC2	500,000.00	372,365.00		392,069.55
	JACKSON FINANCIAL INC	SR UNSECURED 11/51 4 550,000.00	4.000 11/23/2051 434,233.84		403,678.18
04R6	46817MAN7	550,000.00	434,233.84		403,678.18
	JBS USA HOLD/FOOD/LUX CO	COMPANY GUAR 11/53 7.25 460,000.00	7.250 11/15/2053 473,779.63		534,006.75
04R7	47214BAD0	460,000.00	473,779.63		534,006.75
	JOHNSON CONTROLS INTL PL	SR UNSECURED 07/64 VAR 117,000.00	1.000 07/02/2064 119,510.05		105,450.49
04R5	478375AN8	117,000.00	119,510.05		105,450.49
	KEURIG DR PEPPER INC	COMPANY GUAR 05/50 3.8 155,000.00	3.800 05/01/2050 168,967.07		120,323.84
04R5	49271VAK6	155,000.00	168,967.07		120,323.84
	KEURIG DR PEPPER INC	COMPANY GUAR 03/51 3.35 100,000.00	3.350 03/15/2051 63,036.00		71,416.42
04R5	49271VAM2	100,000.00	63,036.00		71,416.42
	KILROY REALTY LP	COMPANY GUAR 11/33 2.65 25,000.00	2.650 11/15/2033 19,335.25		19,658.40
04R7	49427RAR3	25,000.00	19,335.25		19,658.40
	KILROY REALTY LP	COMPANY GUAR 01/36 6.25 35,000.00	6.250 01/15/2036 35,391.80		35,648.47
04R7	49427RAS1	35,000.00	35,391.80		35,648.47
	KIMCO REALTY OP LLC	COMPANY GUAR 10/49 3.7 85,000.00	3.700 10/01/2049 69,549.55		65,259.88
04R5	49446RAV1	85,000.00	69,549.55		65,259.88
	KINDER MORGAN ENER PART	COMPANY GUAR 01/38 6.95 270,000.00	6.950 01/15/2038 321,714.53		303,355.44
04R5	494550AW6	60,000.00	65,907.60		67,412.32
04R7	494550AW6	210,000.00	255,806.93		235,943.12

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	494550BD7	KINDER MORGAN ENER PART	COMPANY GUAR 09/39 6.5	6.500 09/01/2039	
			90,000.00	100,449.00	97,105.65
			90,000.00	100,449.00	97,105.65
04R5	494550BF2	KINDER MORGAN ENER PART	COMPANY GUAR 09/40 6.55	6.550 09/15/2040	
			135,000.00	156,931.97	146,326.99
			135,000.00	156,931.97	146,326.99
04R7	494550BH8	KINDER MORGAN ENER PART	COMPANY GUAR 03/41 6.375	6.375 03/01/2041	
			180,000.00	178,975.48	191,483.43
			180,000.00	178,975.48	191,483.43
04R6	494550BN5	KINDER MORGAN ENER PART	COMPANY GUAR 08/42 5	5.000 08/15/2042	
			205,000.00	239,742.10	187,696.91
			205,000.00	239,742.10	187,696.91
04R6	494550BP0	KINDER MORGAN ENER PART	COMPANY GUAR 03/43 5	5.000 03/01/2043	
			95,000.00	115,406.00	86,978.42
			95,000.00	115,406.00	86,978.42
04R7	494550BU9	KINDER MORGAN ENER PART	COMPANY GUAR 03/44 5.5	5.500 03/01/2044	
			169,000.00	158,493.61	163,737.84
			169,000.00	158,493.61	163,737.84
04R5	494550BW5	KINDER MORGAN ENER PART	COMPANY GUAR 09/44 5.4	5.400 09/01/2044	
			150,000.00	131,412.10	144,274.52
			65,000.00	58,498.05	62,518.96
04R7	494550BW5		85,000.00	72,914.05	81,755.56
04R7	49456BAH4	KINDER MORGAN INC	COMPANY GUAR 06/45 5.55	5.550 06/01/2045	
			70,000.00	69,709.73	68,357.77
			70,000.00	69,709.73	68,357.77
04R7	49456BAJ0	KINDER MORGAN INC	COMPANY GUAR 02/46 5.05	5.050 02/15/2046	
			215,000.00	217,209.56	196,250.92
			215,000.00	217,209.56	196,250.92
04R6	49456BAQ4	KINDER MORGAN INC	COMPANY GUAR 03/48 5.2	5.200 03/01/2048	
			240,000.00	232,355.68	222,910.47
			130,000.00	117,930.80	120,743.17
04R7	49456BAQ4		110,000.00	114,424.88	102,167.30
04R5	49456BAS0	KINDER MORGAN INC	COMPANY GUAR 08/50 3.25	3.250 08/01/2050	
			70,000.00	45,241.70	47,009.83
			70,000.00	45,241.70	47,009.83
		KINDER MORGAN INC	COMPANY GUAR 02/51 3.6	3.600 02/15/2051	
			255,000.00	172,923.00	182,924.90

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	49456BAT8	255,000.00		172,923.00	182,924.90
	KINDER MORGAN INC	SR UNSECURED 08/54 5.95	5.950	08/01/2054	
		160,000.00		159,267.20	164,924.13
04R5	49456BBA8	160,000.00		159,267.20	164,924.13
	KINROSS GOLD CORP	SR UNSECURED 07/33 6.25	6.250	07/15/2033	
		310,000.00		305,565.44	329,741.06
04R6	496902AT4	310,000.00		305,565.44	329,741.06
	KRAFT HEINZ FOODS CO	COMPANY GUAR 01/39 6.875	6.875	01/26/2039	
		75,000.00		78,167.25	85,153.46
04R5	50076QAR7	75,000.00		78,167.25	85,153.46
	KRAFT HEINZ FOODS CO	COMPANY GUAR 06/46 4.375	4.375	06/01/2046	
		115,000.00		96,485.75	97,238.08
04R5	50077LAB2	115,000.00		96,485.75	97,238.08
	KRAFT HEINZ FOODS CO	COMPANY GUAR 07/45 5.2	5.200	07/15/2045	
		1,571,000.00		1,595,894.84	1,487,213.48
04R5	50077LAM8	35,000.00		33,792.60	33,133.34
04R7	50077LAM8	355,000.00		340,303.30	336,066.70
04SL	50077LAM8	1,181,000.00		1,221,798.94	1,118,013.44
	KRAFT HEINZ FOODS CO	COMPANY GUAR 10/39 4.625	4.625	10/01/2039	
		215,000.00		198,044.45	198,543.14
04R5	50077LAX4	215,000.00		198,044.45	198,543.14
	KRAFT HEINZ FOODS CO	COMPANY GUAR 10/49 4.875	4.875	10/01/2049	
		438,000.00		400,864.11	394,702.58
04R5	50077LAZ9	305,000.00		277,480.47	274,849.97
04R7	50077LAZ9	133,000.00		123,383.64	119,852.61
	KRAFT HEINZ FOODS CO	COMPANY GUAR 06/50 5.5	5.500	06/01/2050	
		145,000.00		138,784.53	143,020.36
04R7	50077LBJ4	145,000.00		138,784.53	143,020.36
	KROGER CO	SR UNSECURED 10/46 3.875	3.875	10/15/2046	
		125,000.00		112,953.77	98,729.43
04R5	501044DF5	125,000.00		112,953.77	98,729.43
	KROGER CO	SR UNSECURED 02/47 4.45	4.450	02/01/2047	
		185,000.00		210,875.95	159,404.52
04R5	501044DG3	185,000.00		210,875.95	159,404.52
	KROGER CO	SR UNSECURED 09/64 5.65	5.650	09/15/2064	
		630,000.00		630,551.60	620,981.29
04R5	501044DX6	110,000.00		110,200.90	108,425.30
04R6	501044DX6	520,000.00		520,350.70	512,555.99

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	50203UAA1	LBJ INFRASTRUCTURE GROUP	SR SECURED 144A 12/57 3.797	3.797 12/31/2057	
		100,000.00		100,000.00	72,370.32
		100,000.00		100,000.00	72,370.32
04R5	50249AAA1	LYB INT FINANCE III	COMPANY GUAR 10/49 4.2	4.200 10/15/2049	
		255,000.00		251,144.40	202,304.11
		255,000.00		251,144.40	202,304.11
04R5	50249AAD5	LYB INT FINANCE III	COMPANY GUAR 05/50 4.2	4.200 05/01/2050	
		320,000.00		258,173.65	253,293.91
		320,000.00		258,173.65	253,293.91
04R5	50249AAJ2	LYB INT FINANCE III	COMPANY GUAR 04/51 3.625	3.625 04/01/2051	
		249,000.00		193,175.89	177,723.22
		249,000.00		193,175.89	177,723.22
04R5	50540RAS1	LABORATORY CORP OF AMER	COMPANY GUAR 02/45 4.7	4.700 02/01/2045	
		15,000.00		17,123.10	13,516.01
		15,000.00		17,123.10	13,516.01
04SL	53079EBJ2	LIBERTY MUTUAL GROUP INC	COMPANY GUAR 144A 10/50 3.951	3.951 10/15/2050	
		1,500,000.00		1,505,118.00	1,138,839.47
		1,500,000.00		1,505,118.00	1,138,839.47
04SL	53079EBN3	LIBERTY MUTUAL GROUP INC	COMPANY GUAR 144A 06/52 5.5	5.500 06/15/2052	
		415,000.00		414,082.85	398,596.73
		415,000.00		414,082.85	398,596.73
04SL	534187AW9	LINCOLN NATIONAL CORP	SR UNSECURED 10/37 6.3	6.300 10/09/2037	
		430,000.00		472,477.35	462,550.52
		430,000.00		472,477.35	462,550.52
04R6	548661CP0	LOWE S COMPANIES INC	SR UNSECURED 09/37 6.65	6.650 09/15/2037	
		175,000.00		256,140.50	196,356.37
		175,000.00		256,140.50	196,356.37
04R5	548661DE4	LOWE S COS INC	SR UNSECURED 09/44 4.25	4.250 09/15/2044	
		30,000.00		29,995.97	24,683.45
		30,000.00		29,995.97	24,683.45
04R5	548661DJ3	LOWE S COS INC	SR UNSECURED 09/45 4.375	4.375 09/15/2045	
		30,000.00		37,644.60	26,042.92
		30,000.00		37,644.60	26,042.92
04R5	548661DN4	LOWE S COS INC	SR UNSECURED 04/46 3.7	3.700 04/15/2046	
		95,000.00		96,290.15	73,366.18
		95,000.00		96,290.15	73,366.18

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	548661DW4	LOWE S COS INC	SR UNSECURED 04/50 5.125	5.125 04/15/2050	
		75,000.00		102,352.45	70,868.77
		75,000.00		102,352.45	70,868.77
04R5	548661DZ7	LOWE S COS INC	SR UNSECURED 10/50 3	3.000 10/15/2050	
		110,000.00		72,708.40	72,262.63
		110,000.00		72,708.40	72,262.63
04R5	548661EE3	LOWE S COS INC	SR UNSECURED 09/41 2.8	2.800 09/15/2041	
		25,000.00		24,973.50	17,871.09
		25,000.00		24,973.50	17,871.09
04R7	548661EF0	LOWE S COS INC	SR UNSECURED 04/62 4.45	4.450 04/01/2062	
		55,000.00		54,958.75	45,345.69
		55,000.00		54,958.75	45,345.69
04R7	548661EJ2	LOWE S COS INC	SR UNSECURED 04/52 4.25	4.250 04/01/2052	
		375,000.00		332,719.26	307,732.67
		375,000.00		332,719.26	307,732.67
04R7	548661EN3	LOWE S COS INC	SR UNSECURED 09/62 5.8	5.800 09/15/2062	
		50,000.00		49,903.00	51,089.77
		50,000.00		49,903.00	51,089.77
04R5	548661ER4	LOWE S COS INC	SR UNSECURED 07/53 5.75	5.750 07/01/2053	
		130,000.00		130,279.50	134,773.40
		130,000.00		130,279.50	134,773.40
04SL	548661ES2	LOWE S COS INC	SR UNSECURED 04/63 5.85	5.850 04/01/2063	
		530,000.00		522,193.30	545,092.98
		530,000.00		522,193.30	545,092.98
04R5	552081AM3	LYONDELLBASELL IND NV	SR UNSECURED 02/55 4.625	4.625 02/26/2055	
		25,000.00		20,055.25	20,875.62
		25,000.00		20,055.25	20,875.62
04R6 04R7	55336VAM2	MPLX LP	SR UNSECURED 04/38 4.5	4.500 04/15/2038	
		1,107,000.00		1,134,872.45	1,000,324.04
		562,000.00		592,760.53	507,842.92
04R7	55336VAM2		545,000.00	542,111.92	492,481.12
04R5	55336VAN0	MPLX LP	SR UNSECURED 04/48 4.7	4.700 04/15/2048	
		160,000.00		141,479.15	138,155.38
		160,000.00		141,479.15	138,155.38
04SL	55336VAT7	MPLX LP	SR UNSECURED 02/49 5.5	5.500 02/15/2049	
		2,810,000.00		2,403,898.80	2,715,364.48
		2,810,000.00		2,403,898.80	2,715,364.48

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	55336VBT6	MPLX LP	SR UNSECURED 03/52 4.95	4.950 03/14/2052	
		70,000.00		61,138.81	62,276.29
		70,000.00		61,138.81	62,276.29
04SL	55616XAG2	MACY S RETAIL HLDGS LLC	COMPANY GUAR 01/42 5.125	5.125 01/15/2042	
		160,000.00		159,755.20	123,167.82
		160,000.00		159,755.20	123,167.82
04R5	55903VBD4	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/42 5.05	5.050 03/15/2042	
		1,940,000.00		1,743,057.09	1,639,079.54
		260,000.00		222,216.38	219,670.45
		405,000.00		332,197.70	342,178.98
		940,000.00		853,643.01	794,193.18
04SL	55903VBD4		335,000.00	335,000.00	283,036.93
04R5	55903VBE2	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/52 5.141	5.141 03/15/2052	
		2,790,000.00		2,191,688.58	2,242,756.80
		490,000.00		367,546.93	393,889.19
		1,585,000.00		1,254,475.39	1,274,110.94
04SL	55903VBE2		715,000.00	569,666.26	574,756.67
04R5	55903VBF9	WARNERMEDIA HOLDINGS INC	COMPANY GUAR 03/62 5.391	5.391 03/15/2062	
		2,050,000.00		1,730,396.53	1,634,303.98
		510,000.00		428,150.47	406,582.94
		1,345,000.00		1,147,390.06	1,072,262.86
04R7	55903VBF9		195,000.00	154,856.00	155,458.18
04SL	565849AM8	MARATHON OIL CORP	SR UNSECURED 06/45 5.2	5.200 06/01/2045	
		600,000.00		581,076.00	593,172.48
		600,000.00		581,076.00	593,172.48
04R7	56585AAF9	MARATHON PETROLEUM CORP	SR UNSECURED 03/41 6.5	6.500 03/01/2041	
		95,000.00		124,165.95	102,346.63
		95,000.00		124,165.95	102,346.63
04R5	56585AAH5	MARATHON PETROLEUM CORP	SR UNSECURED 09/44 4.75	4.750 09/15/2044	
		365,000.00		341,695.02	317,666.68
		245,000.00		203,442.50	213,228.32
04R7	56585AAH5		120,000.00	138,252.52	104,438.36
04SL	56585AAJ1	MARATHON PETROLEUM CORP	SR UNSECURED 09/54 5	5.000 09/15/2054	
		875,000.00		864,237.50	762,944.71
		875,000.00		864,237.50	762,944.71
04R5	56585ABE1	MARATHON PETROLEUM CORP	SR UNSECURED 04/48 4.5	4.500 04/01/2048	
		110,000.00		86,415.13	90,224.68
		110,000.00		86,415.13	90,224.68

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	570535AP9	MARKEL GROUP INC	SR UNSECURED 03/43 5	5.000 03/30/2043	
			150,000.00	147,270.00	137,941.61
			150,000.00	147,270.00	137,941.61
04SL	570535AQ7	MARKEL GROUP INC	SR UNSECURED 04/46 5	5.000 04/05/2046	
			725,000.00	729,435.47	660,387.82
			725,000.00	729,435.47	660,387.82
04R5	570535AV6	MARKEL GROUP INC	SR UNSECURED 09/50 4.15	4.150 09/17/2050	
			35,000.00	29,667.40	27,901.43
			35,000.00	29,667.40	27,901.43
04R5	570535AY0	MARKEL GROUP INC	SR UNSECURED 05/54 6	6.000 05/16/2054	
			28,000.00	27,899.48	29,143.53
			28,000.00	27,899.48	29,143.53
04R5	573284BB1	MARTIN MARIETTA MATERIAL	SR UNSECURED 12/54 5.5	5.500 12/01/2054	
			330,000.00	323,382.75	331,019.80
			65,000.00	63,666.85	65,200.87
04SL	573284BB1		265,000.00	259,715.90	265,818.93
04R5	575634AS9	MASSACHUSETTS ELECTRIC	SR UNSECURED 144A 11/39 5.9	5.900 11/15/2039	
			230,000.00	228,628.70	235,039.66
			230,000.00	228,628.70	235,039.66
04R5	58013MEF7	MCDONALD S CORP	SR UNSECURED 03/38 6.3	6.300 03/01/2038	
			30,000.00	32,667.90	33,227.79
			30,000.00	32,667.90	33,227.79
04R5	58013MEK6	MCDONALD S CORP	SR UNSECURED 07/40 4.875	4.875 07/15/2040	
			120,000.00	130,856.55	116,594.70
			120,000.00	130,856.55	116,594.70
04R5	58013MEN0	MCDONALD S CORP	SR UNSECURED 02/42 3.7	3.700 02/15/2042	
			50,000.00	47,596.88	40,821.57
			50,000.00	47,596.88	40,821.57
04R5	59023VAA8	BANK OF AMERICA CORP	SUBORDINATED 05/38 7.75	7.750 05/14/2038	
			425,000.00	602,889.34	515,523.86
			85,000.00	102,597.55	103,104.77
04R6	59023VAA8		340,000.00	500,291.79	412,419.09
04R5	59156RAV0	METLIFE INC	JR SUBORDINA 08/69 10.75	10.750 08/01/2069	
			50,000.00	77,431.66	68,325.95
			50,000.00	77,431.66	68,325.95
		MICRON TECHNOLOGY INC	SR UNSECURED 11/41 3.366	3.366 11/01/2041	
			105,000.00	77,264.55	79,923.88

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	595112BT9	105,000.00		77,264.55	79,923.88
	MINERA MEXICO SA DE CV	SR UNSECURED 144A 01/50 4.5	4.500	01/26/2050	
		355,000.00		341,694.46	275,938.94
04R7	60284MAB8	355,000.00		341,694.46	275,938.94
	MOLSON COORS BEVERAGE	COMPANY GUAR 05/42 5	5.000	05/01/2042	
		60,000.00		58,528.09	57,395.03
04R5	60871RAD2	60,000.00		58,528.09	57,395.03
	MOLSON COORS BEVERAGE	COMPANY GUAR 07/46 4.2	4.200	07/15/2046	
		80,000.00		65,834.20	67,381.96
04R5	60871RAH3	80,000.00		65,834.20	67,381.96
	MONDELEZ INTERNATIONAL	SR UNSECURED 09/50 2.625	2.625	09/04/2050	
		150,000.00		91,965.00	93,791.34
04R5	609207AW5	150,000.00		91,965.00	93,791.34
	MOODY S CORPORATION	SR UNSECURED 12/48 4.875	4.875	12/17/2048	
		265,000.00		263,461.60	246,679.40
04R5	615369AQ8	265,000.00		263,461.60	246,679.40
	MOODY S CORPORATION	SR UNSECURED 02/52 3.75	3.750	02/25/2052	
		55,000.00		53,989.98	43,162.74
04R5	615369AY1	55,000.00		53,989.98	43,162.74
	MORGAN STANLEY	SUBORDINATED 01/38 VAR	1.000	01/19/2038	
		105,000.00		105,000.00	107,391.09
04R7	61747YFB6	105,000.00		105,000.00	107,391.09
	MOTIVA ENTERPRISES LLC	SR UNSECURED 144A 01/40 6.85	6.850	01/15/2040	
		100,000.00		121,889.86	108,178.45
04R5	61980AAD5	100,000.00		121,889.86	108,178.45
	MT SINAI HOSPITAL	SECURED 07/48 3.981	3.981	07/01/2048	
		620,000.00		452,544.20	458,301.95
04SL	623115AD4	620,000.00		452,544.20	458,301.95
	MT SINAI HOSPITAL	SECURED 07/49 3.737	3.737	07/01/2049	
		120,000.00		89,059.60	81,064.12
04R5	623115AE2	120,000.00		89,059.60	81,064.12
	MYLAN INC	COMPANY GUAR 11/43 5.4	5.400	11/29/2043	
		70,000.00		54,460.00	64,742.42
04R5	628530BC0	70,000.00		54,460.00	64,742.42
	MYLAN INC	COMPANY GUAR 04/48 5.2	5.200	04/15/2048	
		515,000.00		511,836.90	444,274.75
04R5	628530BJ5	45,000.00		36,637.65	38,820.12

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	628530BJ5	470,000.00		475,199.25	405,454.63
	NXP BV/NXP FDG/NXP USA	COMPANY GUAR 11/51 3.25	3.250	11/30/2051	
		35,000.00		23,450.70	23,751.25
04R5	62954HAN8	35,000.00		23,450.70	23,751.25
	NXP BV/NXP FDG/NXP USA	COMPANY GUAR 05/41 3.25	3.250	05/11/2041	
		195,000.00		193,272.30	148,181.21
04R5	62954HAU2	195,000.00		193,272.30	148,181.21
	NASDAQ INC	SR UNSECURED 12/40 2.5	2.500	12/21/2040	
		165,000.00		109,930.19	115,292.39
04R5	63111XAE1	165,000.00		109,930.19	115,292.39
	NASDAQ INC	SR UNSECURED 08/53 5.95	5.950	08/15/2053	
		25,000.00		25,435.23	26,406.52
04R7	63111XAK7	25,000.00		25,435.23	26,406.52
	NASDAQ INC	SR UNSECURED 06/63 6.1	6.100	06/28/2063	
		650,000.00		636,699.49	692,059.93
04R5	63111XAL5	270,000.00		267,108.30	287,471.05
04R6	63111XAL5	240,000.00		231,821.30	255,529.82
04R7	63111XAL5	140,000.00		137,769.89	149,059.06
	NEW ENGLAND POWER CO	SR UNSECURED 144A 12/47 3.8	3.800	12/05/2047	
		95,000.00		96,214.37	74,126.05
04R5	644188BF0	95,000.00		96,214.37	74,126.05
	NEWELL BRANDS INC	SR UNSECURED 04/46 7	7.000	04/01/2046	
		475,000.00		352,482.47	453,928.91
04R6	651229AY2	475,000.00		352,482.47	453,928.91
	NEWMONT / NEWCREST FIN	COMPANY GUAR 03/34 5.35	5.350	03/15/2034	
		340,000.00		338,925.60	346,168.32
04R6	65163LAR0	340,000.00		338,925.60	346,168.32
	NEWMONT CORP	COMPANY GUAR 10/39 6.25	6.250	10/01/2039	
		225,000.00		276,101.03	244,834.20
04R5	651639AM8	225,000.00		276,101.03	244,834.20
	NEXTERA ENERGY CAPITAL	COMPANY GUAR 03/34 5.25	5.250	03/15/2034	
		465,000.00		463,614.30	471,094.58
04R6	65339KCU2	465,000.00		463,614.30	471,094.58
	NIAGARA MOHAWK POWER	SR UNSECURED 144A 09/52 5.783	5.783	09/16/2052	
		150,000.00		149,529.00	154,896.46
04R5	65364UAS5	150,000.00		149,529.00	154,896.46

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	65473QAX1	NISOURCE INC	SR UNSECURED 06/41 5.95	5.950 06/15/2041	
			15,000.00	15,592.50	15,728.81
			15,000.00	15,592.50	15,728.81
04R5	65473QBC6	NISOURCE INC	SR UNSECURED 02/44 4.8	4.800 02/15/2044	
			230,000.00	195,595.20	212,243.77
			230,000.00	195,595.20	212,243.77
04R5	65473QBD4	NISOURCE INC	SR UNSECURED 02/45 5.65	5.650 02/01/2045	
			125,000.00	139,087.84	127,651.61
			125,000.00	139,087.84	127,651.61
04R7	65473QBF9	NISOURCE INC	SR UNSECURED 05/47 4.375	4.375 05/15/2047	
			310,000.00	319,272.01	267,093.07
			310,000.00	319,272.01	267,093.07
04R5	65473QBG7	NISOURCE INC	SR UNSECURED 03/48 3.95	3.950 03/30/2048	
			135,000.00	107,758.35	108,339.46
			135,000.00	107,758.35	108,339.46
04R6	654902AC9	NOKIA OYJ	SR UNSECURED 05/39 6.625	6.625 05/15/2039	
			460,000.00	512,472.68	472,200.12
			460,000.00	512,472.68	472,200.12
04R5	655844BX5	NORFOLK SOUTHERN CORP	SR UNSECURED 11/47 3.942	3.942 11/01/2047	
			275,000.00	259,955.24	223,044.16
			200,000.00	183,849.74	162,213.93
04R7	655844BX5		75,000.00	76,105.50	60,830.23
04R5	655844BY3	NORFOLK SOUTHERN CORP	SR UNSECURED 02/48 4.15	4.150 02/28/2048	
			75,000.00	62,437.91	63,008.53
			75,000.00	62,437.91	63,008.53
04R6	655844CB2	NORFOLK SOUTHERN CORP	SR UNSECURED 12/49 5.1	5.100 12/31/2049	
			600,000.00	604,493.59	543,056.98
			600,000.00	604,493.59	543,056.98
04R5	655844CF3	NORFOLK SOUTHERN CORP	SR UNSECURED 05/50 3.05	3.050 05/15/2050	
			1,110,000.00	762,713.15	758,820.83
			185,000.00	121,900.90	126,470.14
04SL	655844CF3		925,000.00	640,812.25	632,350.69
04R5	655844CH9	NORFOLK SOUTHERN CORP	SR UNSECURED 05/55 3.155	3.155 05/15/2055	
			65,000.00	49,497.35	43,693.88
			65,000.00	49,497.35	43,693.88
		NORFOLK SOUTHERN CORP	SR UNSECURED 08/51 2.9	2.900 08/25/2051	
			340,000.00	216,087.60	221,993.96

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	655844CL0	340,000.00		216,087.60	221,993.96
	NORFOLK SOUTHERN CORP	SR UNSECURED 06/53 4.55	4.550	06/01/2053	
		95,000.00		80,669.25	83,682.25
04R5	655844CP1	95,000.00		80,669.25	83,682.25
	NORFOLK SOUTHERN CORP	SR UNSECURED 03/64 5.95	5.950	03/15/2064	
		95,000.00		94,734.95	102,336.02
04R7	655844CU0	95,000.00		94,734.95	102,336.02
	NORTHROP GRUMMAN CORP	SR UNSECURED 06/43 4.75	4.750	06/01/2043	
		510,000.00		591,037.02	476,320.81
04R7	666807BH4	510,000.00		591,037.02	476,320.81
	NORTHROP GRUMMAN CORP	SR UNSECURED 10/47 4.03	4.030	10/15/2047	
		955,000.00		863,700.95	789,531.94
04R5	666807BP6	445,000.00		360,101.35	367,897.08
04R7	666807BP6	510,000.00		503,599.60	421,634.86
	NORTHROP GRUMMAN CORP	SR UNSECURED 05/40 5.15	5.150	05/01/2040	
		360,000.00		388,865.65	356,516.95
04R5	666807BT8	155,000.00		187,762.37	153,500.35
04R7	666807BT8	205,000.00		201,103.28	203,016.60
	NORTHROP GRUMMAN CORP	SR UNSECURED 05/50 5.25	5.250	05/01/2050	
		105,000.00		102,829.20	103,185.08
04R5	666807BU5	105,000.00		102,829.20	103,185.08
	NORTHROP GRUMMAN CORP	SR UNSECURED 03/53 4.95	4.950	03/15/2053	
		375,000.00		371,027.94	353,382.53
04R5	666807CJ9	95,000.00		92,178.74	89,523.57
04SL	666807CJ9	280,000.00		278,849.20	263,858.96
	NORTHROP GRUMMAN CORP	SR UNSECURED 06/34 4.9	4.900	06/01/2034	
		476,000.00		467,593.18	475,159.56
04R6	666807CL4	476,000.00		467,593.18	475,159.56
	NORTHROP GRUMMAN CORP	SR UNSECURED 06/54 5.2	5.200	06/01/2054	
		522,000.00		517,870.77	510,820.83
04R6	666807CM2	522,000.00		517,870.77	510,820.83
	NUTRIEN LTD	SR UNSECURED 01/45 5.25	5.250	01/15/2045	
		1,001,000.00		1,089,896.81	962,237.97
04SL	67077MAS7	1,001,000.00		1,089,896.81	962,237.97
	NUTRIEN LTD	SR UNSECURED 03/53 5.8	5.800	03/27/2053	
		150,000.00		149,050.50	156,354.17
04SL	67077MBB3	150,000.00		149,050.50	156,354.17

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 06/45 4.625	4.625 06/15/2045	
		55,000.00		42,746.00	43,382.17
04R5	674599CF0	55,000.00		42,746.00	43,382.17
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 04/46 4.4	4.400 04/15/2046	
		1,230,000.00		975,300.67	962,370.94
04R5	674599CJ2	180,000.00		141,251.65	140,834.77
04R7	674599CJ2	50,000.00		36,952.50	39,120.77
04SL	674599CJ2	1,000,000.00		797,096.52	782,415.40
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 09/36 6.45	6.450 09/15/2036	
		305,000.00		306,979.64	320,462.21
04R6	674599DF9	305,000.00		306,979.64	320,462.21
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 06/39 7.95	7.950 06/15/2039	
		95,000.00		105,419.80	111,390.16
04R5	674599DH5	75,000.00		84,024.00	87,939.60
04R7	674599DH5	20,000.00		21,395.80	23,450.56
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 03/40 6.2	6.200 03/15/2040	
		255,000.00		252,781.59	261,059.58
04R5	674599DJ1	115,000.00		115,875.05	117,732.75
04R7	674599DJ1	140,000.00		136,906.54	143,326.83
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 03/46 6.6	6.600 03/15/2046	
		755,000.00		773,579.09	795,201.49
04R6	674599DL6	720,000.00		738,562.25	758,337.84
04R7	674599DL6	35,000.00		35,016.84	36,863.65
		OCCIDENTAL PETROLEUM COR	SR UNSECURED 10/54 6.05	6.050 10/01/2054	
		125,000.00		127,213.75	123,470.33
04R7	674599EM3	125,000.00		127,213.75	123,470.33
		OGLETHORPE POWER CORP	1ST MORTGAGE 09/50 5.25	5.250 09/01/2050	
		580,000.00		634,300.66	548,706.52
04R5	677050AH9	45,000.00		41,184.45	42,572.06
04R6	677050AH9	240,000.00		271,344.96	227,050.97
04R7	677050AH9	295,000.00		321,771.25	279,083.49
		OGLETHORPE POWER CORP	1ST MORTGAGE 10/48 5.05	5.050 10/01/2048	
		610,000.00		611,239.96	565,045.87
04R5	677050AN6	50,000.00		51,447.50	46,315.24
04R7	677050AN6	560,000.00		559,792.46	518,730.63
		OGLETHORPE POWER CORP	1ST MORTGAGE 08/50 3.75	3.750 08/01/2050	
		105,000.00		69,219.15	79,155.24
04R6	677050AQ9	105,000.00		69,219.15	79,155.24

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		OGLETHORPE POWER CORP	1ST MORTGAGE 04/47 4.5	4.500 04/01/2047	
			475,000.00	463,814.95	408,337.73
04R5	677050AS5		240,000.00	229,858.35	206,318.01
04R7	677050AS5		235,000.00	233,956.60	202,019.72
		OGLETHORPE POWER CORP	1ST MORTGAGE 144A 06/54 5.8	5.800 06/01/2054	
			40,000.00	39,894.40	41,358.86
04R5	677050AV8		40,000.00	39,894.40	41,358.86
		OGLETHORPE POWER CORP	1ST MORTGAGE 11/40 5.375	5.375 11/01/2040	
			300,000.00	355,160.00	293,359.73
04R7	677052AA0		300,000.00	355,160.00	293,359.73
		OHIO POWER COMPANY	SR UNSECURED 06/49 4	4.000 06/01/2049	
			15,000.00	16,994.40	11,912.87
04R5	677415CR0		15,000.00	16,994.40	11,912.87
		ONEOK PARTNERS LP	COMPANY GUAR 10/37 6.85	6.850 10/15/2037	
			850,000.00	946,747.00	945,626.89
04SL	68268NAD5		850,000.00	946,747.00	945,626.89
		ONEOK PARTNERS LP	COMPANY GUAR 02/41 6.125	6.125 02/01/2041	
			480,000.00	518,621.20	497,111.24
04SL	68268NAG8		480,000.00	518,621.20	497,111.24
		ONEOK PARTNERS LP	COMPANY GUAR 09/43 6.2	6.200 09/15/2043	
			20,000.00	19,962.00	20,787.25
04SL	68268NAM5		20,000.00	19,962.00	20,787.25
		ONEOK INC	COMPANY GUAR 06/35 6	6.000 06/15/2035	
			800,000.00	901,128.00	842,352.18
04SL	682680AN3		800,000.00	901,128.00	842,352.18
		ONEOK INC	COMPANY GUAR 09/49 4.45	4.450 09/01/2049	
			75,000.00	55,917.56	62,036.21
04R5	682680AZ6		75,000.00	55,917.56	62,036.21
		ONEOK INC	COMPANY GUAR 03/50 4.5	4.500 03/15/2050	
			405,000.00	404,400.60	336,136.09
04SL	682680BC6		405,000.00	404,400.60	336,136.09
		ONEOK INC	COMPANY GUAR 09/53 6.625	6.625 09/01/2053	
			500,000.00	527,051.00	555,548.29
04SL	682680BN2		500,000.00	527,051.00	555,548.29
		ONEOK INC	COMPANY GUAR 10/43 5.15	5.150 10/15/2043	
			40,000.00	36,019.20	37,640.60
04R5	682680BV4		40,000.00	36,019.20	37,640.60

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ONEOK INC	COMPANY GUAR 10/47 4.2	4.200	10/03/2047	
		80,000.00		53,676.80	62,945.78
04R5	682680BY8	80,000.00		53,676.80	62,945.78
	ONEOK INC	COMPANY GUAR 03/50 3.95	3.950	03/01/2050	
		265,000.00		191,657.30	203,183.00
04R5	682680CA9	265,000.00		191,657.30	203,183.00
	ONEOK INC	COMPANY GUAR 11/54 5.7	5.700	11/01/2054	
		129,000.00		128,637.51	128,354.16
04R5	682680CF8	129,000.00		128,637.51	128,354.16
	ONEOK INC	COMPANY GUAR 11/64 5.85	5.850	11/01/2064	
		150,000.00		149,547.00	149,268.11
04R5	682680CG6	150,000.00		149,547.00	149,268.11
	ORACLE CORP	SR UNSECURED 07/40 5.375	5.375	07/15/2040	
		105,000.00		106,308.30	104,659.03
04R5	68389XAM7	105,000.00		106,308.30	104,659.03
	ORACLE CORP	SR UNSECURED 07/44 4.5	4.500	07/08/2044	
		60,000.00		48,432.60	52,904.98
04R5	68389XAW5	60,000.00		48,432.60	52,904.98
	ORACLE CORP	SR UNSECURED 05/45 4.125	4.125	05/15/2045	
		2,045,000.00		1,898,054.20	1,690,132.15
04R5	68389XBF1	50,000.00		42,199.50	41,323.52
04R6	68389XBF1	950,000.00		975,329.90	785,146.97
04R7	68389XBF1	295,000.00		301,532.30	243,808.79
04SL	68389XBF1	750,000.00		578,992.50	619,852.87
	ORACLE CORP	SR UNSECURED 05/55 4.375	4.375	05/15/2055	
		150,000.00		111,885.00	124,265.53
04SL	68389XBG9	150,000.00		111,885.00	124,265.53
	ORACLE CORP	SR UNSECURED 07/36 3.85	3.850	07/15/2036	
		225,000.00		214,054.35	198,453.82
04R5	68389XBH7	125,000.00		103,616.35	110,252.12
04R7	68389XBH7	100,000.00		110,438.00	88,201.70
	ORACLE CORP	SR UNSECURED 07/46 4	4.000	07/15/2046	
		1,076,000.00		948,110.79	865,485.46
04R5	68389XBJ3	75,000.00		61,743.00	60,326.59
04R6	68389XBJ3	610,000.00		543,650.41	490,656.26
04R7	68389XBJ3	200,000.00		202,953.13	160,870.90
04SL	68389XBJ3	191,000.00		139,764.25	153,631.71

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ORACLE CORP	SR UNSECURED 11/37 3.8	3.800	11/15/2037	
		355,000.00		326,323.79	305,607.44
04R5	68389XBP9	40,000.00		30,111.03	34,434.64
04R7	68389XBP9	315,000.00		296,212.76	271,172.80
	ORACLE CORP	SR UNSECURED 11/47 4	4.000	11/15/2047	
		568,000.00		454,338.49	453,360.99
04R5	68389XBQ7	155,000.00		156,591.03	123,716.47
04R6	68389XBQ7	293,000.00		205,390.22	233,864.03
04R7	68389XBQ7	120,000.00		92,357.24	95,780.49
	ORACLE CORP	SR UNSECURED 04/40 3.6	3.600	04/01/2040	
		1,925,000.00		1,758,172.90	1,564,061.42
04R5	68389XBW4	815,000.00		770,115.68	662,187.04
04R6	68389XBW4	1,110,000.00		988,057.22	901,874.38
	ORACLE CORP	SR UNSECURED 04/50 3.6	3.600	04/01/2050	
		2,505,000.00		1,913,951.15	1,851,862.13
04R5	68389XBX2	540,000.00		390,915.40	399,203.81
04R6	68389XBX2	950,000.00		775,028.25	702,303.00
04R7	68389XBX2	155,000.00		117,802.30	114,586.28
04SL	68389XBX2	860,000.00		630,205.20	635,769.04
	ORACLE CORP	SR UNSECURED 04/60 3.85	3.850	04/01/2060	
		220,000.00		156,710.56	160,532.17
04R5	68389XBY0	220,000.00		156,710.56	160,532.17
	ORACLE CORP	SR UNSECURED 03/41 3.65	3.650	03/25/2041	
		595,000.00		499,537.49	481,252.30
04R5	68389XBZ7	100,000.00		83,652.52	80,882.74
04R7	68389XBZ7	495,000.00		415,884.97	400,369.56
	ORACLE CORP	SR UNSECURED 03/51 3.95	3.950	03/25/2051	
		1,560,000.00		1,169,512.17	1,217,292.65
04R5	68389XCA1	555,000.00		406,987.12	433,075.27
04R7	68389XCA1	395,000.00		300,716.84	308,224.74
04SL	68389XCA1	610,000.00		461,808.21	475,992.64
	ORACLE CORP	SR UNSECURED 03/61 4.1	4.100	03/25/2061	
		140,000.00		105,659.50	106,521.98
04R5	68389XCB9	140,000.00		105,659.50	106,521.98
	ORACLE CORP	SR UNSECURED 11/52 6.9	6.900	11/09/2052	
		1,935,000.00		1,961,418.34	2,271,740.46
04R7	68389XCK9	295,000.00		305,204.54	346,337.69
04SL	68389XCK9	1,640,000.00		1,656,213.80	1,925,402.77

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375	5.375	09/27/2054	
		210,000.00		204,698.30	203,996.17
		210,000.00		204,698.30	203,996.17
04R5	68389XCV5	ORACLE CORP SR UNSECURED 09/64 5.5	5.500	09/27/2064	
		550,000.00		543,608.15	532,826.61
		400,000.00		395,845.67	387,510.26
04R7	68389XCV5	150,000.00		147,762.48	145,316.35
04SL	690742AB7	OWENS CORNING SR UNSECURED 12/36 7	7.000	12/01/2036	
		250,000.00		312,100.97	287,066.94
		250,000.00		312,100.97	287,066.94
04R5	690742AH4	OWENS CORNING SR UNSECURED 01/48 4.4	4.400	01/30/2048	
		20,000.00		23,515.60	16,799.90
		20,000.00		23,515.60	16,799.90
04R5	69352PAM5	PPL CAPITAL FUNDING INC COMPANY GUAR 09/47 4	4.000	09/15/2047	
		20,000.00		19,936.20	15,074.07
		20,000.00		19,936.20	15,074.07
04R5	69352PAT0	PPL CAPITAL FUNDING INC COMPANY GUAR 09/34 5.25	5.250	09/01/2034	
		135,000.00		134,881.64	136,515.21
		135,000.00		134,881.64	136,515.21
04R5	694308GY7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/41 4.5	4.500	12/15/2041	
		85,000.00		59,288.35	72,659.14
		85,000.00		59,288.35	72,659.14
04R5	694308GZ4	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/42 4.45	4.450	04/15/2042	
		1,780,000.00		1,900,344.28	1,531,470.50
		55,000.00		40,783.05	47,320.72
04R6	694308GZ4	625,000.00		672,397.23	537,735.43
04SL	694308GZ4	1,100,000.00		1,187,164.00	946,414.35
04R5	694308HA8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/42 3.75	3.750	08/15/2042	
		150,000.00		103,239.20	117,548.20
		150,000.00		103,239.20	117,548.20
04R5	694308HD2	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/43 4.6	4.600	06/15/2043	
		130,000.00		97,260.10	112,832.08
		130,000.00		97,260.10	112,832.08
04R5	694308HH3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/44 4.75	4.750	02/15/2044	
		410,000.00		331,071.52	359,460.96
		340,000.00		272,111.92	298,089.58
04SL	694308HH3	70,000.00		58,959.60	61,371.38

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R5	694308HL4	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/45 4.3 145,000.00	4.300	03/15/2045 108,153.70	120,046.77
		145,000.00		108,153.70	120,046.77
04R5	694308HN0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/46 4.25 65,000.00	4.250	03/15/2046 50,492.00	53,056.91
		65,000.00		50,492.00	53,056.91
04R5	694308HR1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/46 4 100,000.00	4.000	12/01/2046 76,149.00	77,981.39
		100,000.00		76,149.00	77,981.39
04R5	694308HY6	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/47 3.95 1,980,000.00	3.950	12/01/2047 2,043,777.78	1,529,424.90
		270,000.00		276,124.28	208,557.94
04SL	694308HY6	1,710,000.00		1,767,653.50	1,320,866.96
04R7	694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3 420,000.00	3.300	08/01/2040 404,421.43	322,335.56
		210,000.00		195,471.43	161,167.78
04SL	694308JH1	210,000.00		208,950.00	161,167.78
04R5	694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5 445,000.00	3.500	08/01/2050 374,591.31	320,107.74
		185,000.00		126,035.05	133,078.50
04R7	694308JJ7	260,000.00		248,556.26	187,029.24
04R5	694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95 765,000.00	4.950	07/01/2050 635,741.52	685,531.34
		270,000.00		233,481.97	241,952.24
04R7	694308JN8	495,000.00		402,259.55	443,579.10
04R6	694308JQ1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5 1,112,000.00	4.500	07/01/2040 890,637.33	984,355.02
		385,000.00		284,823.50	340,806.37
04R7	694308JQ1	422,000.00		342,398.77	373,559.19
04SL	694308JQ1	305,000.00		263,415.06	269,989.46
04R6	694308JU2	PACIFIC GAS + ELECTRIC SR SECURED 06/41 4.2 905,000.00	4.200	06/01/2041 887,780.61	758,305.04
		670,000.00		659,546.10	561,397.10
04R7	694308JU2	235,000.00		228,234.51	196,907.94
04R7	694308KD8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/52 5.25 15,000.00	5.250	03/01/2052 13,473.15	13,928.14
		15,000.00		13,473.15	13,928.14

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		PACIFIC GAS + ELECTRIC	1ST MORTGAGE 01/53 6.75	6.750 01/15/2053	
		1,117,000.00		1,152,761.08	1,254,786.07
04R7	694308KH9	1,117,000.00		1,152,761.08	1,254,786.07
		PACIFIC GAS + ELECTRIC	1ST MORTGAGE 04/53 6.7	6.700 04/01/2053	
		165,000.00		164,407.65	185,351.20
04R7	694308KK2	165,000.00		164,407.65	185,351.20
		PACIFIC GAS + ELECTRIC	1ST MORTGAGE 10/54 5.9	5.900 10/01/2054	
		190,000.00		189,086.10	195,053.11
04R7	694308KT3	190,000.00		189,086.10	195,053.11
		SUNCOR ENERGY INC	SR UNSECURED 05/38 6.8	6.800 05/15/2038	
		1,159,000.00		1,342,320.73	1,276,243.96
04R5	71644EAJ1	101,000.00		138,890.64	111,217.12
04R6	71644EAJ1	52,000.00		53,711.48	57,260.30
04R7	71644EAJ1	39,000.00		52,575.88	42,945.22
04SL	71644EAJ1	967,000.00		1,097,142.73	1,064,821.32
		PETROLEOS MEXICANOS	COMPANY GUAR 01/50 7.69	7.690 01/23/2050	
		540,000.00		393,200.16	422,933.40
04R6	71654QDD1	540,000.00		393,200.16	422,933.40
		PHILLIPS 66	COMPANY GUAR 02/45 4.68	4.680 02/15/2045	
		2,015,000.00		1,900,006.73	1,775,454.87
04R5	718547AM4	85,000.00		80,164.59	74,895.12
04SL	718547AM4	1,930,000.00		1,819,842.14	1,700,559.75
		PHILLIPS 66	COMPANY GUAR 10/46 4.9	4.900 10/01/2046	
		150,000.00		134,145.73	135,174.69
04R5	718547AP7	150,000.00		134,145.73	135,174.69
		PHILLIPS 66 CO	COMPANY GUAR 03/55 5.5	5.500 03/15/2055	
		200,000.00		199,617.50	195,201.83
04R5	718547AX0	200,000.00		199,617.50	195,201.83
		PIEDMONT NATURAL GAS CO	SR UNSECURED 02/35 5.1	5.100 02/15/2035	
		150,000.00		149,914.50	148,806.96
04R6	720186AR6	150,000.00		149,914.50	148,806.96
		PLAINS ALL AMER PIPELINE	SR UNSECURED 06/42 5.15	5.150 06/01/2042	
		65,000.00		57,435.30	60,156.99
04R5	72650RBA9	65,000.00		57,435.30	60,156.99
		PROGRESS ENERGY INC	SR UNSECURED 12/39 6	6.000 12/01/2039	
		783,000.00		953,511.39	825,081.14
04SL	743263AP0	783,000.00		953,511.39	825,081.14

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	744320BP6	PRUDENTIAL FINANCIAL INC	JR SUBORDINA 03/54 VAR	1.000 03/15/2054	
			130,000.00	130,075.48	134,265.82
			130,000.00	130,075.48	134,265.82
04R5	74834LBG4	QUEST DIAGNOSTICS INC	SR UNSECURED 12/34 5	5.000 12/15/2034	
			120,000.00	119,530.80	118,838.94
			120,000.00	119,530.80	118,838.94
04R5	75513EAC5	RTX CORP	SR UNSECURED 07/50 3.125	3.125 07/01/2050	
			145,000.00	102,232.25	99,955.94
			75,000.00	51,366.75	51,701.35
04R7	75513EAC5		70,000.00	50,865.50	48,254.59
04R5	75513ECA7	RTX CORP	SR UNSECURED 10/40 4.875	4.875 10/15/2040	
			410,000.00	383,542.13	390,647.47
			110,000.00	105,980.64	104,807.86
04SL	75513ECA7		300,000.00	277,561.49	285,839.61
04R5	75513ECB5	RTX CORP	SR UNSECURED 12/41 4.7	4.700 12/15/2041	
			130,000.00	117,035.10	120,428.07
			130,000.00	117,035.10	120,428.07
04R5	75513ECJ8	RTX CORP	SR UNSECURED 12/43 4.8	4.800 12/15/2043	
			50,000.00	66,644.00	46,329.59
			50,000.00	66,644.00	46,329.59
04R5	75513ECK5	RTX CORP	SR UNSECURED 04/47 4.35	4.350 04/15/2047	
			335,000.00	425,145.95	289,224.42
			335,000.00	425,145.95	289,224.42
04R5	75513ECL3	RTX CORP	SR UNSECURED 09/51 2.82	2.820 09/01/2051	
			135,000.00	84,918.60	86,658.97
			135,000.00	84,918.60	86,658.97
04R5	75513ECP4	RTX CORP	SR UNSECURED 03/52 3.03	3.030 03/15/2052	
			220,000.00	163,032.22	146,672.86
			150,000.00	95,786.09	100,004.22
04R7	75513ECP4		70,000.00	67,246.13	46,668.64
04R6	75513ECR0	RTX CORP	SR UNSECURED 02/33 5.15	5.150 02/27/2033	
			164,000.00	158,981.60	166,262.41
			164,000.00	158,981.60	166,262.41
04R6	75513ECS8	RTX CORP	SR UNSECURED 02/53 5.375	5.375 02/27/2053	
			250,000.00	245,733.00	248,952.12
			190,000.00	189,661.80	189,203.61
04R7	75513ECS8		60,000.00	56,071.20	59,748.51

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	RTX CORP	SR UNSECURED 03/54 6.4	6.400	03/15/2054	
		567,000.00		566,092.99	647,236.13
04R6	75513ECX7	155,000.00		154,418.75	176,934.04
04R7	75513ECX7	121,000.00		121,765.49	138,122.70
04SL	75513ECX7	291,000.00		289,908.75	332,179.39
	REGENCY CENTERS LP	COMPANY GUAR 03/49 4.65	4.650	03/15/2049	
		425,000.00		438,156.95	377,103.03
04R7	75884RAY9	425,000.00		438,156.95	377,103.03
	REGENERON PHARMACEUTICAL	SR UNSECURED 09/50 2.8	2.800	09/15/2050	
		60,000.00		39,729.62	37,529.28
04R5	75886FAF4	60,000.00		39,729.62	37,529.28
	REYNOLDS AMERICAN INC	COMPANY GUAR 06/37 7.25	7.250	06/15/2037	
		265,000.00		332,713.14	299,075.03
04R5	761713AT3	45,000.00		42,119.10	50,786.33
04R6	761713AT3	220,000.00		290,594.04	248,288.70
	REYNOLDS AMERICAN INC	COMPANY GUAR 09/43 6.15	6.150	09/15/2043	
		210,000.00		258,236.62	215,858.26
04R7	761713AZ9	210,000.00		258,236.62	215,858.26
	REYNOLDS AMERICAN INC	COMPANY GUAR 08/35 5.7	5.700	08/15/2035	
		370,000.00		375,441.54	380,238.08
04R5	761713BA3	85,000.00		91,701.24	87,351.99
04SL	761713BA3	285,000.00		283,740.30	292,886.09
	REYNOLDS AMERICAN INC	COMPANY GUAR 08/45 5.85	5.850	08/15/2045	
		270,000.00		301,868.27	266,964.53
04R5	761713BB1	65,000.00		56,774.25	64,269.24
04R7	761713BB1	205,000.00		245,094.02	202,695.29
	REYNOLDS AMERICAN INC	COMPANY GUAR 05/40 8.125	8.125	05/01/2040	
		1,790,000.00		2,447,352.32	2,156,179.39
04R6	761713BV7	1,790,000.00		2,447,352.32	2,156,179.39
	REYNOLDS AMERICAN INC	COMPANY GUAR 08/41 7	7.000	08/04/2041	
		945,000.00		1,120,495.95	1,043,466.09
04R6	761713BW5	945,000.00		1,120,495.95	1,043,466.09
	ROGERS COMMUNICATIONS IN	COMPANY GUAR 10/43 5.45	5.450	10/01/2043	
		775,000.00		736,428.25	758,348.58
04SL	775109AZ4	775,000.00		736,428.25	758,348.58
	ROGERS COMMUNICATIONS IN	COMPANY GUAR 03/42 4.5	4.500	03/15/2042	
		1,400,000.00		1,174,278.00	1,232,523.39
04SL	775109CJ8	1,400,000.00		1,174,278.00	1,232,523.39

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ROPER TECHNOLOGIES INC	SR UNSECURED 10/34 4.9	4.900	10/15/2034	
		210,000.00		208,981.50	206,182.82
04R5	776696AJ5	210,000.00		208,981.50	206,182.82
	ROYALTY PHARMA PLC	COMPANY GUAR 09/40 3.3	3.300	09/02/2040	
		220,000.00		163,941.02	165,131.71
04R5	78081BAL7	220,000.00		163,941.02	165,131.71
	ROYALTY PHARMA PLC	COMPANY GUAR 09/50 3.55	3.550	09/02/2050	
		65,000.00		44,935.15	45,793.26
04R5	78081BAM5	65,000.00		44,935.15	45,793.26
	ROYALTY PHARMA PLC	COMPANY GUAR 09/51 3.35	3.350	09/02/2051	
		40,000.00		26,218.40	26,645.11
04R5	78081BAP8	40,000.00		26,218.40	26,645.11
	AT+T INC	SR UNSECURED 09/34 6.15	6.150	09/15/2034	
		280,000.00		355,552.40	298,539.23
04R6	78387GAQ6	280,000.00		355,552.40	298,539.23
	SABAL TRAIL TRANS	SR UNSECURED 144A 05/38 4.682	4.682	05/01/2038	
		615,000.00		618,633.29	560,615.48
04R5	78516FAB5	165,000.00		165,126.44	150,409.03
04R7	78516FAB5	450,000.00		453,506.85	410,206.45
	SASOL FINANCING USA LLC	COMPANY GUAR 09/28 6.5	6.500	09/27/2028	
		850,000.00		848,886.50	826,326.99
04SL	80386WAB1	850,000.00		848,886.50	826,326.99
	SEMPRA	SR UNSECURED 10/39 6	6.000	10/15/2039	
		1,000,000.00		1,036,634.00	1,053,843.95
04SL	816851AP4	1,000,000.00		1,036,634.00	1,053,843.95
	SEMPRA	SR UNSECURED 02/38 3.8	3.800	02/01/2038	
		560,000.00		542,578.92	480,327.76
04R6	816851BH1	335,000.00		320,013.42	287,338.93
04R7	816851BH1	225,000.00		222,565.50	192,988.83
	SEMPRA	SR UNSECURED 02/48 4	4.000	02/01/2048	
		227,000.00		187,130.33	181,594.97
04R5	816851BJ7	200,000.00		160,546.60	159,995.57
04R7	816851BJ7	27,000.00		26,583.73	21,599.40
	SHERWIN WILLIAMS CO	SR UNSECURED 08/45 4.55	4.550	08/01/2045	
		60,000.00		71,673.00	53,407.30
04R5	824348AS5	60,000.00		71,673.00	53,407.30

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	83272GAB7	SMURFIT KAPPA TREASURY	COMPANY GUAR 144A 04/54 5.777	5.777 04/03/2054	
			215,000.00	216,919.95	222,507.80
			215,000.00	216,919.95	222,507.80
04R5	83368RBY7	SOCIETE GENERALE	SUBORDINATED 144A 01/55 VAR	1.000 01/19/2055	
			250,000.00	250,300.60	251,490.60
			250,000.00	250,300.60	251,490.60
04R5	83444MAG6	SOLVENTUM CORP	COMPANY GUAR 144A 03/34 5.6	5.600 03/23/2034	
			115,000.00	114,564.35	116,759.69
			115,000.00	114,564.35	116,759.69
04R7	83444MAJ0	SOLVENTUM CORP	COMPANY GUAR 144A 04/54 5.9	5.900 04/30/2054	
			1,005,000.00	1,040,161.45	1,028,533.10
			1,005,000.00	1,040,161.45	1,028,533.10
04R5	83444MAL5	SOLVENTUM CORP	COMPANY GUAR 144A 05/64 6	6.000 05/15/2064	
			510,000.00	505,559.62	519,582.52
			110,000.00	105,935.07	112,066.82
04R7	83444MAL5		400,000.00	399,624.55	407,515.70
04R5	842587CW5	SOUTHERN CO	SR UNSECURED 07/36 4.25	4.250 07/01/2036	
			130,000.00	135,605.47	120,454.33
			130,000.00	135,605.47	120,454.33
04R5	84265VAA3	SOUTHERN COPPER CORP	SR UNSECURED 07/35 7.5	7.500 07/27/2035	
			300,000.00	422,948.29	345,373.80
			300,000.00	422,948.29	345,373.80
04R7	84346LAA8	SOUTHERN NATURAL GAS	SR UNSECURED 144A 03/47 4.8	4.800 03/15/2047	
			210,000.00	209,137.79	182,964.56
			210,000.00	209,137.79	182,964.56
04R5	845437BN1	SOUTHWESTERN ELEC POWER	SR UNSECURED 04/45 3.9	3.900 04/01/2045	
			80,000.00	87,717.60	62,848.81
			80,000.00	87,717.60	62,848.81
04R5	845437BQ4	SOUTHWESTERN ELEC POWER	SR UNSECURED 02/48 3.85	3.850 02/01/2048	
			90,000.00	94,068.32	68,638.43
			90,000.00	94,068.32	68,638.43
04R5	845437BT8	SOUTHWESTERN ELEC POWER	SR UNSECURED 11/51 3.25	3.250 11/01/2051	
			160,000.00	159,422.40	108,238.55
			160,000.00	159,422.40	108,238.55
04R5	84756NAG4	SPECTRA ENERGY PARTNERS	COMPANY GUAR 03/45 4.5	4.500 03/15/2045	
			335,000.00	371,351.90	287,294.73
			65,000.00	54,245.00	55,743.75

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SL	84756NAG4	270,000.00		317,106.90	231,550.98
	SPRINT CAPITAL CORP	COMPANY GUAR 03/32 8.75	8.750	03/15/2032	
		492,000.00		588,043.88	597,897.68
04R6	852060AT9	492,000.00		588,043.88	597,897.68
	STARBUCKS CORP	SR UNSECURED 12/47 3.75	3.750	12/01/2047	
		60,000.00		47,524.20	46,158.13
04R5	855244AM1	60,000.00		47,524.20	46,158.13
	STARBUCKS CORP	SR UNSECURED 08/49 4.45	4.450	08/15/2049	
		85,000.00		72,107.25	73,568.15
04R5	855244AU3	85,000.00		72,107.25	73,568.15
	STARBUCKS CORP	SR UNSECURED 03/50 3.35	3.350	03/12/2050	
		50,000.00		36,201.00	35,376.83
04R5	855244AX7	50,000.00		36,201.00	35,376.83
	SUMITOMO MITSUI FINL GRP	SUBORDINATED 07/44 5.836	5.836	07/09/2044	
		275,000.00		278,587.00	289,334.48
04R5	86562MDQ0	275,000.00		278,587.00	289,334.48
	SUN COMMUNITIES OPER LP	COMPANY GUAR 04/32 4.2	4.200	04/15/2032	
		370,000.00		363,611.24	344,189.40
04R7	866677AH0	370,000.00		363,611.24	344,189.40
	SUN COMMUNITIES OPER LP	COMPANY GUAR 01/33 5.7	5.700	01/15/2033	
		130,000.00		129,647.70	132,273.19
04R7	866677AJ6	130,000.00		129,647.70	132,273.19
	SUNCOR ENERGY INC	SR UNSECURED 06/39 6.85	6.850	06/01/2039	
		200,000.00		223,620.17	223,992.21
04R6	86722TAB8	165,000.00		177,822.15	184,793.57
04R7	86722TAB8	35,000.00		45,798.02	39,198.64
	SUNCOR ENERGY INC	SR UNSECURED 11/47 4	4.000	11/15/2047	
		75,000.00		57,000.00	58,261.09
04R5	867224AB3	75,000.00		57,000.00	58,261.09
	SUNCOR ENERGY INC	SR UNSECURED 12/34 5.95	5.950	12/01/2034	
		505,000.00		602,407.90	534,474.87
04R5	867229AD8	45,000.00		52,249.05	47,626.47
04R6	867229AD8	460,000.00		550,158.85	486,848.40
	ENERGY TRANSFER LP	SR UNSECURED 01/43 4.95	4.950	01/15/2043	
		75,000.00		71,277.98	67,165.39
04R5	86765BAM1	75,000.00		71,277.98	67,165.39

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		ENERGY TRANSFER LP	COMPANY GUAR 05/45 5.35	5.350 05/15/2045	
		270,000.00		260,678.28	254,596.88
04R5	86765BAQ2	35,000.00		31,962.35	33,003.30
04R7	86765BAQ2	235,000.00		228,715.93	221,593.58
		ENERGY TRANSFER LP	SR UNSECURED 10/47 5.4	5.400 10/01/2047	
		645,000.00		640,362.29	606,830.09
04R5	86765BAV1	390,000.00		374,086.40	366,920.52
04R7	86765BAV1	255,000.00		266,275.89	239,909.57
		SYSCO CORPORATION	COMPANY GUAR 09/35 5.375	5.375 09/21/2035	
		70,000.00		91,641.20	71,930.53
04R5	871829AJ6	70,000.00		91,641.20	71,930.53
		SYSCO CORPORATION	COMPANY GUAR 10/45 4.85	4.850 10/01/2045	
		200,000.00		221,547.66	183,188.10
04R5	871829AY3	200,000.00		221,547.66	183,188.10
		SYSCO CORPORATION	COMPANY GUAR 03/48 4.45	4.450 03/15/2048	
		70,000.00		58,146.90	59,829.65
04R5	871829BH9	70,000.00		58,146.90	59,829.65
		SYSCO CORPORATION	COMPANY GUAR 02/50 3.3	3.300 02/15/2050	
		110,000.00		89,727.55	78,421.86
04R5	871829BJ5	110,000.00		89,727.55	78,421.86
		SYSCO CORPORATION	COMPANY GUAR 04/50 6.6	6.600 04/01/2050	
		250,000.00		278,441.60	283,819.04
04R5	871829BN6	250,000.00		278,441.60	283,819.04
		T MOBILE USA INC	COMPANY GUAR 04/50 4.5	4.500 04/15/2050	
		1,770,000.00		1,837,189.00	1,530,387.95
04R5	87264AAZ8	65,000.00		54,774.85	56,200.69
04R6	87264AAZ8	205,000.00		169,044.15	177,248.32
04SL	87264AAZ8	1,500,000.00		1,613,370.00	1,296,938.94
		T MOBILE USA INC	COMPANY GUAR 02/41 3	3.000 02/15/2041	
		790,000.00		642,564.51	589,550.85
04R5	87264ABL8	165,000.00		120,323.70	123,134.04
04R7	87264ABL8	380,000.00		352,352.91	283,581.42
04SL	87264ABL8	245,000.00		169,887.90	182,835.39
		T MOBILE USA INC	COMPANY GUAR 02/51 3.3	3.300 02/15/2051	
		535,000.00		397,679.73	376,242.13
04R5	87264ABN4	535,000.00		397,679.73	376,242.13
		T MOBILE USA INC	COMPANY GUAR 11/60 3.6	3.600 11/15/2060	
		175,000.00		144,478.19	123,044.29

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	87264ABY0	175,000.00		144,478.19	123,044.29
	T MOBILE USA INC	COMPANY GUAR 10/52 3.4	3.400	10/15/2052	
		450,000.00		369,207.46	319,330.10
04R5	87264ACT0	450,000.00		369,207.46	319,330.10
	T MOBILE USA INC	COMPANY GUAR 01/54 5.75	5.750	01/15/2054	
		90,000.00		88,821.00	92,686.07
04R5	87264ADB8	90,000.00		88,821.00	92,686.07
	T MOBILE USA INC	COMPANY GUAR 06/54 6	6.000	06/15/2054	
		80,000.00		83,175.20	85,535.08
04R5	87264ADD4	80,000.00		83,175.20	85,535.08
	T MOBILE USA INC	COMPANY GUAR 01/55 5.5	5.500	01/15/2055	
		195,000.00		194,102.85	194,761.40
04R5	87264ADG7	45,000.00		43,940.25	44,944.94
04SL	87264ADG7	150,000.00		150,162.60	149,816.46
	T MOBILE USA INC	COMPANY GUAR 01/35 4.7	4.700	01/15/2035	
		170,000.00		169,750.10	164,859.42
04R5	87264ADM4	170,000.00		169,750.10	164,859.42
	T MOBILE USA INC	COMPANY GUAR 06/55 5.25	5.250	06/15/2055	
		150,000.00		149,671.50	144,389.99
04R5	87264ADN2	150,000.00		149,671.50	144,389.99
	TAKEDA PHARMACEUTICAL	SR UNSECURED 07/40 3.025	3.025	07/09/2040	
		745,000.00		753,250.39	564,020.29
04R6	874060AY2	745,000.00		753,250.39	564,020.29
	TAKEDA PHARMACEUTICAL	SR UNSECURED 07/50 3.175	3.175	07/09/2050	
		935,000.00		817,707.37	643,464.57
04R5	874060AZ9	190,000.00		129,447.24	130,757.51
04R6	874060AZ9	745,000.00		688,260.13	512,707.06
	TAKEDA PHARMACEUTICAL	SR UNSECURED 07/54 5.65	5.650	07/05/2054	
		310,000.00		308,667.00	316,618.83
04R6	874060BM7	310,000.00		308,667.00	316,618.83
	TAKEDA PHARMACEUTICAL	SR UNSECURED 07/64 5.8	5.800	07/05/2064	
		1,690,000.00		1,685,786.10	1,730,365.55
04R5	874060BN5	90,000.00		93,194.10	92,149.64
04R6	874060BN5	350,000.00		348,379.50	358,359.73
04SL	874060BN5	1,250,000.00		1,244,212.50	1,279,856.18
	TAMPA ELECTRIC CO	SR UNSECURED 06/48 4.3	4.300	06/15/2048	
		65,000.00		55,425.50	54,974.91
04R5	875127BE1	65,000.00		55,425.50	54,974.91

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	875127BG6	TAMPA ELECTRIC CO SR UNSECURED 06/50 3.625 45,000.00	3.625	06/15/2050 33,969.60	33,700.63
		45,000.00		33,969.60	33,700.63
04SL	87612GAD3	TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5 30,000.00	6.500	02/15/2053 29,352.90	32,985.65
		30,000.00		29,352.90	32,985.65
04SL	87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25 1,000,000.00	6.250	07/01/2052 1,049,570.00	1,059,386.46
		1,000,000.00		1,049,570.00	1,059,386.46
04R5	880451AU3	TENNESSEE GAS PIPELINE COMPANY GUAR 04/37 7.625 55,000.00	7.625	04/01/2037 66,431.20	64,402.41
		55,000.00		66,431.20	64,402.41
04R6	880451AW9	TENNESSEE GAS PIPELINE COMPANY GUAR 06/32 8.375 870,000.00	8.375	06/15/2032 1,169,808.50	1,011,774.58
		870,000.00		1,169,808.50	1,011,774.58
04R5	882384AE0	TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/48 4.15 445,000.00	4.150	01/15/2048 420,726.31	354,811.34
		175,000.00		169,726.08	139,532.55
		270,000.00		251,000.23	215,278.79
04SL	88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375 190,000.00	8.375	07/15/2033 264,538.90	218,160.88
		190,000.00		264,538.90	218,160.88
04R7	88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55 355,000.00	6.550	05/01/2037 413,899.58	352,737.61
		295,000.00		342,848.74	293,119.99
		60,000.00		71,050.84	59,617.62
04R6	88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3 1,640,000.00	7.300	07/01/2038 1,855,650.49	1,727,655.00
		1,590,000.00		1,794,890.76	1,674,982.59
		50,000.00		60,759.73	52,672.41
04R6	88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75 1,475,000.00	6.750	06/15/2039 1,745,288.60	1,492,939.96
		1,125,000.00		1,336,198.09	1,138,683.02
		350,000.00		409,090.51	354,256.94
04R5	88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875 750,000.00	5.875	11/15/2040 802,633.18	692,447.94
		655,000.00		718,056.58	604,737.87
		95,000.00		84,576.60	87,710.07

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		TIME WARNER CABLE LLC	SR SECURED 09/41 5.5	5.500 09/01/2041	
		1,180,000.00	1,281,491.17		1,039,032.74
04R5	88732JBB3	180,000.00	186,041.17		158,496.52
04SL	88732JBB3	1,000,000.00	1,095,450.00		880,536.22
		TIME WARNER CABLE LLC	SR SECURED 09/42 4.5	4.500 09/15/2042	
		210,000.00	194,630.73		164,115.25
04R7	88732JBD9	210,000.00	194,630.73		164,115.25
		TRANSCANADA PIPELINES	SR UNSECURED 03/36 5.85	5.850 03/15/2036	
		55,000.00	58,382.50		57,137.18
04R5	89352HAB5	55,000.00	58,382.50		57,137.18
		TRANSCANADA PIPELINES	SR UNSECURED 10/37 6.2	6.200 10/15/2037	
		160,000.00	183,559.90		170,783.54
04R5	89352HAD1	160,000.00	183,559.90		170,783.54
		TRANSCANADA PIPELINES	SR UNSECURED 03/34 5.6	5.600 03/31/2034	
		35,000.00	34,582.45		35,761.16
04R5	893526DF7	35,000.00	34,582.45		35,761.16
		TRANSCONT GAS PIPE LINE	SR UNSECURED 08/42 4.45	4.450 08/01/2042	
		1,575,000.00	1,372,561.58		1,408,531.21
04R7	893574AF0	260,000.00	231,596.13		232,519.44
04SL	893574AF0	1,315,000.00	1,140,965.45		1,176,011.77
		TYSON FOODS INC	SR UNSECURED 08/44 5.15	5.150 08/15/2044	
		90,000.00	79,223.60		84,904.90
04R5	902494AY9	90,000.00	79,223.60		84,904.90
		TYSON FOODS INC	SR UNSECURED 09/48 5.1	5.100 09/28/2048	
		90,000.00	78,735.05		84,483.59
04R5	902494BH5	90,000.00	78,735.05		84,483.59
		UBER TECHNOLOGIES INC	SR UNSECURED 09/54 5.35	5.350 09/15/2054	
		775,000.00	779,928.50		755,976.75
04SL	90353TAQ3	775,000.00	779,928.50		755,976.75
		UMASS MEM HEALTH CARE	UNSECURED 07/52 5.363	5.363 07/01/2052	
		195,000.00	195,000.00		187,308.58
04R5	90407JAA6	195,000.00	195,000.00		187,308.58
		UNITED AIRLINES INC	SR SECURED 144A 04/29 4.625	4.625 04/15/2029	
		350,000.00	350,000.00		336,372.53
04SL	90932LAH0	350,000.00	350,000.00		336,372.53
		RTX CORP	SR UNSECURED 07/38 6.125	6.125 07/15/2038	
		365,000.00	393,440.55		396,198.77

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04R6	913017BP3	365,000.00	393,440.55		396,198.77
	RTX CORP	SR UNSECURED 06/42 4.5	4.500	06/01/2042	
		2,925,000.00	3,342,894.16		2,642,478.53
04R6	913017BT5	1,540,000.00	1,916,674.33		1,391,253.65
04R7	913017BT5	1,080,000.00	1,176,534.63		975,684.38
04SL	913017BT5	305,000.00	249,685.20		275,540.50
	RTX CORP	SR UNSECURED 05/45 4.15	4.150	05/15/2045	
		635,000.00	619,079.55		535,716.29
04R5	913017CA5	130,000.00	134,735.10		109,674.20
04R6	913017CA5	505,000.00	484,344.45		426,042.09
	RTX CORP	SR UNSECURED 11/46 3.75	3.750	11/01/2046	
		105,000.00	77,669.74		82,934.92
04R6	913017CJ6	105,000.00	77,669.74		82,934.92
	RTX CORP	SR UNSECURED 05/47 4.05	4.050	05/04/2047	
		390,000.00	378,535.27		320,716.23
04R5	913017CP2	390,000.00	378,535.27		320,716.23
	RTX CORP	SR UNSECURED 11/38 4.45	4.450	11/16/2038	
		340,000.00	330,015.08		313,709.35
04R5	913017CW7	140,000.00	130,351.81		129,174.44
04R7	913017CW7	200,000.00	199,663.27		184,534.91
	RTX CORP	SR UNSECURED 11/48 4.625	4.625	11/16/2048	
		70,000.00	61,134.50		62,957.79
04R6	913017CX5	70,000.00	61,134.50		62,957.79
	UNUM GROUP	SR UNSECURED 06/51 4.125	4.125	06/15/2051	
		1,145,000.00	1,133,710.30		898,836.71
04SL	91529YAR7	1,145,000.00	1,133,710.30		898,836.71
	UNUM GROUP	SR UNSECURED 06/54 6	6.000	06/15/2054	
		290,000.00	294,990.80		303,543.30
04SL	91529YAT3	290,000.00	294,990.80		303,543.30
	VALE OVERSEAS LIMITED	COMPANY GUAR 06/54 6.4	6.400	06/28/2054	
		140,000.00	138,929.00		142,422.48
04R5	91911TAS2	140,000.00	138,929.00		142,422.48
	VALERO ENERGY CORP	SR UNSECURED 12/51 3.65	3.650	12/01/2051	
		185,000.00	140,768.60		132,446.99
04R5	91913YBD1	185,000.00	140,768.60		132,446.99
	VENTURE GLOBAL LNG INC	SR SECURED 144A 02/32 9.875	9.875	02/01/2032	
		370,000.00	406,600.00		411,448.90
04R6	92332YAD3	370,000.00	406,600.00		411,448.90

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85 140,000.00	3.850	11/01/2042 112,355.75	114,982.57
		140,000.00		112,355.75	114,982.57
04R5	92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012 60,000.00	5.012	08/21/2054 55,330.20	56,206.27
		60,000.00		55,330.20	56,206.27
04R7	92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272 335,000.00	4.272	01/15/2036 329,926.72	310,302.24
		335,000.00		329,926.72	310,302.24
04R5	92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672 150,000.00	4.672	03/15/2055 132,040.50	133,787.10
		150,000.00		132,040.50	133,787.10
04R5	92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125 74,000.00	4.125	08/15/2046 74,005.25	61,632.11
		74,000.00		74,005.25	61,632.11
04R5	92343VDR2	VERIZON COMMUNICATIONS SR UNSECURED 03/39 4.812 510,000.00	4.812	03/15/2039 631,827.12	487,621.48
		50,000.00		44,965.92	47,806.03
		460,000.00		586,861.20	439,815.45
04R6	92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25 885,000.00	5.250	03/16/2037 1,010,327.64	888,742.82
		885,000.00		1,010,327.64	888,742.82
04R5	92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65 2,515,000.00	2.650	11/20/2040 1,730,912.85	1,793,657.81
		635,000.00		446,948.05	452,871.85
		1,880,000.00		1,283,964.80	1,340,785.96
04R5	92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875 385,000.00	2.875	11/20/2050 254,007.05	250,734.90
		175,000.00		111,893.75	113,970.41
		210,000.00		142,113.30	136,764.49
04R5	92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987 1,402,000.00	2.987	10/30/2056 1,294,293.16	887,219.30
		594,000.00		484,424.63	375,897.48
		808,000.00		809,868.53	511,321.82
04R5	92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55 860,000.00	3.550	03/22/2051 824,575.84	639,207.04
		155,000.00		114,013.35	115,205.92
		705,000.00		710,562.49	524,001.12

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VERIZON COMMUNICATIONS	SR UNSECURED 03/41 3.4	3.400	03/22/2041	
		1,385,000.00		1,197,514.56	1,092,235.57
04R5	92343VGK4	500,000.00		369,562.31	394,308.87
04R7	92343VGK4	585,000.00		572,886.25	461,341.38
04SL	92343VGK4	300,000.00		255,066.00	236,585.32
	VERIZON COMMUNICATIONS	SR UNSECURED 09/41 2.85	2.850	09/03/2041	
		190,000.00		132,191.50	137,528.78
04R5	92343VGL2	190,000.00		132,191.50	137,528.78
	VERIZON COMMUNICATIONS	SR UNSECURED 03/32 2.355	2.355	03/15/2032	
		405,000.00		329,344.70	341,757.86
04R6	92343VGN8	405,000.00		329,344.70	341,757.86
	VERIZON COMMUNICATIONS	SR UNSECURED 03/52 3.875	3.875	03/01/2052	
		50,000.00		37,960.00	39,164.28
04R5	92343VGP3	50,000.00		37,960.00	39,164.28
	VERIZON COMMUNICATIONS	SR UNSECURED 144A 02/35 4.78	4.780	02/15/2035	
		170,000.00		170,330.55	165,758.21
04R5	92343VGX6	170,000.00		170,330.55	165,758.21
	PARAMOUNT GLOBAL	SR UNSECURED 04/36 6.875	6.875	04/30/2036	
		740,000.00		816,756.50	769,370.53
04R6	925524AX8	740,000.00		816,756.50	769,370.53
	PARAMOUNT GLOBAL	SR UNSECURED 03/43 4.375	4.375	03/15/2043	
		785,000.00		654,219.72	603,633.74
04R5	92553PAP7	65,000.00		53,879.84	49,982.41
04R6	92553PAP7	720,000.00		600,339.88	553,651.33
	PARAMOUNT GLOBAL	SR UNSECURED 04/44 5.25	5.250	04/01/2044	
		140,000.00		131,429.57	115,920.49
04R5	92553PAW2	140,000.00		131,429.57	115,920.49
	PARAMOUNT GLOBAL	JR SUBORDINA 02/57 VAR	1.000	02/28/2057	
		1,557,000.00		1,595,391.56	1,473,177.80
04R6	92553PBC5	1,557,000.00		1,595,391.56	1,473,177.80
	PARAMOUNT GLOBAL	JR SUBORDINA 03/62 VAR	1.000	03/30/2062	
		80,000.00		65,225.00	77,153.00
04R6	92556HAE7	80,000.00		65,225.00	77,153.00
	VIATRIS INC	COMPANY GUAR 06/40 3.85	3.850	06/22/2040	
		280,000.00		200,384.81	217,905.54
04R5	92556VAE6	280,000.00		200,384.81	217,905.54

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VIATRIS INC	COMPANY GUAR 06/50 4	4.000	06/22/2050	
		850,000.00		616,250.00	609,434.82
04SL	92556VAF3	850,000.00		616,250.00	609,434.82
	VICI PROPERTIES LP	SR UNSECURED 05/52 5.625	5.625	05/15/2052	
		545,000.00		497,259.31	521,396.05
04R7	925650AE3	545,000.00		497,259.31	521,396.05
	VICI PROPERTIES LP	SR UNSECURED 04/54 6.125	6.125	04/01/2054	
		170,000.00		166,926.40	175,024.01
04R7	925650AG8	170,000.00		166,926.40	175,024.01
	VIRGINIA ELEC + POWER CO	SR UNSECURED 05/37 6	6.000	05/15/2037	
		2,500,000.00		2,952,100.00	2,668,149.78
04SL	927804FB5	2,500,000.00		2,952,100.00	2,668,149.78
	VIRGINIA ELEC + POWER CO	SR UNSECURED 11/37 6.35	6.350	11/30/2037	
		410,000.00		546,899.36	451,884.53
04R6	927804FE9	410,000.00		546,899.36	451,884.53
	VIRGINIA ELEC + POWER CO	SR UNSECURED 12/50 2.45	2.450	12/15/2050	
		242,000.00		217,914.51	146,005.32
04R5	927804GD0	55,000.00		33,891.55	33,183.03
04R7	927804GD0	187,000.00		184,022.96	112,822.29
	VIRGINIA ELEC + POWER CO	SR UNSECURED 08/34 5.05	5.050	08/15/2034	
		50,000.00		51,344.00	50,222.30
04R5	927804GR9	50,000.00		51,344.00	50,222.30
	VIRGINIA ELEC + POWER CO	SR UNSECURED 08/54 5.55	5.550	08/15/2054	
		218,000.00		217,051.70	223,489.29
04R7	927804GS7	75,000.00		74,673.75	76,888.52
04SL	927804GS7	143,000.00		142,377.95	146,600.77
	VODAFONE GROUP PLC	SR UNSECURED 09/50 4.25	4.250	09/17/2050	
		430,000.00		438,433.03	347,333.02
04R5	92857WBU3	235,000.00		241,637.31	189,821.53
04R7	92857WBU3	195,000.00		196,795.72	157,511.49
	VODAFONE GROUP PLC	SR UNSECURED 02/53 5.625	5.625	02/10/2053	
		155,000.00		154,353.65	153,873.06
04R7	92857WBY5	155,000.00		154,353.65	153,873.06
	VODAFONE GROUP PLC	SR UNSECURED 06/54 5.75	5.750	06/28/2054	
		1,000,000.00		1,002,630.63	1,003,691.59
04R7	92857WCA6	1,000,000.00		1,002,630.63	1,003,691.59

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VODAFONE GROUP PLC	SR UNSECURED 06/64 5.875	5.875	06/28/2064	
		740,000.00		731,127.13	740,972.14
04R5	92857WCB4	450,000.00		441,699.88	450,591.17
04R7	92857WCB4	290,000.00		289,427.25	290,380.97
	VULCAN MATERIALS CO	SR UNSECURED 06/47 4.5	4.500	06/15/2047	
		500,000.00		427,885.00	437,746.17
04SL	929160AV1	500,000.00		427,885.00	437,746.17
	VULCAN MATERIALS CO	SR UNSECURED 12/54 5.7	5.700	12/01/2054	
		140,000.00		139,218.80	145,001.69
04SL	929160BD0	140,000.00		139,218.80	145,001.69
	WELLS FARGO BANK NA	SUBORDINATED 01/38 6.6	6.600	01/15/2038	
		1,335,000.00		1,873,687.25	1,505,859.84
04R6	92976GAJ0	1,335,000.00		1,873,687.25	1,505,859.84
	WASTE CONNECTIONS INC	SR UNSECURED 01/52 2.95	2.950	01/15/2052	
		405,000.00		384,257.06	270,122.85
04R5	94106BAD3	405,000.00		384,257.06	270,122.85
	WELLS FARGO + COMPANY	SR UNSECURED 05/45 3.9	3.900	05/01/2045	
		50,000.00		40,845.00	41,249.73
04R5	94974BGK0	50,000.00		40,845.00	41,249.73
	WELLS FARGO + COMPANY	SUBORDINATED 12/46 4.75	4.750	12/07/2046	
		290,000.00		305,990.12	257,398.41
04R7	94974BGU8	290,000.00		305,990.12	257,398.41
	WELLS FARGO + COMPANY	JR SUBORDINA 12/86 5.95	5.950	12/01/2086	
		580,000.00		752,517.50	608,861.81
04R6	949746NL1	580,000.00		752,517.50	608,861.81
	WELLS FARGO + COMPANY	SUBORDINATED 01/44 5.606	5.606	01/15/2044	
		67,000.00		79,431.96	66,745.52
04R7	949746RF0	67,000.00		79,431.96	66,745.52
	WELLS FARGO + COMPANY	JR SUBORDINA 01/27 VAR	1.000	01/15/2027	
		115,000.00		108,962.50	112,778.71
04R6	949746TG6	115,000.00		108,962.50	112,778.71
	WELLS FARGO + COMPANY	SR UNSECURED 04/51 VAR	1.000	04/04/2051	
		3,370,000.00		3,289,015.60	3,202,167.49
04R7	95000U2M4	70,000.00		69,172.60	66,513.86
04SL	95000U2M4	3,300,000.00		3,219,843.00	3,135,653.63
	WELLS FARGO + COMPANY	SR UNSECURED 04/41 VAR	1.000	04/30/2041	
		2,795,000.00		2,537,164.91	2,125,827.30

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	95000U2Q5	1,470,000.00		1,225,066.41	1,118,055.86
04R7	95000U2Q5	50,000.00		37,098.50	38,029.11
04SL	95000U2Q5	1,275,000.00		1,275,000.00	969,742.33
	WELLS FARGO + COMPANY	SR UNSECURED 04/53 VAR	1.000	04/25/2053	
		1,315,000.00		1,220,363.58	1,173,126.99
04R7	95000U2Z5	1,315,000.00		1,220,363.58	1,173,126.99
	WESTERN MIDSTREAM OPERAT	SR UNSECURED 04/44 5.45	5.450	04/01/2044	
		515,000.00		401,689.70	477,292.10
04SL	958254AD6	515,000.00		401,689.70	477,292.10
	WESTLAKE CORP	SR UNSECURED 08/41 2.875	2.875	08/15/2041	
		50,000.00		37,322.00	35,023.93
04R5	960413AY8	50,000.00		37,322.00	35,023.93
	WESTLAKE CORP	SR UNSECURED 08/61 3.375	3.375	08/15/2061	
		70,000.00		45,107.30	44,381.86
04R5	960413BA9	70,000.00		45,107.30	44,381.86
	WEYERHAEUSER CO	SR UNSECURED 03/52 4	4.000	03/09/2052	
		120,000.00		115,333.56	95,329.74
04R5	962166CB8	120,000.00		115,333.56	95,329.74
	WILLIAMS COMPANIES INC	SR UNSECURED 06/44 5.75	5.750	06/24/2044	
		390,000.00		394,573.75	395,854.58
04R5	969457BV1	60,000.00		54,319.20	60,900.71
04R7	969457BV1	145,000.00		155,193.50	147,176.70
04SL	969457BV1	185,000.00		185,061.05	187,777.17
	WILLIAMS COMPANIES INC	SR UNSECURED 08/52 5.3	5.300	08/15/2052	
		675,000.00		651,832.56	651,764.83
04SL	969457CA6	675,000.00		651,832.56	651,764.83
	WILLIAMS COMPANIES INC	SR UNSECURED 11/54 5.8	5.800	11/15/2054	
		28,000.00		27,939.52	28,934.88
04R5	969457CN8	28,000.00		27,939.52	28,934.88
	WILLIAMS COMPANIES INC	SR UNSECURED 03/48 4.85	4.850	03/01/2048	
		570,000.00		518,489.10	514,227.86
04SL	96949LAE5	570,000.00		518,489.10	514,227.86
	WILLIAMS COMPANIES INC	SR UNSECURED 04/40 6.3	6.300	04/15/2040	
		460,000.00		502,798.24	495,405.68
04R7	96950FAF1	210,000.00		244,553.24	226,163.46
04SL	96950FAF1	250,000.00		258,245.00	269,242.22
	WILLIAMS COMPANIES INC	SR UNSECURED 11/43 5.8	5.800	11/15/2043	
		505,000.00		518,327.74	513,304.07

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	96950FAK0	405,000.00		419,443.74	411,659.70
04R7	96950FAK0	100,000.00		98,884.00	101,644.37
	WILLIS NORTH AMERICA INC	COMPANY GUAR 09/49 3.875	3.875	09/15/2049	
		155,000.00		169,738.76	120,886.34
04R5	970648AK7	155,000.00		169,738.76	120,886.34
	XCEL ENERGY INC	SR UNSECURED 12/49 3.5	3.500	12/01/2049	
		160,000.00		108,926.35	115,830.81
04R5	98389BAX8	160,000.00		108,926.35	115,830.81
	99F526950 TRS USD R E	99F526943 LUTLTRUU			
		11,751.000	40,815,688.38		38,400,740.37
04SN	99S230J01	11,751.000	40,815,688.38		38,400,740.37
	99F526950 TRS USD P V 00MFEDL	4 ROLL 3M FEDL01 0.22 SPR	1.000	06/06/2025	
		-40,815,688.38	-40,815,688.38		-40,815,688.38
04SN	99S230JP8	-40,815,688.38	-40,815,688.38		-40,815,688.38
	S8ACS53V2 IRS USD R F	3.67400 B8ACS53V2_FIX CCP0IS	3.674	06/21/2049	
		1,555,000.00	1,555,000.00		1,556,130.69
04SL	99S23VHF6	1,555,000.00	1,555,000.00		1,556,130.69
	S8ACS53V2 IRS USD P V 12MS0FR	B8ACS53V2_FLO CCP0IS	1.000	06/21/2049	
		-1,555,000.00	-1,555,000.00		-1,555,000.00
04SL	99S23VHG4	-1,555,000.00	-1,555,000.00		-1,555,000.00
	B8ACS53Y6 IRS USD R V 12MS0FR	B8ACS53Y6_FLO CCP0IS	1.000	06/21/2054	
		1,375,000.00	1,375,000.00		1,375,000.00
04SL	99S23VHX7	1,375,000.00	1,375,000.00		1,375,000.00
	B8ACS53Y6 IRS USD P F	3.57600 B8ACS53Y6_FIX CCP0IS	3.576	06/21/2054	
		-1,375,000.00	-1,375,000.00		-1,373,206.40
04SL	99S23VHY5	-1,375,000.00	-1,375,000.00		-1,373,206.40
	99F536769 TRS USD R E	99F536751 LT03TRUU			
		60,523.000	27,019,282.89		26,748,926.65
04SN	99S24JKL5	60,523.000	27,019,282.89		26,748,926.65
	99F536769 TRS USD P V 00MFEDL	16 ROLL 3M FEDL01 0.26 SPR	1.000	01/16/2025	
		-27,019,282.89	-27,019,282.89		-27,019,282.89
04SN	99S24JKM3	-27,019,282.89	-27,019,282.89		-27,019,282.89
	99F537320 TRS USD R E	99F537312 LT11TRUU			
		68,100.000	39,430,581.00		40,386,705.00
04SN	99S24KKL2	68,100.000	39,430,581.00		40,386,705.00
	99F537320 TRS USD P V 00MFEDL	16 ROLL 3M FEDL01 0.25 SPR	1.000	02/18/2025	
		-39,430,581.00	-39,430,581.00		-39,430,581.00

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04SN	99S24KKM0	-39,430,581.00	-39,430,581.00		-39,430,581.00
	99F539235 TRS USD R E	99F539227 LT09TRUU 64,158.000	29,944,463.34		30,324,400.60
04SN	99S24MYL3	64,158.000	29,944,463.34		30,324,400.60
	99F539235 TRS USD P V 00MFEDL	20 ROLL 3M FEDL01 0.235 SPR -29,944,463.34	1.000 02/20/2025 -29,944,463.34		-29,944,463.34
04SN	99S24MYM1	-29,944,463.34	-29,944,463.34		-29,944,463.34
	99F538161 TRS USD R E	99F538153 NDUEACWF 73,642.000	33,800,639.65		34,394,496.10
04TR	99S24M8I9	73,642.000	33,800,639.65		34,394,496.10
	99F538161 TRS USD P V 00MFEDL	18 ROLL 3M FEDL01 0.41 SPR -33,800,639.65	1.000 02/20/2025 -33,800,639.65		-33,800,639.65
04TR	99S24M8J7	-33,800,639.65	-33,800,639.65		-33,800,639.65
	99F540670 TRS USD R E	99F540662 LT09TRUU 396,349.000	187,334,354.85		186,612,999.67
04SN	99S24P809	396,349.000	187,334,354.85		186,612,999.67
	99F540670 TRS USD P V 00MFEDL	25 ROLL 3M FEDL01 0.25 SPR -187,334,354.85	1.000 02/27/2025 -187,334,354.85		-187,334,354.85
04SN	99S24P8P6	-187,334,354.85	-187,334,354.85		-187,334,354.85
	99F543294 TRS USD P V 00MFEDL	8 ROLL 3M FEDL01 0.24 SPR -149,530,048.72	1.000 03/10/2025 -149,530,048.72		-149,530,048.72
04SN	99S24VZA6	-149,530,048.72	-149,530,048.72		-149,530,048.72
	99F543294 TRS USD R E	99F543286 LT11TRUU 233,029.000	149,530,048.72		138,197,848.45
04SN	99S24VZ99	233,029.000	149,530,048.72		138,197,848.45
	99F543518 TRS USD R E	99F543500 LT09TRUU 43,280.000	21,165,218.40		20,456,374.23
04SN	99S24XXC0	43,280.000	21,165,218.40		20,456,374.23
	99F543518 TRS USD P V 00MFEDL	10 ROLL 3M FEDL01 0.24 SPR -21,165,218.40	1.000 03/12/2025 -21,165,218.40		-21,165,218.40
04SN	99S24XXD8	-21,165,218.40	-21,165,218.40		-21,165,218.40
	99F531851 TRS USD R E	99F531844 LT09TRUU 561,787.000	268,624,071.92		264,506,173.21
04SN	99S245MI0	561,787.000	268,624,071.92		264,506,173.21
	99F531851 TRS USD P V 00MFEDL	13 ROLL 3M FEDL01 0.24 SPR -268,624,071.92	1.000 01/13/2025 -268,624,071.92		-268,624,071.92
04SN	99S245MJ8	-268,624,071.92	-268,624,071.92		-268,624,071.92

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
04SN	99S246RL6	99F532271 TRS USD R E	99F532263 LT03TRUU		
			168,011.000	75,005,150.73	74,025,646.60
			168,011.000	75,005,150.73	74,025,646.60
04SN	99S246RM4	99F532271 TRS USD P V 00MFEDL 14 ROLL 3M FEDL01 0.25 SPR	1.000 01/16/2025		
			-75,005,150.73	-75,005,150.73	-75,005,150.73
			-75,005,150.73	-75,005,150.73	-75,005,150.73
04SN	99S25E8I6	99F549739 TRS USD R E	99F549721 LT02TRUU		
			166,191.000	63,677,743.56	63,129,313.26
			166,191.000	63,677,743.56	63,129,313.26
04SN	99S25E8J4	99F549739 TRS USD P V 00MFEDL 16 ROLL 3M FEDL01 0.26 SPR	1.000 01/16/2025		
			-63,677,743.56	-63,677,743.56	-63,677,743.56
			-63,677,743.56	-63,677,743.56	-63,677,743.56
04SN	99S25FVF3	99F550331 TRS USD R E	99F550323 LUTLTRUU		
			55,101.000	179,455,140.84	180,062,904.87
			55,101.000	179,455,140.84	180,062,904.87
04SN	99S25FVG1	99F550331 TRS USD P V 00MFEDL 21 ROLL 3M FEDL01 0.25 SPR	1.000 01/21/2025		
			-179,455,140.84	-179,455,140.84	-179,455,140.84
			-179,455,140.84	-179,455,140.84	-179,455,140.84
04TR	99S251P04	99F544532 TRS USD R E	99F544524 NDUEACWF		
			237,181.000	107,585,562.50	110,775,386.05
			237,181.000	107,585,562.50	110,775,386.05
04TR	99S251P12	99F544532 TRS USD P V 00MFEDL 18 ROLL 3M FEDL01 0.48 SPR	1.000 03/20/2025		
			-107,585,562.50	-107,585,562.50	-107,585,562.50
			-107,585,562.50	-107,585,562.50	-107,585,562.50
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			-873,492,843.78	340,382,767.09	302,024,657.41

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT
FUND		SHARES/PAR		(D) COST	VALUE

CORPORATE STOCKS - PREFERRED					

	E.SPIRE COMMUNICATIONS	PREFERRED STOCK 12.75			
		1,985.000		0.00	0.00
04LK	269153300	1,985.000		0.00	0.00
	DRAEGERWERK AG PREF	PREFERENCE			
		3,400.000		195,319.79	156,391.60
04RJ	516921905	3,400.000		195,319.79	156,391.60
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		5,385.000		195,319.79	156,391.60

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORPORATE STOCKS - COMMON					
04RJ	ACI0BXWY1	MACNICA HOLDINGS INC	COMMON STOCK		
		10,800.000		151,681.18	126,096.48
04RJ	ACI0PMHS0	NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK		
		6,700.000		89,665.83	88,821.79
04RJ	ACI0W90G5	RUBIS	COMMON STOCK EUR1.25		
		8,800.000		271,292.43	211,172.49
04RJ	ACI00MQT5	SWISS RE AG	COMMON STOCK CHF.1		
		5,600.000		705,498.79	827,287.17
04RJ	ACI00NJB0	ALAPIS HOLDING INDUSTRIAL	COMMON STOCK EUR.3		
		4,822.000		254,696.87	208.81
04RJ	ACI09N1W4	UBS GROUP AG REG	COMMON STOCK USD.1		
		6,800.000		107,720.12	219,822.93
04RJ	ACI1YWP65	DNB BANK ASA	COMMON STOCK NOK12.5		
		9,300.000		117,117.67	194,080.37
04RJ	ACI14VTP4	DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK		
		10,800.000		175,902.64	202,358.42
04RJ	ACI2JBW68	SANDOZ GROUP AG	COMMON STOCK CHF.05		
		2,580.000		61,949.63	117,549.60
04RJ	ACI2JDY96	AEGON LTD	COMMON STOCK EUR.12		
		24,600.000		140,027.09	158,545.40
04RJ	ACI2R8QP1	SCHAEFFLER AG	COMMON STOCK		
		28,500.000		230,532.21	134,343.94

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DAIMLER TRUCK HOLDING AG	COMMON STOCK			
		5,400.000		100,735.04	204,184.67
04RJ	ACI223RB9	5,400.000		100,735.04	204,184.67
	NIPPON EXPRESS HOLDINGS INC	COMMON STOCK			
		2,900.000		170,978.15	150,440.46
04RJ	ACI2263L6	2,900.000		170,978.15	150,440.46
	KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01			
		15,700.000		434,146.72	541,413.62
04RJ	BD0Q39902	15,700.000		434,146.72	541,413.62
	BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0			
		8,300.000		46,850.26	72,656.45
04RJ	BD1RP6901	8,300.000		46,850.26	72,656.45
	ISRACARD LTD	COMMON STOCK			
		0.080		0.13	0.32
04RJ	BJ0CJC906	0.080		0.13	0.32
	PETS AT HOME GROUP PLC	COMMON STOCK GBP.01			
		38,700.000		155,777.29	114,415.11
04RJ	BJ62K6903	38,700.000		155,777.29	114,415.11
	TRATON SE	COMMON STOCK			
		6,700.000		233,814.99	203,096.78
04RJ	BKF1H5908	6,700.000		233,814.99	203,096.78
	TESCO PLC	COMMON STOCK GBP.0633333			
		124,800.000		501,596.85	581,209.56
04RJ	BLGZ98903	124,800.000		501,596.85	581,209.56
	WH GROUP LTD	COMMON STOCK USD.0001			
		211,401.000		187,048.70	167,620.10
04RJ	BLLHKZ904	211,401.000		187,048.70	167,620.10
	WICKES GROUP PLC	COMMON STOCK GBP.1			
		50,429.000		89,016.77	94,480.15
04RJ	BL6C20909	50,429.000		89,016.77	94,480.15
	NATWEST GROUP PLC	COMMON STOCK GBP1.0769			
		65,100.000		275,147.66	333,215.59
04RJ	BM8PJY904	65,100.000		275,147.66	333,215.59
	NN GROUP NV	COMMON STOCK EUR.12			
		4,600.000		225,286.92	213,629.21
04RJ	BNG8PQ901	4,600.000		225,286.92	213,629.21

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		GSK PLC	COMMON STOCK GBP.3125		
		50,600.000	996,679.11		858,607.11
04RJ	BN7SWP901	50,600.000	996,679.11		858,607.11
		MICHELIN (CGDE)	COMMON STOCK EUR.5		
		4,400.000	131,332.95		142,903.92
04RJ	BPBPJ0907	4,400.000	131,332.95		142,903.92
		AVIVA PLC	COMMON STOCK GBP.3289474		
		33,300.000	218,047.93		204,730.72
04RJ	BPQY8M906	33,300.000	218,047.93		204,730.72
		LOGISTA INTEGRAL SA	COMMON STOCK EUR.2		
		4,900.000	86,124.77		156,710.57
04RJ	BP3QYZ900	4,900.000	86,124.77		156,710.57
		SHELL PLC	COMMON STOCK EUR.07		
		40,300.000	1,309,730.45		1,296,718.40
04RJ	BP6MXD906	40,300.000	1,309,730.45		1,296,718.40
		CARGOTEC OYJ B SHARE	COMMON STOCK		
		2,900.000	93,182.29		161,174.07
04RJ	BT195Y907	2,900.000	93,182.29		161,174.07
		CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0		
		39,500.000	261,162.06		205,582.44
04RJ	BW9P81905	39,500.000	261,162.06		205,582.44
		PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0		
		3,100.000	106,413.71		202,393.43
04RJ	BYMM00903	3,100.000	106,413.71		202,393.43
		UNICREDIT SPA	COMMON STOCK		
		9,700.000	229,736.39		372,769.57
04RJ	BYMXPS901	9,700.000	229,736.39		372,769.57
		ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0		
		12,300.000	305,303.09		191,166.47
04RJ	BYQP13905	12,300.000	305,303.09		191,166.47
		SIGNIFY NV	COMMON STOCK EUR.01		
		8,400.000	243,003.03		187,910.73
04RJ	BYY7VY905	8,400.000	243,003.03		187,910.73
		NORDEA BANK ABP	COMMON STOCK EUR1.0		
		9,100.000	117,280.34		102,802.49
04RJ	BYZF9J904	9,100.000	117,280.34		102,802.49

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0		
		8,700.000		107,473.48	117,051.41
04RJ	BYZGMM900	8,700.000		107,473.48	117,051.41
		CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0		
		17,000.000		114,302.92	69,472.02
04RJ	BYZQ07905	17,000.000		114,302.92	69,472.02
		BAWAG GROUP AG	COMMON STOCK		
		3,000.000		137,385.14	237,645.10
04RJ	BZ1GZ0908	3,000.000		137,385.14	237,645.10
		PIRELLI + C SPA	COMMON STOCK NPV		
		24,000.000		148,368.13	130,140.79
04RJ	BZ5ZHK908	24,000.000		148,368.13	130,140.79
		ING GROEP NV	COMMON STOCK EUR.01		
		12,800.000		133,466.54	198,166.86
04RJ	BZ5739900	12,800.000		133,466.54	198,166.86
		NOS SGPS	COMMON STOCK EUR.01		
		28,300.000		105,933.89	103,421.03
04RJ	B0B9GS900	28,300.000		105,933.89	103,421.03
		ENGIE	COMMON STOCK EUR1.0		
		17,600.000		270,618.07	280,416.99
04RJ	B0C2CQ902	17,600.000		270,618.07	280,416.99
		LEONARDO SPA	COMMON STOCK		
		13,700.000		214,438.73	368,549.52
04RJ	B0DJNG904	13,700.000		214,438.73	368,549.52
		EFG INTERNATIONAL AG	COMMON STOCK CHF.5		
		11,500.000		172,130.26	156,640.18
04RJ	B0LF18905	11,500.000		172,130.26	156,640.18
		IPSEN	COMMON STOCK EUR1.0		
		900.000		88,288.50	103,993.49
04RJ	B0R7JF902	900.000		88,288.50	103,993.49
		QINETIQ GROUP PLC	COMMON STOCK GBP.01		
		20,200.000		59,108.40	106,603.49
04RJ	B0WMWD903	20,200.000		59,108.40	106,603.49
		MCJ CO LTD	COMMON STOCK		
		21,800.000		175,390.32	200,603.26
04RJ	B00TL4905	21,800.000		175,390.32	200,603.26

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		SUPER RETAIL GROUP LTD	COMMON STOCK		
		21,700.000		143,514.56	208,230.16
04RJ	B01C7R906	21,700.000		143,514.56	208,230.16
		SAINSBURY (J) PLC	COMMON STOCK GBP.285714		
		51,200.000		205,725.86	169,983.13
04RJ	B019KW907	51,200.000		205,725.86	169,983.13
		PERSEUS MINING LTD	COMMON STOCK		
		129,700.000		240,558.86	223,061.72
04RJ	B02FBC906	129,700.000		240,558.86	223,061.72
		MOWI ASA	COMMON STOCK NOK7.5		
		5,300.000		99,265.75	96,078.16
04RJ	B02L48900	5,300.000		99,265.75	96,078.16
		FUYO GENERAL LEASE CO LTD	COMMON STOCK		
		1,800.000		65,310.13	134,174.52
04RJ	B03P2F906	1,800.000		65,310.13	134,174.52
		CENTRICA PLC	COMMON STOCK GBP.061728		
		11,000.000		64,466.85	17,812.50
04RJ	B033F2900	11,000.000		64,466.85	17,812.50
		FIRST BANGKOK CITY	COMMON STOCK		
		139,200.000		110,896.34	0.00
04LK	B06CLQ907	139,200.000		110,896.34	0.00
		METCASH LTD	COMMON STOCK		
		51,500.000		135,108.78	104,675.00
04RJ	B0744W900	51,500.000		135,108.78	104,675.00
		DCM HOLDINGS CO LTD	COMMON STOCK		
		7,900.000		78,895.52	73,905.52
04RJ	B1B0V3905	7,900.000		78,895.52	73,905.52
		DUNELM GROUP PLC	COMMON STOCK GBP.01		
		4,884.000		48,219.54	71,017.34
04RJ	B1CKQ7907	4,884.000		48,219.54	71,017.34
		NOMURA REAL ESTATE HOLDINGS	COMMON STOCK		
		3,700.000		72,980.92	91,597.70
04RJ	B1CWJM906	3,700.000		72,980.92	91,597.70
		IDEMITSU KOSAN CO LTD	COMMON STOCK		
		53,800.000		348,448.29	358,117.39
04RJ	B1FF8P905	53,800.000		348,448.29	358,117.39

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		MAPFRE SA	COMMON STOCK EUR.1		
		72,800.000		212,931.96	189,152.82
04RJ	B1G40S901	72,800.000		212,931.96	189,152.82
		TS TECH CO LTD	COMMON STOCK		
		14,300.000		199,531.98	157,296.67
04RJ	B1P1JR909	14,300.000		199,531.98	157,296.67
		THE UNITED LABORATORIES INTE	COMMON STOCK HKD.01		
		168,000.000		179,173.87	228,417.22
04RJ	B1P70H908	168,000.000		179,173.87	228,417.22
		VOLVO AB B SHS	COMMON STOCK SEK1.26		
		17,400.000		300,420.34	432,814.81
04RJ	B1QH83908	17,400.000		300,420.34	432,814.81
		SKF AB B SHARES	COMMON STOCK SEK2.5		
		4,500.000		92,588.92	86,341.51
04RJ	B1Q3J3907	4,500.000		92,588.92	86,341.51
		FUKUOKA FINANCIAL GROUP INC	COMMON STOCK		
		3,900.000		69,617.32	107,637.25
04RJ	B1TK1Y907	3,900.000		69,617.32	107,637.25
		DRAX GROUP PLC	COMMON STOCK GBP.1155172		
		28,700.000		209,916.65	243,315.86
04RJ	B1VNSX901	28,700.000		209,916.65	243,315.86
		D/S NORDEN	COMMON STOCK DKK1.0		
		3,900.000		166,853.65	117,535.76
04RJ	B1WP65900	3,900.000		166,853.65	117,535.76
		ANGLO AMERICAN PLC	COMMON STOCK USD.54945		
		8,700.000		198,111.52	278,720.33
04RJ	B1XZS8907	8,700.000		198,111.52	278,720.33
		ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01		
		11,400.000		84,221.40	36,904.70
04RJ	B1YC2Y908	11,400.000		84,221.40	36,904.70
		3I GROUP PLC	COMMON STOCK GBP.738636		
		6,000.000		71,721.62	282,859.51
04RJ	B1YW44908	6,000.000		71,721.62	282,859.51
		TOTALENERGIES SE	COMMON STOCK EUR2.5		
		17,900.000		1,062,505.56	1,039,262.14
04RJ	B15C55900	17,900.000		1,062,505.56	1,039,262.14

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0			
		24,800.000		114,430.20	238,779.49
04RJ	B2NGPM900	24,800.000		114,430.20	238,779.49
	FIRST RESOURCES LTD	COMMON STOCK			
		97,800.000		103,118.80	108,695.04
04RJ	B2927P900	97,800.000		103,118.80	108,695.04
	YAMABIKO CORP	COMMON STOCK			
		10,400.000		149,708.34	171,042.38
04RJ	B3FD1T905	10,400.000		149,708.34	171,042.38
	PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1			
		175,000.000		108,436.41	116,493.50
04RJ	B3LX5R904	175,000.000		108,436.41	116,493.50
	SPAREBANK 1 SOR NORGE ASA	COMMON STOCK NOK25.0			
		8,500.000		99,160.84	111,029.20
04RJ	B40JTQ902	8,500.000		99,160.84	111,029.20
	ZIGUP PLC	COMMON STOCK GBP.5			
		27,000.000		152,315.90	130,238.16
04RJ	B41H73900	27,000.000		152,315.90	130,238.16
	INTL CONSOLIDATED AIRLINE DI	COMMON STOCK EUR.1			
		123,300.000		279,375.87	408,727.03
04RJ	B5M6XQ908	123,300.000		279,375.87	408,727.03
	TALANX AG	COMMON STOCK			
		2,200.000		160,290.71	186,356.00
04RJ	B8F0TD907	2,200.000		160,290.71	186,356.00
	VESUVIUS PLC	COMMON STOCK GBP.1			
		15,900.000		85,854.83	84,375.49
04RJ	B82YXW900	15,900.000		85,854.83	84,375.49
	COCA COLA HBC AG DI	COMMON STOCK CHF6.7			
		7,100.000		224,908.61	253,045.75
04RJ	B9895B904	7,100.000		224,908.61	253,045.75
	ALLEGION PLC	COMMON STOCK USD.01			
		132.000		9,176.94	18,590.88
04RB	G0176J109	132.000		9,176.94	18,590.88
	AMCOR PLC	COMMON STOCK USD.01			
		2,170.000		23,681.60	23,088.80
04RB	G0250X107	2,170.000		23,681.60	23,088.80

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	AON PLC CLASS A	COMMON STOCK			
		323.000		54,631.52	126,467.42
04RB	G0403H108	323.000		54,631.52	126,467.42
	ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01			
		555.000		35,266.89	55,899.60
04RB	G0450A105	555.000		35,266.89	55,899.60
	ACCENTURE PLC CL A	COMMON STOCK USD.0000225			
		928.000		159,231.18	336,279.36
04RB	G1151C101	928.000		159,231.18	336,279.36
	EATON CORP PLC	COMMON STOCK USD.01			
		591.000		62,146.74	221,873.22
04RB	G29183103	591.000		62,146.74	221,873.22
	EVEREST GROUP LTD	COMMON STOCK USD.01			
		58.000		15,660.54	22,478.48
04RB	G3223R108	58.000		15,660.54	22,478.48
	INVESCO LTD	COMMON STOCK USD.2			
		560.000		10,013.35	10,130.40
04RB	G491BT108	560.000		10,013.35	10,130.40
	JOHNSON CONTROLS INTERNATION	COMMON STOCK USD.01			
		1,016.000		42,627.82	85,201.76
04LK	G51502105	5.000		0.00	419.30
04RB	G51502105	1,011.000		42,627.82	84,782.46
	LINDE PLC	COMMON STOCK			
		717.000		160,757.87	330,529.83
04RB	G54950103	717.000		160,757.87	330,529.83
	MEDTRONIC PLC	COMMON STOCK USD.1			
		1,897.000		160,520.44	164,166.38
04RB	G5960L103	1,897.000		160,520.44	164,166.38
	APTIV PLC	COMMON STOCK USD.01			
		422.000		24,822.34	23,433.66
04RB	G6095L109	422.000		24,822.34	23,433.66
	NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001			
		518.000		19,318.14	13,929.02
04RB	G66721104	518.000		19,318.14	13,929.02
	NVENT ELECTRIC PLC	COMMON STOCK USD.01			
		1.000		0.00	78.31
04LK	G6700G107	1.000		0.00	78.31

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	PENTAIR PLC	COMMON STOCK USD.01			
		249.000		9,551.86	27,138.51
04LK	G7S00T104	1.000		0.00	108.99
04RB	G7S00T104	248.000		9,551.86	27,029.52
	SEAGATE TECHNOLOGY HOLDINGS	COMMON STOCK USD.00001			
		291.000		12,900.38	29,487.03
04RB	G7997R103	291.000		12,900.38	29,487.03
	SMURFIT WESTROCK PLC	COMMON STOCK			
		728.000		34,104.50	40,054.56
04RB	G8267P108	728.000		34,104.50	40,054.56
	STERIS PLC	COMMON STOCK USD75.0			
		147.000		25,478.56	32,201.82
04RB	G8473T100	147.000		25,478.56	32,201.82
	TE CONNECTIVITY PLC	COMMON STOCK USD.01			
		462.000		32,396.09	69,817.44
04RB	G87052109	462.000		32,396.09	69,817.44
	TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0			
		339.000		32,343.98	141,098.58
04RB	G8994E103	339.000		32,343.98	141,098.58
	WILLIS TOWERS WATSON PLC	COMMON STOCK USD.000304635			
		154.000		28,379.26	49,588.00
04RB	G96629103	154.000		28,379.26	49,588.00
	BUNGE GLOBAL SA	COMMON STOCK USD.01			
		218.000		22,453.77	19,563.32
04RB	H11356104	218.000		22,453.77	19,563.32
	CHUBB LTD	COMMON STOCK			
		556.000		73,689.38	160,533.88
04RB	H1467J104	556.000		73,689.38	160,533.88
	GARMIN LTD	COMMON STOCK CHF.1			
		228.000		17,674.90	48,472.80
04RB	H2906T109	228.000		17,674.90	48,472.80
	LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04			
		382.000		27,707.81	31,835.88
04RB	N53745100	382.000		27,707.81	31,835.88
	NXP SEMICONDUCTORS NV	COMMON STOCK EUR.2			
		382.000		79,806.71	87,619.34
04RB	N6596X109	382.000		79,806.71	87,619.34

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01		
		351.000		35,570.51	85,665.06
04RB	V7780T103	351.000		35,570.51	85,665.06
		AFLAC INC	COMMON STOCK USD.1		
		745.000		29,154.43	84,930.00
04RB	001055102	745.000		29,154.43	84,930.00
		AES CORP	COMMON STOCK USD.01		
		1,138.000		16,641.16	14,839.52
04RB	00130H105	1,138.000		16,641.16	14,839.52
		AT+T INC	COMMON STOCK USD1.0		
		10,586.000		222,020.44	245,171.76
04RB	00206R102	10,586.000		222,020.44	245,171.76
		ABBOTT LABORATORIES	COMMON STOCK		
		2,568.000		0.00	305,001.36
04RB	002824100	2,568.000		0.00	305,001.36
		ABBVIE INC	COMMON STOCK USD.01		
		2,612.000		215,425.91	477,813.16
04RB	00287Y109	2,612.000		215,425.91	477,813.16
		ADOBE INC	COMMON STOCK USD.0001		
		656.000		147,783.07	338,450.08
04RB	00724F101	656.000		147,783.07	338,450.08
		ADVANCED MICRO DEVICES	COMMON STOCK USD.01		
		2,390.000		130,687.96	327,848.25
04RB	007903107	2,390.000		130,687.96	327,848.25
		AGILENT TECHNOLOGIES INC	COMMON STOCK USD.01		
		435.000		24,912.25	60,016.95
04RB	00846U101	435.000		24,912.25	60,016.95
		AIRBNB INC CLASS A	COMMON STOCK USD.0001		
		644.000		94,680.65	87,654.84
04RB	009066101	644.000		94,680.65	87,654.84
		AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0		
		330.000		54,878.74	110,328.90
04RB	009158106	330.000		54,878.74	110,328.90
		BALFOUR BEATTY PLC	COMMON STOCK GBP.5		
		23,700.000		84,986.92	135,678.00
04RJ	009616004	23,700.000		84,986.92	135,678.00

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		AKAMAI TECHNOLOGIES INC	COMMON STOCK USD.01		
		226.000		11,444.85	21,248.52
04RB	00971T101	226.000		11,444.85	21,248.52
		ALBEMARLE CORP	COMMON STOCK USD.01		
		176.000		14,536.39	18,955.20
04RB	012653101	176.000		14,536.39	18,955.20
		ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01		
		234.000		33,114.89	25,793.82
04RB	015271109	234.000		33,114.89	25,793.82
		ALIGN TECHNOLOGY INC	COMMON STOCK USD.0001		
		106.000		24,794.97	24,673.62
04RB	016255101	106.000		24,794.97	24,673.62
		ALLIANT ENERGY CORP	COMMON STOCK USD.01		
		384.000		16,937.16	24,268.80
04RB	018802108	384.000		16,937.16	24,268.80
		ALLSTATE CORP	COMMON STOCK USD.01		
		389.000		27,803.19	80,674.71
04RB	020002101	389.000		27,803.19	80,674.71
		ALPHABET INC CL C	COMMON STOCK USD.001		
		7,103.000		395,220.46	1,210,990.47
04RB	02079K107	7,103.000		395,220.46	1,210,990.47
		ALPHABET INC CL A	COMMON STOCK USD.001		
		8,664.000		493,944.66	1,463,782.80
04RB	02079K305	8,664.000		493,944.66	1,463,782.80
		ALTRIA GROUP INC	COMMON STOCK USD.333		
		2,523.000		93,871.32	145,678.02
04RB	02209S103	2,523.000		93,871.32	145,678.02
		AMAZON.COM INC	COMMON STOCK USD.01		
		13,814.000		1,155,680.92	2,871,792.46
04RB	023135106	13,814.000		1,155,680.92	2,871,792.46
		AMEREN CORPORATION	COMMON STOCK USD.01		
		393.000		20,400.94	37,095.27
04RB	023608102	393.000		20,400.94	37,095.27
		AMENTUM HOLDINGS INC	COMMON STOCK		
		188.000		2,404.75	4,577.80
04RB	023939101	188.000		2,404.75	4,577.80

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5		
		781.000		49,030.64	77,990.66
04RB	025537101	781.000		49,030.64	77,990.66
		AMERICAN EXPRESS CO	COMMON STOCK USD.2		
		831.000		77,872.38	253,189.08
04RB	025816109	831.000		77,872.38	253,189.08
		BAE SYSTEMS PLC	COMMON STOCK GBP.025		
		5,600.000		37,473.38	87,336.40
04RJ	026349902	5,600.000		37,473.38	87,336.40
		AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.5		
		952.000		44,009.40	73,189.76
04RB	026874784	952.000		44,009.40	73,189.76
		BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25		
		8,600.000		317,153.56	326,619.22
04RJ	028758902	8,600.000		317,153.56	326,619.22
		AMERICAN TOWER CORP	REIT USD.01		
		691.000		95,762.23	144,419.00
04RB	03027X100	691.000		95,762.23	144,419.00
		AMERICAN WATER WORKS CO INC	COMMON STOCK USD.01		
		290.000		27,914.33	39,712.60
04RB	030420103	290.000		27,914.33	39,712.60
		CENCORA INC	COMMON STOCK USD.01		
		248.000		20,944.29	62,384.40
04RB	03073E105	248.000		20,944.29	62,384.40
		AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01		
		150.000		17,809.10	86,095.50
04RB	03076C106	150.000		17,809.10	86,095.50
		AMETEK INC	COMMON STOCK USD.01		
		343.000		28,588.63	66,672.34
04RB	031100100	343.000		28,588.63	66,672.34
		AMGEN INC	COMMON STOCK USD.0001		
		792.000		114,937.78	224,033.04
04RB	031162100	792.000		114,937.78	224,033.04
		AMPHENOL CORP CL A	COMMON STOCK USD.001		
		1,774.000		34,204.00	128,881.10
04RB	032095101	1,774.000		34,204.00	128,881.10

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ANALOG DEVICES INC	COMMON STOCK USD.167		
		738.000		76,929.36	160,920.90
04RB	032654105	738.000		76,929.36	160,920.90
		FIRSTGROUP PLC	COMMON STOCK GBP.05		
		100,400.000		227,801.95	193,206.75
04RJ	034521906	100,400.000		227,801.95	193,206.75
		ANSYS INC	COMMON STOCK USD.01		
		129.000		23,492.46	45,291.90
04RB	03662Q105	129.000		23,492.46	45,291.90
		ELEVANCE HEALTH INC	COMMON STOCK USD.01		
		348.000		74,905.13	141,622.08
04RB	036752103	348.000		74,905.13	141,622.08
		APA CORP	COMMON STOCK USD.625		
		609.000		30,169.20	13,793.85
04RB	03743Q108	609.000		30,169.20	13,793.85
		APPLE INC	COMMON STOCK USD.00001		
		22,518.000		1,404,749.87	5,344,196.94
04RB	037833100	22,518.000		1,404,749.87	5,344,196.94
		APPLIED MATERIALS INC	COMMON STOCK USD.01		
		1,238.000		63,701.42	216,290.98
04RB	038222105	1,238.000		63,701.42	216,290.98
		ARCHER DANIELS MIDLAND CO	COMMON STOCK		
		707.000		25,763.42	38,602.20
04RB	039483102	707.000		25,763.42	38,602.20
		ARISTA NETWORKS INC	COMMON STOCK USD.0001		
		374.000		39,732.16	151,776.68
04RB	040413106	374.000		39,732.16	151,776.68
		IMPERIAL BRANDS PLC	COMMON STOCK GBP.1		
		21,300.000		539,566.30	695,514.85
04RJ	045449907	21,300.000		539,566.30	695,514.85
		ASSURANT INC	COMMON STOCK USD.01		
		65.000		3,689.36	14,761.50
04RB	04621X108	65.000		3,689.36	14,761.50
		MITIE GROUP PLC	COMMON STOCK GBP.025		
		145,700.000		230,701.17	201,859.29
04RJ	046574901	145,700.000		230,701.17	201,859.29

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ATMOS ENERGY CORP	COMMON STOCK		
		222.000		22,654.36	33,593.04
04RB	049560105	222.000		22,654.36	33,593.04
		AUTODESK INC	COMMON STOCK USD.01		
		317.000		39,079.07	92,532.30
04RB	052769106	317.000		39,079.07	92,532.30
		AUTOMATIC DATA PROCESSING	COMMON STOCK USD.1		
		609.000		71,574.88	186,920.37
04RB	053015103	609.000		71,574.88	186,920.37
		AUTOZONE INC	COMMON STOCK USD.01		
		26.000		27,495.52	82,408.04
04RB	053332102	26.000		27,495.52	82,408.04
		AVALONBAY COMMUNITIES INC	REIT USD.01		
		212.000		32,200.63	49,894.20
04RB	053484101	212.000		32,200.63	49,894.20
		AVERY DENNISON CORP	COMMON STOCK USD1.0		
		121.000		10,098.98	24,919.95
04RB	053611109	121.000		10,098.98	24,919.95
		HSBC HOLDINGS PLC	COMMON STOCK USD.5		
		76,600.000		655,320.82	713,374.63
04RJ	054052907	76,600.000		655,320.82	713,374.63
		AXON ENTERPRISE INC	COMMON STOCK USD.00001		
		105.000		24,732.57	67,930.80
04RB	05464C101	105.000		24,732.57	67,930.80
		BAKER HUGHES CO	COMMON STOCK USD.0001		
		1,497.000		42,244.34	65,793.15
04RB	05722G100	1,497.000		42,244.34	65,793.15
		BALL CORP	COMMON STOCK		
		471.000		19,802.57	29,277.36
04RB	058498106	471.000		19,802.57	29,277.36
		BANK OF AMERICA CORP	COMMON STOCK USD.01		
		9,983.000		217,013.87	474,292.33
04RB	060505104	9,983.000		217,013.87	474,292.33
		BANK OF NEW YORK MELLON CORP	COMMON STOCK USD.01		
		1,091.000		41,654.81	89,320.17
04RB	064058100	1,091.000		41,654.81	89,320.17

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		BAXTER INTERNATIONAL INC	COMMON STOCK USD1.0		
		757.000		38,671.17	25,518.47
04RB	071813109	757.000		38,671.17	25,518.47
		BECTON DICKINSON AND CO	COMMON STOCK USD1.0		
		430.000		79,161.93	95,417.00
04RB	075887109	430.000		79,161.93	95,417.00
		SERCO GROUP PLC	COMMON STOCK GBP.02		
		68,100.000		167,662.55	135,637.20
04RJ	079737003	68,100.000		167,662.55	135,637.20
		WR BERKLEY CORP	COMMON STOCK USD.2		
		457.000		16,002.62	29,499.35
04RB	084423102	457.000		16,002.62	29,499.35
		BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.0033		
		2,713.000		545,114.85	1,310,433.26
04RB	084670702	2,713.000		545,114.85	1,310,433.26
		BEST BUY CO INC	COMMON STOCK USD.1		
		290.000		14,514.71	26,100.00
04RB	086516101	290.000		14,514.71	26,100.00
		LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1		
		589,800.000		493,413.99	397,772.46
04RJ	087061008	589,800.000		493,413.99	397,772.46
		BIOGEN INC	COMMON STOCK USD.0005		
		216.000		39,165.28	34,696.08
04RB	09062X103	216.000		39,165.28	34,696.08
		BIO TECHNE CORP	COMMON STOCK USD.01		
		238.000		27,141.89	17,935.68
04RB	09073M104	238.000		27,141.89	17,935.68
		BLACKSTONE INC	COMMON STOCK USD.00001		
		1,053.000		121,739.25	201,217.77
04RB	09260D107	1,053.000		121,739.25	201,217.77
		BLACKROCK INC	COMMON STOCK USD.01		
		207.000		93,617.15	211,719.60
04RB	09290D101	207.000		93,617.15	211,719.60
		BOEING CO/THE	COMMON STOCK USD5.0		
		1,081.000		195,461.42	168,030.64
04RB	097023105	1,081.000		195,461.42	168,030.64

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		BOOKING HOLDINGS INC	COMMON STOCK USD.008		
		50.000		73,572.43	260,099.00
04RB	09857L108	50.000		73,572.43	260,099.00
		BORGWARNER INC	COMMON STOCK USD.01		
		288.000		9,145.45	9,884.16
04RB	099724106	288.000		9,145.45	9,884.16
		BXP INC	REIT USD.01		
		176.000		17,639.31	14,430.24
04RB	101121101	176.000		17,639.31	14,430.24
		BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01		
		2,169.000		70,707.75	196,641.54
04RB	101137107	2,169.000		70,707.75	196,641.54
		BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1		
		3,013.000		135,531.38	178,429.86
04RB	110122108	3,013.000		135,531.38	178,429.86
		BROADRIDGE FINANCIAL SOLUTIONS INC	COMMON STOCK USD.01		
		175.000		23,347.43	41,303.50
04RB	11133T103	175.000		23,347.43	41,303.50
		BROADCOM INC	COMMON STOCK		
		6,884.000		348,521.30	1,115,758.72
04RB	11135F101	6,884.000		348,521.30	1,115,758.72
		BROWN + BROWN INC	COMMON STOCK USD.1		
		353.000		21,916.13	39,924.30
04RB	115236101	353.000		21,916.13	39,924.30
		BROWN FORMAN CORP CLASS B	COMMON STOCK USD.15		
		225.000		7,927.10	9,468.00
04RB	115637209	225.000		7,927.10	9,468.00
		BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01		
		184.000		30,922.26	34,310.48
04RB	12008R107	184.000		30,922.26	34,310.48
		CBOE GLOBAL MARKETS INC	COMMON STOCK		
		158.000		17,152.66	34,104.30
04RB	12503M108	158.000		17,152.66	34,104.30
		CBRE GROUP INC A	COMMON STOCK USD.01		
		454.000		17,972.60	63,555.46
04RB	12504L109	454.000		17,972.60	63,555.46

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CDW CORP/DE	COMMON STOCK USD.01		
		199.000		28,097.10	35,010.07
04RB	12514G108	199.000		28,097.10	35,010.07
		CF INDUSTRIES HOLDINGS INC	COMMON STOCK USD.01		
		286.000		10,590.31	25,642.76
04RB	125269100	286.000		10,590.31	25,642.76
		C.H. ROBINSON WORLDWIDE INC	COMMON STOCK USD.1		
		145.000		9,667.61	15,309.10
04RB	12541W209	145.000		9,667.61	15,309.10
		THE CIGNA GROUP	COMMON STOCK USD.01		
		413.000		64,747.43	139,511.40
04RB	125523100	413.000		64,747.43	139,511.40
		CME GROUP INC	COMMON STOCK USD.01		
		534.000		75,829.30	127,092.00
04RB	12572Q105	534.000		75,829.30	127,092.00
		CMS ENERGY CORP	COMMON STOCK USD.01		
		437.000		15,605.15	30,463.27
04RB	125896100	437.000		15,605.15	30,463.27
		CSX CORP	COMMON STOCK USD1.0		
		2,929.000		50,062.76	107,054.95
04RB	126408103	2,929.000		50,062.76	107,054.95
		CVS HEALTH CORP	COMMON STOCK USD.01		
		1,903.000		107,695.09	113,894.55
04RB	126650100	1,903.000		107,695.09	113,894.55
		COTERRA ENERGY INC	COMMON STOCK USD.1		
		1,124.000		23,443.95	30,033.28
04RB	127097103	1,124.000		23,443.95	30,033.28
		CADENCE DESIGN SYS INC	COMMON STOCK USD.01		
		403.000		38,349.32	123,644.43
04RB	127387108	403.000		38,349.32	123,644.43
		CAESARS ENTERTAINMENT INC	COMMON STOCK		
		264.000		23,713.32	10,161.36
04RB	12769G100	264.000		23,713.32	10,161.36
		CAMDEN PROPERTY TRUST	REIT USD.01		
		136.000		23,337.94	17,108.80
04RB	133131102	136.000		23,337.94	17,108.80

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	THE CAMPBELL S COMPANY	COMMON STOCK USD.0375			
		247.000		8,220.89	11,411.40
04RB	134429109	247.000		8,220.89	11,411.40
	CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.01			
		565.000		40,858.29	108,485.65
04RB	14040H105	565.000		40,858.29	108,485.65
	CARDINAL HEALTH INC	COMMON STOCK			
		367.000		17,756.24	44,862.08
04RB	14149Y108	367.000		17,756.24	44,862.08
	CARMAX INC	COMMON STOCK USD.5			
		238.000		12,411.01	19,984.86
04RB	143130102	238.000		12,411.01	19,984.86
	CARNIVAL CORP	COMMON STOCK USD.01			
		1,508.000		40,889.15	38,348.44
04RB	143658300	1,508.000		40,889.15	38,348.44
	CARRIER GLOBAL CORP	COMMON STOCK USD.01			
		1,246.000		30,784.78	96,403.02
04RB	14448C104	1,246.000		30,784.78	96,403.02
	CATALENT INC	COMMON STOCK USD.01			
		222.000		19,297.39	13,566.42
04RB	148806102	222.000		19,297.39	13,566.42
	CATERPILLAR INC	COMMON STOCK USD1.0			
		726.000		97,801.89	294,835.86
04RB	149123101	726.000		97,801.89	294,835.86
	CELANESE CORP	COMMON STOCK USD.0001			
		150.000		15,737.43	10,981.50
04RB	150870103	150.000		15,737.43	10,981.50
	CENTENE CORP	COMMON STOCK USD.001			
		794.000		42,546.48	47,640.00
04RB	15135B101	794.000		42,546.48	47,640.00
	CENTERPOINT ENERGY INC	COMMON STOCK USD.01			
		944.000		20,514.64	30,793.28
04RB	15189T107	944.000		20,514.64	30,793.28
	DAYFORCE INC	COMMON STOCK USD.01			
		189.000		20,631.72	15,118.11
04RB	15677J108	189.000		20,631.72	15,118.11

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		CHARLES RIVER LABORATORIES	COMMON STOCK USD.01		
		77.000		24,207.53	15,327.62
04RB	159864107	77.000		24,207.53	15,327.62
		CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001		
		150.000		47,757.47	59,544.75
04RB	16119P108	150.000		47,757.47	59,544.75
		CHEVRON CORP	COMMON STOCK USD.75		
		2,515.000		281,509.69	407,253.95
04RB	166764100	2,515.000		281,509.69	407,253.95
		CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01		
		2,050.000		39,388.19	126,116.00
04RB	169656105	2,050.000		39,388.19	126,116.00
		CHORUS AVIATION INC	COMMON STOCK		
		515.000		2,209.35	1,243.22
04LK	17040T979	515.000		2,209.35	1,243.22
		CHURCH + DWIGHT CO INC	COMMON STOCK USD1.0		
		367.000		23,981.91	40,417.71
04RB	171340102	367.000		23,981.91	40,417.71
		CINCINNATI FINANCIAL CORP	COMMON STOCK USD2.0		
		235.000		15,147.58	37,560.05
04RB	172062101	235.000		15,147.58	37,560.05
		CISCO SYSTEMS INC	COMMON STOCK USD.001		
		5,993.000		221,591.44	354,845.53
04RB	17275R102	5,993.000		221,591.44	354,845.53
		CINTAS CORP	COMMON STOCK		
		512.000		29,652.68	115,604.48
04RB	172908105	512.000		29,652.68	115,604.48
		CITIGROUP INC	COMMON STOCK USD.01		
		2,834.000		142,942.85	200,845.58
04RB	172967424	2,834.000		142,942.85	200,845.58
		CITIZENS FINANCIAL GROUP	COMMON STOCK USD.01		
		663.000		18,715.09	31,916.82
04RB	174610105	663.000		18,715.09	31,916.82
		CLOROX COMPANY	COMMON STOCK USD1.0		
		185.000		20,357.06	30,926.45
04RB	189054109	185.000		20,357.06	30,926.45

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		COCA COLA CO/THE	COMMON STOCK USD.25		
		5,756.000		248,907.78	368,844.48
04RB	191216100	5,756.000		248,907.78	368,844.48
		COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01		
		745.000		35,432.29	59,965.05
04RB	192446102	745.000		35,432.29	59,965.05
		COLGATE PALMOLIVE CO	COMMON STOCK USD1.0		
		1,221.000		75,428.46	117,985.23
04RB	194162103	1,221.000		75,428.46	117,985.23
		COMCAST CORP CLASS A	COMMON STOCK USD.01		
		5,713.000		160,909.13	246,744.47
04RB	20030N101	5,713.000		160,909.13	246,744.47
		CONAGRA BRANDS INC	COMMON STOCK USD5.0		
		718.000		17,405.92	19,780.90
04RB	205887102	718.000		17,405.92	19,780.90
		CONOCOPHILLIPS	COMMON STOCK USD.01		
		1,916.000		122,192.53	207,579.44
04RB	20825C104	1,916.000		122,192.53	207,579.44
		CONSOLIDATED EDISON INC	COMMON STOCK USD.1		
		514.000		35,531.03	51,703.26
04RB	209115104	514.000		35,531.03	51,703.26
		CONSTELLATION BRANDS INC A	COMMON STOCK USD.01		
		240.000		30,199.17	57,828.00
04RB	21036P108	240.000		30,199.17	57,828.00
		CONSTELLATION ENERGY	COMMON STOCK		
		474.000		27,281.99	121,609.44
04RB	21037T109	474.000		27,281.99	121,609.44
		COOPER COS INC/THE	COMMON STOCK USD.1		
		296.000		19,391.87	30,920.16
04RB	216648501	296.000		19,391.87	30,920.16
		COPART INC	COMMON STOCK		
		1,297.000		30,776.17	82,216.83
04RB	217204106	1,297.000		30,776.17	82,216.83
		CORNING INC	COMMON STOCK USD.5		
		1,145.000		26,328.35	55,727.15
04RB	219350105	1,145.000		26,328.35	55,727.15

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CORPAY INC	COMMON STOCK USD.001			
		108.000		26,691.14	41,167.44
04RB	219948106	108.000		26,691.14	41,167.44
	CORTEVA INC	COMMON STOCK USD.01			
		1,047.000		28,079.02	65,165.28
04RB	22052L104	1,047.000		28,079.02	65,165.28
	COSTCO WHOLESALE CORP	COMMON STOCK USD.005			
		656.000		177,997.02	637,553.28
04RB	22160K105	656.000		177,997.02	637,553.28
	COSTAR GROUP INC	COMMON STOCK USD.01			
		607.000		44,840.93	49,373.38
04RB	22160N109	607.000		44,840.93	49,373.38
	CROWDSTRIKE HOLDINGS INC A	COMMON STOCK			
		342.000		130,175.57	118,321.74
04RB	22788C105	342.000		130,175.57	118,321.74
	CROWN CASTLE INC	REIT USD.01			
		644.000		63,365.02	68,425.00
04RB	22822V101	644.000		63,365.02	68,425.00
	CUMMINS INC	COMMON STOCK USD2.5			
		199.000		24,923.36	74,632.96
04RB	231021106	199.000		24,923.36	74,632.96
	DR HORTON INC	COMMON STOCK USD.01			
		447.000		19,041.83	75,444.66
04RB	23331A109	447.000		19,041.83	75,444.66
	DTE ENERGY COMPANY	COMMON STOCK			
		308.000		25,332.80	38,740.24
04RB	233331107	308.000		25,332.80	38,740.24
	DANAHER CORP	COMMON STOCK USD.01			
		951.000		107,965.73	227,945.19
04RB	235851102	951.000		107,965.73	227,945.19
	DARDEN RESTAURANTS INC	COMMON STOCK			
		180.000		15,672.81	31,728.60
04RB	237194105	180.000		15,672.81	31,728.60
	DAVITA INC	COMMON STOCK USD.001			
		68.000		4,764.57	11,299.56
04RB	23918K108	68.000		4,764.57	11,299.56

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		DECKERS OUTDOOR CORP	COMMON STOCK USD.01		
		228.000		34,572.50	44,678.88
04RB	243537107	228.000		34,572.50	44,678.88
		DEERE + CO	COMMON STOCK USD1.0		
		379.000		55,203.55	176,576.10
04RB	244199105	379.000		55,203.55	176,576.10
		DELL TECHNOLOGIES C	COMMON STOCK		
		425.000		49,937.56	54,225.75
04RB	24703L202	425.000		49,937.56	54,225.75
		DELTA AIR LINES INC	COMMON STOCK USD.0001		
		958.000		35,312.35	61,139.56
04RB	247361702	958.000		35,312.35	61,139.56
		DEVON ENERGY CORP	COMMON STOCK USD.1		
		954.000		36,843.20	36,204.30
04RB	25179M103	954.000		36,843.20	36,204.30
		DEXCOM INC	COMMON STOCK USD.001		
		573.000		62,651.72	44,688.27
04RB	252131107	573.000		62,651.72	44,688.27
		DIAMONDBACK ENERGY INC	COMMON STOCK USD.01		
		266.000		31,006.54	47,238.94
04RB	25278X109	266.000		31,006.54	47,238.94
		DIGITAL REALTY TRUST INC	REIT USD.01		
		455.000		56,228.45	89,038.95
04RB	253868103	455.000		56,228.45	89,038.95
		WALT DISNEY CO/THE	COMMON STOCK USD.01		
		2,707.000		243,275.09	317,991.29
04RB	254687106	2,707.000		243,275.09	317,991.29
		DISCOVER FINANCIAL SERVICES	COMMON STOCK USD.01		
		372.000		17,958.80	67,863.96
04RB	254709108	372.000		17,958.80	67,863.96
		DOLLAR GENERAL CORP	COMMON STOCK USD.875		
		326.000		31,172.46	25,190.02
04RB	256677105	326.000		31,172.46	25,190.02
		DOLLAR TREE INC	COMMON STOCK USD.01		
		311.000		24,875.23	22,164.97
04RB	256746108	311.000		24,875.23	22,164.97

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DOMINION ENERGY INC	COMMON STOCK			
		1,243.000		74,051.14	73,026.25
04RB	25746U109	1,243.000		74,051.14	73,026.25
	DOMINO S PIZZA INC	COMMON STOCK USD.01			
		52.000		20,151.36	24,761.88
04RB	25754A201	52.000		20,151.36	24,761.88
	DOVER CORP	COMMON STOCK USD1.0			
		209.000		16,083.20	43,033.10
04RB	260003108	209.000		16,083.20	43,033.10
	DOW INC	COMMON STOCK USD.01			
		1,042.000		42,103.41	46,066.82
04RB	260557103	1,042.000		42,103.41	46,066.82
	DUKE ENERGY CORP	COMMON STOCK USD.001			
		1,142.000		85,935.99	133,671.10
04RB	26441C204	1,142.000		85,935.99	133,671.10
	DUPONT DE NEMOURS INC	COMMON STOCK USD.01			
		640.000		35,866.72	53,497.60
04RB	26614N102	640.000		35,866.72	53,497.60
	EOG RESOURCES INC	COMMON STOCK USD.01			
		865.000		66,867.97	115,269.90
04RB	26875P101	865.000		66,867.97	115,269.90
	EQT CORP	COMMON STOCK			
		881.000		33,965.09	40,032.64
04RB	26884L109	881.000		33,965.09	40,032.64
	EASTMAN CHEMICAL CO	COMMON STOCK USD.01			
		146.000		6,295.65	15,289.12
04RB	277432100	146.000		6,295.65	15,289.12
	EBAY INC	COMMON STOCK USD.001			
		691.000		16,984.57	43,733.39
04RB	278642103	691.000		16,984.57	43,733.39
	ECOLAB INC	COMMON STOCK USD1.0			
		376.000		50,058.52	93,537.52
04RB	278865100	376.000		50,058.52	93,537.52
	EDISON INTERNATIONAL	COMMON STOCK			
		571.000		30,658.86	50,105.25
04RB	281020107	571.000		30,658.86	50,105.25

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0		
		900.000		37,556.97	64,215.00
04RB	28176E108	900.000		37,556.97	64,215.00
		ELECTRONIC ARTS INC	COMMON STOCK USD.01		
		364.000		22,252.22	59,575.88
04RB	285512109	364.000		22,252.22	59,575.88
		EMERSON ELECTRIC CO	COMMON STOCK USD.5		
		846.000		50,130.13	112,179.60
04RB	291011104	846.000		50,130.13	112,179.60
		ENPHASE ENERGY INC	COMMON STOCK USD.00001		
		205.000		37,358.56	14,626.75
04RB	29355A107	205.000		37,358.56	14,626.75
		ENTERGY CORP	COMMON STOCK USD.01		
		316.000		28,666.09	49,349.72
04RB	29364G103	316.000		28,666.09	49,349.72
		EPAM SYSTEMS INC	COMMON STOCK USD.001		
		86.000		52,927.74	20,977.12
04RB	29414B104	86.000		52,927.74	20,977.12
		EQUIFAX INC	COMMON STOCK USD1.25		
		183.000		19,212.89	47,865.48
04RB	294429105	183.000		19,212.89	47,865.48
		EQUINIX INC	REIT USD.001		
		139.000		67,866.71	136,425.72
04RB	29444U700	139.000		67,866.71	136,425.72
		EQUITY RESIDENTIAL	REIT USD.01		
		516.000		30,357.20	39,556.56
04RB	29476L107	516.000		30,357.20	39,556.56
		ERIE INDEMNITY COMPANY CL A	COMMON STOCK		
		37.000		19,277.46	16,300.72
04RB	29530P102	37.000		19,277.46	16,300.72
		ESSEX PROPERTY TRUST INC	REIT USD.0001		
		96.000		22,131.69	29,804.16
04RB	297178105	96.000		22,131.69	29,804.16
		EVERGY INC	COMMON STOCK		
		346.000		18,979.21	22,361.98
04RB	30034W106	346.000		18,979.21	22,361.98

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		EVERSOURCE ENERGY	COMMON STOCK USD5.0		
		522.000		29,029.05	33,663.78
04RB	30040W108	522.000		29,029.05	33,663.78
		EXELON CORP	COMMON STOCK		
		1,480.000		47,903.67	58,548.80
04RB	30161N101	1,480.000		47,903.67	58,548.80
		EXPEDIA GROUP INC	COMMON STOCK USD.001		
		182.000		19,308.69	33,600.84
04RB	30212P303	182.000		19,308.69	33,600.84
		EXPEDITORS INTL WASH INC	COMMON STOCK USD.01		
		196.000		10,032.70	23,841.44
04RB	302130109	196.000		10,032.70	23,841.44
		EXTRA SPACE STORAGE INC	REIT USD.01		
		314.000		37,152.04	53,681.44
04RB	30225T102	314.000		37,152.04	53,681.44
		EXXON MOBIL CORP	COMMON STOCK		
		6,570.000		507,857.08	774,997.20
04RB	30231G102	6,570.000		507,857.08	774,997.20
		FMC CORP	COMMON STOCK USD.1		
		155.000		6,689.00	9,158.95
04RB	30249I303	155.000		6,689.00	9,158.95
		META PLATFORMS INC CLASS A	COMMON STOCK USD.000006		
		3,231.000		613,342.48	1,855,627.92
04RB	30303M102	3,231.000		613,342.48	1,855,627.92
		FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01		
		57.000		27,025.59	27,968.19
04RB	303075105	57.000		27,025.59	27,968.19
		FAIR ISAAC CORP	COMMON STOCK USD.01		
		37.000		27,515.24	87,876.11
04RB	303250104	37.000		27,515.24	87,876.11
		BT GROUP PLC	COMMON STOCK GBP.05		
		217,800.000		566,803.71	440,997.72
04RJ	309135903	217,800.000		566,803.71	440,997.72
		FASTENAL CO	COMMON STOCK USD.01		
		849.000		25,675.56	70,942.44
04RB	311900104	849.000		25,675.56	70,942.44

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01		
		25,000.000		82,051.91	121,607.73
04RJ	312748908	25,000.000		82,051.91	121,607.73
		BARCLAYS PLC	COMMON STOCK GBP.25		
		51,100.000		100,161.50	171,339.85
04RJ	313486904	51,100.000		100,161.50	171,339.85
		FEDERAL REALTY INVS TRUST	REIT USD.01		
		90.000		12,820.44	10,498.50
04RB	313745101	90.000		12,820.44	10,498.50
		FEDEX CORP	COMMON STOCK USD.1		
		343.000		47,348.38	103,815.81
04RB	31428X106	343.000		47,348.38	103,815.81
		F5 INC	COMMON STOCK		
		74.000		9,719.66	18,525.90
04RB	315616102	74.000		9,719.66	18,525.90
		FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01		
		807.000		76,902.37	68,837.10
04RB	31620M106	807.000		76,902.37	68,837.10
		FIFTH THIRD BANCORP	COMMON STOCK		
		1,015.000		20,743.19	48,780.90
04RB	316773100	1,015.000		20,743.19	48,780.90
		KINGFISHER PLC	COMMON STOCK GBP.157143		
		64,600.000		210,828.82	203,221.86
04RJ	331952903	64,600.000		210,828.82	203,221.86
		FIRST SOLAR INC	COMMON STOCK USD.001		
		160.000		24,596.77	31,883.20
04RB	336433107	160.000		24,596.77	31,883.20
		FISERV INC	COMMON STOCK USD.01		
		851.000		66,214.56	188,036.96
04RB	337738108	851.000		66,214.56	188,036.96
		FIRSTENERGY CORP	COMMON STOCK USD.1		
		772.000		30,939.33	32,848.60
04RB	337932107	772.000		30,939.33	32,848.60
		FORD MOTOR CO	COMMON STOCK USD.01		
		5,838.000		59,805.13	64,976.94
04RB	345370860	5,838.000		59,805.13	64,976.94

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		FORTINET INC	COMMON STOCK USD.001		
		947.000		22,592.67	90,012.35
04RB	34959E109	947.000		22,592.67	90,012.35
		FORTIVE CORP	COMMON STOCK USD.01		
		523.000		26,853.01	41,489.59
04RB	34959J108	523.000		26,853.01	41,489.59
		FOX CORP CLASS A	COMMON STOCK USD.01		
		365.000		14,201.96	17,198.80
04RB	35137L105	365.000		14,201.96	17,198.80
		FOX CORP CLASS B	COMMON STOCK USD.01		
		170.000		6,586.62	7,604.10
04RB	35137L204	170.000		6,586.62	7,604.10
		FRANKLIN RESOURCES INC	COMMON STOCK USD.1		
		351.000		10,090.66	7,988.76
04RB	354613101	351.000		10,090.66	7,988.76
		FRASER PAPERS INC	COM		
		3,433.000		211.20	159.38
04LK	355521956	3,433.000		211.20	159.38
		FREEPORT MCMORAN INC	COMMON STOCK USD.1		
		2,127.000		48,282.93	94,013.40
04RB	35671D857	2,127.000		48,282.93	94,013.40
		GE HEALTHCARE TECHNOLOGY	COMMON STOCK USD.01		
		603.000		44,977.71	50,181.66
04RB	36266G107	603.000		44,977.71	50,181.66
		ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0		
		320.000		31,000.77	99,916.80
04RB	363576109	320.000		31,000.77	99,916.80
		GARTNER INC	COMMON STOCK USD.0005		
		116.000		21,104.34	60,079.88
04RB	366651107	116.000		21,104.34	60,079.88
		GE VERNOVA INC	COMMON STOCK USD.01		
		402.000		30,534.40	134,316.24
04RB	36828A101	402.000		30,534.40	134,316.24
		GENERAC HOLDINGS INC	COMMON STOCK USD.01		
		78.000		23,839.33	14,679.60
04RB	368736104	78.000		23,839.33	14,679.60

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		GENERAL DYNAMICS CORP	COMMON STOCK USD1.0		
		381.000		62,527.67	108,207.81
04RB	369550108	381.000		62,527.67	108,207.81
		GENERAL ELECTRIC	COMMON STOCK USD.01		
		1,611.000		120,378.15	293,459.76
04RB	369604301	1,611.000		120,378.15	293,459.76
		GENERAL MILLS INC	COMMON STOCK USD.1		
		796.000		37,130.65	52,742.96
04RB	370334104	796.000		37,130.65	52,742.96
		GENERAL MOTORS CO	COMMON STOCK USD.01		
		1,708.000		64,669.27	94,947.72
04RB	37045V100	1,708.000		64,669.27	94,947.72
		GENUINE PARTS CO	COMMON STOCK USD1.0		
		209.000		17,444.21	26,486.57
04RB	372460105	209.000		17,444.21	26,486.57
		GILEAD SCIENCES INC	COMMON STOCK USD.001		
		1,846.000		99,364.30	170,902.68
04RB	375558103	1,846.000		99,364.30	170,902.68
		GLOBAL PAYMENTS INC	COMMON STOCK		
		387.000		41,610.70	46,037.52
04RB	37940X102	387.000		41,610.70	46,037.52
		GLOBE LIFE INC	COMMON STOCK USD1.0		
		111.000		4,657.68	12,347.64
04RB	37959E102	111.000		4,657.68	12,347.64
		GODADDY INC CLASS A	COMMON STOCK USD.001		
		209.000		28,770.96	41,292.13
04RB	380237107	209.000		28,770.96	41,292.13
		GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01		
		467.000		96,868.50	284,202.19
04RB	38141G104	467.000		96,868.50	284,202.19
		WW GRAINGER INC	COMMON STOCK USD.5		
		66.000		20,630.72	79,552.44
04RB	384802104	66.000		20,630.72	79,552.44
		BOUYGUES SA	COMMON STOCK EUR1.0		
		6,700.000		278,682.96	199,275.45
04RJ	400212908	6,700.000		278,682.96	199,275.45

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		HCA HEALTHCARE INC	COMMON STOCK USD.01		
		275.000		35,952.30	89,985.50
04RB	40412C101	275.000		35,952.30	89,985.50
		HP INC	COMMON STOCK USD.01		
		1,447.000		31,678.75	51,267.21
04RB	40434L105	1,447.000		31,678.75	51,267.21
		GENERALI	COMMON STOCK		
		17,500.000		314,890.63	500,533.38
04RJ	405671009	17,500.000		314,890.63	500,533.38
		HALLIBURTON CO	COMMON STOCK USD2.5		
		1,332.000		37,576.31	42,437.52
04RB	406216101	1,332.000		37,576.31	42,437.52
		HARTFORD INSURANCE GROUP INC	COMMON STOCK USD.01		
		448.000		18,776.16	55,242.88
04RB	416515104	448.000		18,776.16	55,242.88
		HASBRO INC	COMMON STOCK USD.5		
		160.000		10,027.26	10,424.00
04RB	418056107	160.000		10,027.26	10,424.00
		HEALTHPEAK PROPERTIES INC	REIT USD1.0		
		1,065.000		27,783.66	23,419.35
04RB	42250P103	1,065.000		27,783.66	23,419.35
		JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01		
		109.000		15,757.87	19,203.62
04RB	426281101	109.000		15,757.87	19,203.62
		HERSHEY CO/THE	COMMON STOCK USD1.0		
		223.000		24,876.71	39,276.99
04RB	427866108	223.000		24,876.71	39,276.99
		HESS CORP	COMMON STOCK USD1.0		
		411.000		29,380.53	60,490.98
04RB	42809H107	411.000		29,380.53	60,490.98
		HEWLETT PACKARD ENTERPRISE	COMMON STOCK USD.01		
		1,914.000		25,146.23	40,615.08
04RB	42824C109	1,914.000		25,146.23	40,615.08
		HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.01		
		364.000		35,429.71	92,252.16
04RB	43300A203	364.000		35,429.71	92,252.16

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		FRESENIUS SE + CO KGAA	COMMON STOCK		
		4,000.000		184,563.55	140,559.15
04RJ	435209903	4,000.000		184,563.55	140,559.15
		HOLOGIC INC	COMMON STOCK USD.01		
		366.000		16,693.83	29,097.00
04RB	436440101	366.000		16,693.83	29,097.00
		HOME DEPOT INC	COMMON STOCK USD.05		
		1,466.000		227,350.76	629,104.58
04RB	437076102	1,466.000		227,350.76	629,104.58
		HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.0		
		976.000		116,677.09	227,339.68
04RB	438516106	976.000		116,677.09	227,339.68
		HORMEL FOODS CORP	COMMON STOCK USD.01465		
		356.000		7,775.70	11,545.08
04RB	440452100	356.000		7,775.70	11,545.08
		HOST HOTELS + RESORTS INC	REIT USD.01		
		1,058.000		16,171.49	19,488.36
04RB	44107P104	1,058.000		16,171.49	19,488.36
		HOWMET AEROSPACE INC	COMMON STOCK		
		583.000		17,556.34	69,015.54
04RB	443201108	583.000		17,556.34	69,015.54
		HUBBELL INC	COMMON STOCK USD.01		
		80.000		24,994.01	36,807.20
04RB	443510607	80.000		24,994.01	36,807.20
		HUMANA INC	COMMON STOCK USD.1666666		
		183.000		35,450.14	54,237.54
04RB	444859102	183.000		35,450.14	54,237.54
		HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK USD.01		
		122.000		12,562.44	23,071.42
04RB	445658107	122.000		12,562.44	23,071.42
		HUNTINGTON BANCSHARES INC	COMMON STOCK USD.01		
		2,164.000		24,688.25	38,973.64
04RB	446150104	2,164.000		24,688.25	38,973.64
		HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01		
		49.000		10,984.94	9,698.08
04RB	446413106	49.000		10,984.94	9,698.08

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	INDRA SISTEMAS SA	COMMON STOCK EUR.2			
		9,500.000		199,814.10	167,164.84
04RJ	447621905	9,500.000		199,814.10	167,164.84
	KEMIRA OYJ	COMMON STOCK			
		4,800.000		80,198.08	94,297.57
04RJ	451361901	4,800.000		80,198.08	94,297.57
	IDEX CORP	COMMON STOCK USD.01			
		113.000		19,903.13	26,061.19
04RB	45167R104	113.000		19,903.13	26,061.19
	IDEXX LABORATORIES INC	COMMON STOCK USD.1			
		123.000		29,244.25	51,875.25
04RB	45168D104	123.000		29,244.25	51,875.25
	ILLINOIS TOOL WORKS	COMMON STOCK USD.01			
		406.000		48,907.75	112,673.12
04RB	452308109	406.000		48,907.75	112,673.12
	INCYTE CORP	COMMON STOCK USD.001			
		228.000		26,134.59	17,006.52
04RB	45337C102	228.000		26,134.59	17,006.52
	INGERSOLL RAND INC	COMMON STOCK USD.01			
		602.000		20,089.52	62,710.34
04RB	45687V106	602.000		20,089.52	62,710.34
	INSULET CORP	COMMON STOCK USD.001			
		105.000		29,939.71	28,011.90
04RB	45784P101	105.000		29,939.71	28,011.90
	INTEL CORP	COMMON STOCK USD.001			
		6,239.000		210,254.09	150,047.95
04RB	458140100	6,239.000		210,254.09	150,047.95
	INTERCONTINENTAL EXCHANGE IN	COMMON STOCK USD.01			
		848.000		57,557.95	136,494.08
04RB	45866F104	848.000		57,557.95	136,494.08
	INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2			
		1,351.000		182,198.68	307,230.91
04RB	459200101	1,351.000		182,198.68	307,230.91
	INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125			
		381.000		31,695.97	34,808.16
04RB	459506101	381.000		31,695.97	34,808.16

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		INTERNATIONAL PAPER CO	COMMON STOCK USD1.0		
		472.000		14,830.92	27,767.76
04RB	460146103	472.000		14,830.92	27,767.76
		INTERPUBLIC GROUP OF COS INC	COMMON STOCK USD.1		
		576.000		9,225.46	17,746.56
04RB	460690100	576.000		9,225.46	17,746.56
		INTUITIVE SURGICAL INC	COMMON STOCK USD.001		
		521.000		78,573.15	282,382.00
04RB	46120E602	521.000		78,573.15	282,382.00
		INTUIT INC	COMMON STOCK USD.01		
		415.000		104,639.75	266,317.95
04RB	461202103	415.000		104,639.75	266,317.95
		DHL GROUP	COMMON STOCK		
		7,700.000		231,656.20	282,775.48
04RJ	461785909	7,700.000		231,656.20	282,775.48
		INVITATION HOMES INC	REIT USD.01		
		859.000		31,376.68	29,420.75
04RB	46187W107	859.000		31,376.68	29,420.75
		IQVIA HOLDINGS INC	COMMON STOCK USD.01		
		256.000		37,412.91	51,415.04
04RB	46266C105	256.000		37,412.91	51,415.04
		IRON MOUNTAIN INC	REIT USD.01		
		436.000		16,878.11	53,920.12
04RB	46284V101	436.000		16,878.11	53,920.12
		NCC AB B SHS	COMMON STOCK SEK8.0		
		12,500.000		172,647.17	186,489.42
04RJ	464574003	12,500.000		172,647.17	186,489.42
		OMV AG	COMMON STOCK		
		3,100.000		149,570.14	124,158.47
04RJ	465145001	3,100.000		149,570.14	124,158.47
		JPMORGAN CHASE + CO	COMMON STOCK USD1.0		
		4,207.000		386,423.79	1,050,572.04
04RB	46625H100	4,207.000		386,423.79	1,050,572.04
		JABIL INC	COMMON STOCK USD.001		
		191.000		25,851.64	25,943.53
04RB	466313103	191.000		25,851.64	25,943.53

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	JACOBS SOLUTIONS INC	COMMON STOCK			
		188.000		11,698.28	26,551.24
04RB	46982L108	188.000		11,698.28	26,551.24
	JOHNSON + JOHNSON	COMMON STOCK USD1.0			
		3,560.000		397,124.79	551,835.60
04RB	478160104	3,560.000		397,124.79	551,835.60
	IREN SPA	COMMON STOCK EUR1.0			
		135,600.000		306,636.40	283,147.48
04RJ	478321904	135,600.000		306,636.40	283,147.48
	SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0			
		14,200.000		113,263.08	197,026.24
04RJ	481334902	14,200.000		113,263.08	197,026.24
	JUNIPER NETWORKS INC	COMMON STOCK USD.00001			
		399.000		9,724.82	14,332.08
04RB	48203R104	399.000		9,724.82	14,332.08
	KLA CORP	COMMON STOCK USD.001			
		201.000		32,727.36	130,053.03
04RB	482480100	201.000		32,727.36	130,053.03
	KKR + CO INC	COMMON STOCK USD.01			
		988.000		107,514.38	160,915.56
04RB	48251W104	988.000		107,514.38	160,915.56
	SWEDBANK AB A SHARES	COMMON STOCK			
		20,400.000		363,200.43	399,448.66
04RJ	484652904	20,400.000		363,200.43	399,448.66
	KELLANOVA	COMMON STOCK USD.25			
		396.000		19,238.75	32,190.84
04RB	487836108	396.000		19,238.75	32,190.84
	KENVUE INC	COMMON STOCK USD.01			
		2,745.000		44,717.21	66,099.60
04RB	49177J102	2,745.000		44,717.21	66,099.60
	KEURIG DR PEPPER INC	COMMON STOCK USD.01			
		1,550.000		51,807.30	50,607.50
04RB	49271V100	1,550.000		51,807.30	50,607.50
	KEYCORP	COMMON STOCK USD1.0			
		1,405.000		16,461.14	27,369.40
04RB	493267108	1,405.000		16,461.14	27,369.40

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		KEYSIGHT TECHNOLOGIES IN	COMMON STOCK USD.01		
			265.000	21,993.78	45,272.60
04RB	49338L103		265.000	21,993.78	45,272.60
		KIMBERLY CLARK CORP	COMMON STOCK USD1.25		
			502.000	48,143.60	69,953.70
04RB	494368103		502.000	48,143.60	69,953.70
		KIMCO REALTY CORP	REIT USD.01		
			999.000	16,827.36	25,544.43
04RB	49446R109		999.000	16,827.36	25,544.43
		KINDER MORGAN INC	COMMON STOCK USD.01		
			2,876.000	76,272.65	81,304.52
04RB	49456B101		2,876.000	76,272.65	81,304.52
		KRAFT HEINZ CO/THE	COMMON STOCK USD.01		
			1,188.000	41,332.86	37,980.36
04RB	500754106		1,188.000	41,332.86	37,980.36
		KROGER CO	COMMON STOCK USD1.0		
			984.000	23,882.26	60,102.72
04RB	501044101		984.000	23,882.26	60,102.72
		LKQ CORP	COMMON STOCK USD.01		
			402.000	13,819.65	15,794.58
04RB	501889208		402.000	13,819.65	15,794.58
		L3HARRIS TECHNOLOGIES INC	COMMON STOCK USD1.0		
			282.000	37,614.05	69,442.50
04RB	502431109		282.000	37,614.05	69,442.50
		LABCORP HOLDINGS INC	COMMON STOCK USD.1		
			127.000	14,648.76	30,627.32
04RB	504922105		127.000	14,648.76	30,627.32
		HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83		
			11,200.000	178,574.28	176,731.90
04RJ	505160903		11,200.000	178,574.28	176,731.90
		BAYER AG REG	COMMON STOCK		
			3,600.000	271,950.72	73,719.41
04RJ	506921907		3,600.000	271,950.72	73,719.41
		BILFINGER SE	COMMON STOCK		
			3,500.000	177,439.13	161,176.18
04RJ	511738908		3,500.000	177,439.13	161,176.18

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		HEIDELBERG MATERIALS AG	COMMON STOCK		
		1,800.000		200,791.57	226,998.60
04RJ	512067901	1,800.000		200,791.57	226,998.60
		LAM RESEARCH CORP	COMMON STOCK USD.001		
		1,950.000		42,337.83	144,066.00
04RB	512807306	1,950.000		42,337.83	144,066.00
		LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0		
		217.000		16,530.14	16,761.08
04RB	513272104	217.000		16,530.14	16,761.08
		ORANGE	COMMON STOCK EUR4.0		
		16,100.000		187,764.76	171,493.68
04RJ	517617908	16,100.000		187,764.76	171,493.68
		LAS VEGAS SANDS CORP	COMMON STOCK USD.001		
		552.000		30,462.41	29,289.12
04RB	517834107	552.000		30,462.41	29,289.12
		ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.01		
		345.000		39,064.02	24,881.40
04RB	518439104	345.000		39,064.02	24,881.40
		ALLIANZ SE REG	COMMON STOCK		
		2,200.000		535,970.19	678,967.88
04RJ	523148906	2,200.000		535,970.19	678,967.88
		LEIDOS HOLDINGS INC	COMMON STOCK USD.0001		
		206.000		18,951.74	34,072.40
04RB	525327102	206.000		18,951.74	34,072.40
		LENNAR CORP A	COMMON STOCK USD.1		
		372.000		21,369.57	64,873.08
04RB	526057104	372.000		21,369.57	64,873.08
		MUENCHENER RUECKVERSICHERUNG	COMMON STOCK		
		400.000		114,541.81	208,831.95
04RJ	529412900	400.000		114,541.81	208,831.95
		SOCIETE BIC SA	COMMON STOCK EUR3.82		
		2,200.000		128,136.26	146,621.74
04RJ	529878902	2,200.000		128,136.26	146,621.74
		ELI LILLY + CO	COMMON STOCK		
		1,167.000		238,253.84	928,173.45
04RB	532457108	1,167.000		238,253.84	928,173.45

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01		
		213.000		16,451.37	29,447.25
04RB	538034109	213.000		16,451.37	29,447.25
		LOCKHEED MARTIN CORP	COMMON STOCK USD1.0		
		314.000		82,069.48	166,234.74
04RB	539830109	314.000		82,069.48	166,234.74
		LOEWS CORP	COMMON STOCK USD.01		
		240.000		9,401.97	20,815.20
04RB	540424108	240.000		9,401.97	20,815.20
		LOWE S COS INC	COMMON STOCK USD.5		
		854.000		72,995.35	232,655.22
04RB	548661107	854.000		72,995.35	232,655.22
		VOLKSWAGEN AG	COMMON STOCK		
		1,500.000		239,175.57	132,130.67
04RJ	549710903	1,500.000		239,175.57	132,130.67
		A2A SPA	COMMON STOCK EUR.52		
		95,600.000		165,055.78	215,778.79
04RJ	549913903	95,600.000		165,055.78	215,778.79
		LULULEMON ATHLETICA INC	COMMON STOCK USD.005		
		171.000		72,382.34	54,832.86
04RB	550021109	171.000		72,382.34	54,832.86
		BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49		
		40,300.000		225,268.77	380,359.74
04RJ	550190904	40,300.000		225,268.77	380,359.74
		KRONES AG	COMMON STOCK		
		2,200.000		305,165.05	274,189.63
04RJ	552388902	2,200.000		305,165.05	274,189.63
		M + T BANK CORP	COMMON STOCK USD.5		
		248.000		30,204.36	54,557.52
04RB	55261F104	248.000		30,204.36	54,557.52
		MERCEDES BENZ GROUP AG	COMMON STOCK		
		8,500.000		468,622.51	475,459.18
04RJ	552902900	8,500.000		468,622.51	475,459.18
		MGM RESORTS INTERNATIONAL	COMMON STOCK USD.01		
		387.000		11,917.74	14,837.58
04RB	552953101	387.000		11,917.74	14,837.58

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	MSCI INC	COMMON STOCK USD.01			
		117.000		27,933.93	71,326.71
04RB	55354G100	117.000		27,933.93	71,326.71
	QUADIENT SA	COMMON STOCK EUR1.0			
		2,500.000		199,023.31	45,311.00
04RJ	561709908	2,500.000		199,023.31	45,311.00
	SOPRA STERIA GROUP	COMMON STOCK EUR1.0			
		600.000		124,672.26	113,309.18
04RJ	563361906	600.000		124,672.26	113,309.18
	CARREFOUR SA	COMMON STOCK EUR2.5			
		14,400.000		224,252.42	219,013.72
04RJ	564156909	14,400.000		224,252.42	219,013.72
	MARATHON PETROLEUM CORP	COMMON STOCK USD.01			
		495.000		27,672.84	77,294.25
04RB	56585A102	495.000		27,672.84	77,294.25
	REPSOL SA	COMMON STOCK EUR1.0			
		36,000.000		587,337.00	449,624.52
04RJ	566935904	36,000.000		587,337.00	449,624.52
	SANOFI	COMMON STOCK EUR2.0			
		1,000.000		83,188.15	97,265.50
04RJ	567173901	1,000.000		83,188.15	97,265.50
	SCHOUW + CO	COMMON STOCK DKK10.0			
		900.000		68,032.67	70,868.15
04RJ	569085905	900.000		68,032.67	70,868.15
	WIENERBERGER AG	COMMON STOCK			
		2,600.000		60,079.82	73,101.74
04RJ	569937907	2,600.000		60,079.82	73,101.74
	BANCO SANTANDER SA	COMMON STOCK EUR.5			
		109,000.000		651,902.37	503,733.14
04RJ	570594903	109,000.000		651,902.37	503,733.14
	MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003			
		46.000		15,499.91	11,899.74
04RB	57060D108	46.000		15,499.91	11,899.74
	MARSH + MCLENNAN COS	COMMON STOCK USD1.0			
		730.000		63,010.31	170,257.90
04RB	571748102	730.000		63,010.31	170,257.90

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MARRIOTT INTERNATIONAL	CL A COMMON STOCK USD.01			
		346.000		33,453.70	100,025.14
04RB	571903202	346.000		33,453.70	100,025.14
	MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01			
		92.000		22,987.86	55,200.00
04RB	573284106	92.000		22,987.86	55,200.00
	MASCO CORP	COMMON STOCK USD1.0			
		336.000		9,876.85	27,068.16
04RB	574599106	336.000		9,876.85	27,068.16
	DEUTSCHE BANK AG REGISTERED	COMMON STOCK			
		19,000.000		240,069.84	322,569.95
04RJ	575035902	19,000.000		240,069.84	322,569.95
	BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0			
		7,600.000		680,033.80	562,059.17
04RJ	575602909	7,600.000		680,033.80	562,059.17
	MASTERCARD INC A	COMMON STOCK USD.0001			
		1,225.000		233,557.81	652,851.50
04RB	57636Q104	1,225.000		233,557.81	652,851.50
	MATCH GROUP INC	COMMON STOCK USD.001			
		344.000		53,783.06	11,262.56
04RB	57667L107	344.000		53,783.06	11,262.56
	SUEDZUCKER AG	COMMON STOCK			
		12,600.000		181,043.85	145,457.81
04RJ	578446908	12,600.000		181,043.85	145,457.81
	MCCORMICK + CO NON VTG SHRS	COMMON STOCK USD.01			
		376.000		17,335.42	29,482.16
04RB	579780206	376.000		17,335.42	29,482.16
	MCDONALD S CORP	COMMON STOCK USD.01			
		1,061.000		161,463.37	314,066.61
04RB	580135101	1,061.000		161,463.37	314,066.61
	MCKESSON CORP	COMMON STOCK USD.01			
		197.000		36,420.25	123,814.50
04RB	58155Q103	197.000		36,420.25	123,814.50
	MERCK + CO. INC.	COMMON STOCK USD.5			
		3,748.000		238,403.01	380,946.72
04RB	58933Y105	3,748.000		238,403.01	380,946.72

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	NOKIA OYJ	COMMON STOCK			
		36,800.000		215,532.74	154,675.90
04RJ	590294906	36,800.000		215,532.74	154,675.90
	METLIFE INC	COMMON STOCK USD.01			
		870.000		36,862.89	76,760.10
04RB	59156R108	870.000		36,862.89	76,760.10
	METTLER TOLEDO INTERNATIONAL	COMMON STOCK USD.01			
		32.000		23,218.66	40,038.40
04RB	592688105	32.000		23,218.66	40,038.40
	MICROSOFT CORP	COMMON STOCK USD.00000625			
		11,009.000		1,549,618.43	4,661,871.14
04RB	594918104	11,009.000		1,549,618.43	4,661,871.14
	MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.001			
		803.000		32,815.01	54,740.51
04RB	595017104	803.000		32,815.01	54,740.51
	MICRON TECHNOLOGY INC	COMMON STOCK USD.1			
		1,626.000		54,370.88	159,266.70
04RB	595112103	1,626.000		54,370.88	159,266.70
	MID AMERICA APARTMENT COMM	REIT USD.01			
		175.000		18,383.36	28,728.00
04RB	59522J103	175.000		18,383.36	28,728.00
	STMICROELECTRONICS NV	COMMON STOCK EUR1.04			
		2,500.000		107,519.64	64,084.96
04RJ	596233908	2,500.000		107,519.64	64,084.96
	SOCIETE GENERALE SA	COMMON STOCK EUR1.25			
		4,800.000		206,664.80	127,225.68
04RJ	596651901	4,800.000		206,664.80	127,225.68
	SONAE	COMMON STOCK EUR1.0			
		156,000.000		184,113.45	155,375.53
04RJ	597399906	156,000.000		184,113.45	155,375.53
	TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2			
		22,300.000		192,244.92	170,407.90
04RJ	599711900	22,300.000		192,244.92	170,407.90
	AGC INC	COMMON STOCK			
		800.000		28,042.60	24,982.52
04RJ	605520006	800.000		28,042.60	24,982.52

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ANZ GROUP HOLDINGS LTD	COMMON STOCK			
		24,400.000		479,277.98	495,459.07
04RJ	606558005	24,400.000		479,277.98	495,459.07
	BANK HAPOALIM BM	COMMON STOCK ILS1.0			
		15,900.000		58,875.81	182,237.84
04RJ	607580909	15,900.000		58,875.81	182,237.84
	BANK OF QUEENSLAND LTD	COMMON STOCK			
		32,100.000		181,832.29	144,289.68
04RJ	607624004	32,100.000		181,832.29	144,289.68
	BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1			
		11,600.000		78,827.60	131,772.86
04RJ	607642907	11,600.000		78,827.60	131,772.86
	MODERNA INC	COMMON STOCK USD.0001			
		493.000		140,399.72	21,228.58
04RB	60770K107	493.000		140,399.72	21,228.58
	MOHAWK INDUSTRIES INC	COMMON STOCK USD.01			
		65.000		9,252.47	9,023.95
04RB	608190104	65.000		9,252.47	9,023.95
	MOLINA HEALTHCARE INC	COMMON STOCK USD.001			
		87.000		28,555.79	25,917.30
04RB	60855R100	87.000		28,555.79	25,917.30
	MOLSON COORS BEVERAGE CO B	COMMON STOCK USD.01			
		312.000		17,845.86	19,362.72
04RB	60871R209	312.000		17,845.86	19,362.72
	MONDELEZ INTERNATIONAL INC A	COMMON STOCK			
		2,015.000		84,080.72	130,874.25
04RB	609207105	2,015.000		84,080.72	130,874.25
	BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.0			
		274,100.000		313,244.29	393,095.43
04RJ	609803903	274,100.000		313,244.29	393,095.43
	MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001			
		71.000		30,937.86	40,302.44
04RB	609839105	71.000		30,937.86	40,302.44
	MONSTER BEVERAGE CORP	COMMON STOCK USD.005			
		1,097.000		30,532.94	60,477.61
04RB	61174X109	1,097.000		30,532.94	60,477.61

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		BROTHER INDUSTRIES LTD	COMMON STOCK		
		7,000.000		118,602.90	122,815.19
04RJ	614650000	7,000.000		118,602.90	122,815.19
		MOODY S CORP	COMMON STOCK USD.01		
		233.000		33,149.01	116,495.34
04RB	615369105	233.000		33,149.01	116,495.34
		HARVEY NORMAN HOLDINGS LTD	COMMON STOCK		
		42,200.000		120,456.80	130,858.08
04RJ	617350905	42,200.000		120,456.80	130,858.08
		MORGAN STANLEY	COMMON STOCK USD.01		
		1,871.000		82,089.79	246,242.31
04RB	617446448	1,871.000		82,089.79	246,242.31
		MOSAIC CO/THE	COMMON STOCK USD.01		
		419.000		16,765.28	11,086.74
04RB	61945C103	419.000		16,765.28	11,086.74
		MOTOROLA SOLUTIONS INC	COMMON STOCK USD.01		
		246.000		34,237.06	122,926.20
04RB	620076307	246.000		34,237.06	122,926.20
		RIO TINTO LTD	COMMON STOCK		
		7,300.000		561,432.23	562,300.45
04RJ	622010007	7,300.000		561,432.23	562,300.45
		JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK		
		7,800.000		165,067.55	164,360.57
04RJ	624226007	7,800.000		165,067.55	164,360.57
		KDDI CORP	COMMON STOCK		
		6,100.000		156,380.65	201,052.04
04RJ	624899902	6,100.000		156,380.65	201,052.04
		DAICEL CORP	COMMON STOCK		
		18,000.000		174,586.36	158,744.22
04RJ	625054002	18,000.000		174,586.36	158,744.22
		DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK		
		4,100.000		132,474.56	128,444.92
04RJ	625136007	4,100.000		132,474.56	128,444.92
		MITSUBISHI HC CAPITAL INC	COMMON STOCK		
		37,600.000		175,335.11	252,861.47
04RJ	626897003	37,600.000		175,335.11	252,861.47

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		NRG ENERGY INC	COMMON STOCK USD.01		
		339.000		11,198.61	34,445.79
04RB	629377508	339.000		11,198.61	34,445.79
		NVR INC	COMMON STOCK USD.01		
		4.000		18,406.14	36,942.32
04RB	62944T105	4.000		18,406.14	36,942.32
		NASDAQ INC	COMMON STOCK USD.01		
		605.000		18,151.54	50,208.95
04RB	631103108	605.000		18,151.54	50,208.95
		MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK		
		26,400.000		133,742.87	315,003.50
04RJ	633517909	26,400.000		133,742.87	315,003.50
		HANWA CO LTD	COMMON STOCK		
		4,000.000		152,434.79	128,641.34
04RJ	640882007	4,000.000		152,434.79	128,641.34
		NETAPP INC	COMMON STOCK USD.001		
		312.000		15,239.47	38,263.68
04RB	64110D104	312.000		15,239.47	38,263.68
		NETFLIX INC	COMMON STOCK USD.001		
		635.000		173,421.58	563,124.35
04RB	64110L106	635.000		173,421.58	563,124.35
		HONDA MOTOR CO LTD	COMMON STOCK		
		30,000.000		324,185.60	257,981.82
04RJ	643514003	30,000.000		324,185.60	257,981.82
		ITOCHU CORP	COMMON STOCK		
		3,300.000		45,534.38	162,247.89
04RJ	646780007	3,300.000		45,534.38	162,247.89
		NIPPON SHOKUBAI CO LTD	COMMON STOCK		
		21,500.000		224,806.10	260,044.28
04RJ	647058007	21,500.000		224,806.10	260,044.28
		KAGA ELECTRONICS CO LTD	COMMON STOCK		
		6,600.000		92,197.91	115,181.94
04RJ	648075000	6,600.000		92,197.91	115,181.94
		KAMIGUMI CO LTD	COMMON STOCK		
		7,200.000		166,936.49	161,896.33
04RJ	648266005	7,200.000		166,936.49	161,896.33

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		KANEKA CORP	COMMON STOCK		
		4,100.000	153,980.07		94,402.24
04RJ	648336006	4,100.000	153,980.07		94,402.24
		KANEMATSU CORP	COMMON STOCK		
		9,200.000	157,716.50		155,747.91
04RJ	648346005	9,200.000	157,716.50		155,747.91
		K S HOLDINGS CORP	COMMON STOCK		
		10,100.000	98,764.47		95,293.80
04RJ	648427003	10,100.000	98,764.47		95,293.80
		KOMATSU LTD	COMMON STOCK		
		10,700.000	319,492.77		286,834.24
04RJ	649658002	10,700.000	319,492.77		286,834.24
		NEWMONT CORP	COMMON STOCK USD1.6		
		1,713.000	63,073.42		71,843.22
04RB	651639106	1,713.000	63,073.42		71,843.22
		NEWS CORP CLASS A	COMMON STOCK USD.01		
		470.000	4,193.91		13,794.50
04RB	65249B109	470.000	4,193.91		13,794.50
		NEWS CORP CLASS B	COMMON STOCK		
		145.000	1,886.83		4,653.05
04RB	65249B208	145.000	1,886.83		4,653.05
		PACIFIC ANDES RESOURCES DEVE	COMMON STOCK SGD.05		
		1,020,000.000	226,673.52		16,738.15
04RJ	653140905	1,020,000.000	226,673.52		16,738.15
		BLUESCOPE STEEL LTD	COMMON STOCK		
		20,300.000	193,288.66		292,656.79
04RJ	653323907	20,300.000	193,288.66		292,656.79
		NEXTERA ENERGY INC	COMMON STOCK USD.01		
		3,038.000	122,110.99		238,999.46
04RB	65339F101	3,038.000	122,110.99		238,999.46
		NIKE INC CL B	COMMON STOCK		
		1,812.000	108,481.28		142,731.24
04RB	654106103	1,812.000	108,481.28		142,731.24
		NISOURCE INC	COMMON STOCK USD.01		
		623.000	11,126.74		23,730.07
04RB	65473P105	623.000	11,126.74		23,730.07

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	NORDSON CORP	COMMON STOCK			
		81.000		18,622.17	21,140.19
04RB	655663102	81.000		18,622.17	21,140.19
	NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0			
		335.000		44,529.54	92,409.75
04RB	655844108	335.000		44,529.54	92,409.75
	SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK			
		28,800.000		336,542.27	706,840.23
04RJ	656302908	28,800.000		336,542.27	706,840.23
	TAKEUCHI MFG CO LTD	COMMON STOCK			
		4,000.000		119,850.91	128,907.68
04RJ	656503901	4,000.000		119,850.91	128,907.68
	MARUBENI CORP	COMMON STOCK			
		11,700.000		129,444.27	175,595.43
04RJ	656946001	11,700.000		129,444.27	175,595.43
	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25			
		30,500.000		69,970.63	68,199.78
04RJ	658653902	30,500.000		69,970.63	68,199.78
	MIZUHO FINANCIAL GROUP INC	COMMON STOCK			
		25,000.000		390,222.10	629,889.80
04RJ	659101901	25,000.000		390,222.10	629,889.80
	CREDIT SAISON CO LTD	COMMON STOCK			
		9,300.000		199,520.20	221,624.66
04RJ	659180004	9,300.000		199,520.20	221,624.66
	SOJITZ CORP	COMMON STOCK			
		10,800.000		195,001.08	219,329.49
04RJ	659414908	10,800.000		195,001.08	219,329.49
	MITSUI + CO LTD	COMMON STOCK			
		5,200.000		94,548.86	108,580.75
04RJ	659730006	5,200.000		94,548.86	108,580.75
	MITSUI CHEMICALS INC	COMMON STOCK			
		5,400.000		115,026.70	124,730.17
04RJ	659736003	5,400.000		115,026.70	124,730.17
	MITSUI SOKO HOLDINGS CO LTD	COMMON STOCK			
		4,300.000		88,947.16	217,311.98
04RJ	659764005	4,300.000		88,947.16	217,311.98

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		NGK INSULATORS LTD	COMMON STOCK		
		18,900.000		251,654.43	247,914.24
04RJ	661950006	18,900.000		251,654.43	247,914.24
		NIPPON SHINYAKU CO LTD	COMMON STOCK		
		10,200.000		230,670.35	295,978.96
04RJ	664056009	10,200.000		230,670.35	295,978.96
		NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK		
		424,000.000		391,917.00	433,076.54
04RJ	664137007	424,000.000		391,917.00	433,076.54
		NOMURA HOLDINGS INC	COMMON STOCK		
		24,500.000		126,510.40	147,047.31
04RJ	664310000	24,500.000		126,510.40	147,047.31
		NORTHERN TRUST CORP	COMMON STOCK USD1.666666		
		310.000		22,180.89	34,459.60
04RB	665859104	310.000		22,180.89	34,459.60
		ONO PHARMACEUTICAL CO LTD	COMMON STOCK		
		18,200.000		279,509.02	209,890.47
04RJ	666010004	18,200.000		279,509.02	209,890.47
		ORIX CORP	COMMON STOCK		
		4,500.000		66,267.86	100,885.57
04RJ	666114004	4,500.000		66,267.86	100,885.57
		NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0		
		203.000		44,721.92	99,398.95
04RB	666807102	203.000		44,721.92	99,398.95
		NEW HOPE CORP LTD	COMMON STOCK		
		42,300.000		78,325.36	129,514.79
04RJ	668196900	42,300.000		78,325.36	129,514.79
		GEN DIGITAL INC	COMMON STOCK USD.01		
		848.000		15,245.41	26,160.80
04RB	668771108	848.000		15,245.41	26,160.80
		NUCOR CORP	COMMON STOCK USD.4		
		365.000		24,058.70	56,461.85
04RB	670346105	365.000		24,058.70	56,461.85
		NVIDIA CORP	COMMON STOCK USD.001		
		36,433.000		652,486.20	5,036,862.25
04RB	67066G104	36,433.000		652,486.20	5,036,862.25

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		O REILLY AUTOMOTIVE INC	COMMON STOCK USD.01		
			88.000	32,572.80	109,403.36
04RB	67103H107		88.000	32,572.80	109,403.36
		QANTAS AIRWAYS LTD	COMMON STOCK		
			32,800.000	114,713.03	187,393.53
04RJ	671034908		32,800.000	114,713.03	187,393.53
		QBE INSURANCE GROUP LTD	COMMON STOCK		
			23,200.000	267,320.69	302,272.84
04RJ	671574002		23,200.000	267,320.69	302,272.84
		RAITO KOGYO CO LTD	COMMON STOCK		
			12,800.000	174,706.99	185,797.52
04RJ	672100005		12,800.000	174,706.99	185,797.52
		RICOH LEASING CO LTD	COMMON STOCK		
			4,200.000	131,389.94	143,742.72
04RJ	672911906		4,200.000	131,389.94	143,742.72
		MITSUBISHI SHOKUHN CO LTD	COMMON STOCK		
			5,500.000	143,635.43	175,966.31
04RJ	674454905		5,500.000	143,635.43	175,966.31
		OCCIDENTAL PETROLEUM CORP	COMMON STOCK USD.2		
			981.000	56,673.38	49,618.98
04RB	674599105		981.000	56,673.38	49,618.98
		SANKYU INC	COMMON STOCK		
			4,600.000	233,437.83	158,504.51
04RJ	677538001		4,600.000	233,437.83	158,504.51
		SANKYO CO LTD	COMMON STOCK		
			19,600.000	220,131.57	276,998.37
04RJ	677543001		19,600.000	220,131.57	276,998.37
		OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1		
			266.000	23,023.73	59,887.24
04RB	679580100		266.000	23,023.73	59,887.24
		SHIONOGI + CO LTD	COMMON STOCK		
			9,900.000	141,471.18	139,681.73
04RJ	680468006		9,900.000	141,471.18	139,681.73
		OMNICOM GROUP	COMMON STOCK USD.15		
			296.000	18,143.46	31,026.72
04RB	681919106		296.000	18,143.46	31,026.72

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ON SEMICONDUCTOR	COMMON STOCK USD.01		
		641.000		36,346.57	45,587.92
04RB	682189105	641.000		36,346.57	45,587.92
		ONEOK INC	COMMON STOCK USD.01		
		865.000		48,828.93	98,264.00
04RB	682680103	865.000		48,828.93	98,264.00
		ORACLE CORP	COMMON STOCK USD.01		
		2,364.000		132,785.42	436,961.76
04RB	68389X105	2,364.000		132,785.42	436,961.76
		STARTS CORP INC	COMMON STOCK		
		8,400.000		177,452.04	205,826.15
04RJ	684191901	8,400.000		177,452.04	205,826.15
		STOCKLAND	REIT		
		32,300.000		100,635.20	109,838.39
04RJ	685085003	32,300.000		100,635.20	109,838.39
		SUMITOMO CORP	COMMON STOCK		
		6,200.000		130,537.37	132,434.00
04RJ	685894008	6,200.000		130,537.37	132,434.00
		SUMITOMO RUBBER INDUSTRIES	COMMON STOCK		
		14,900.000		151,418.56	163,499.68
04RJ	685899007	14,900.000		151,418.56	163,499.68
		TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1		
		13,600.000		226,699.42	223,583.68
04RJ	688217900	13,600.000		226,699.42	223,583.68
		OTIS WORLDWIDE CORP	COMMON STOCK USD.01		
		608.000		35,681.72	62,611.84
04RB	68902V107	608.000		35,681.72	62,611.84
		TOAGOSEI CO LTD	COMMON STOCK		
		7,900.000		77,384.79	79,954.72
04RJ	689446003	7,900.000		77,384.79	79,954.72
		TRANSCOSMOS INC	COMMON STOCK		
		4,900.000		137,990.28	112,887.44
04RJ	690095906	4,900.000		137,990.28	112,887.44
		UBE CORP	COMMON STOCK		
		5,800.000		120,615.94	92,666.38
04RJ	691070007	5,800.000		120,615.94	92,666.38

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	UNITED OVERSEAS BANK LTD	COMMON STOCK			
		11,000.000		221,844.20	298,332.90
04RJ	691678007	11,000.000		221,844.20	298,332.90
	VALOR CO	W			
		6,000.000		133,280.61	86,253.62
04RJ	692655905	6,000.000		133,280.61	86,253.62
	P G + E CORP	COMMON STOCK			
		3,173.000		44,740.48	68,631.99
04RB	69331C108	3,173.000		44,740.48	68,631.99
	PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.0			
		591.000		57,744.96	126,899.52
04RB	693475105	591.000		57,744.96	126,899.52
	PPG INDUSTRIES INC	COMMON STOCK USD1.66666			
		351.000		28,837.92	43,653.87
04RB	693506107	351.000		28,837.92	43,653.87
	PPL CORP	COMMON STOCK USD.01			
		1,101.000		30,786.94	38,457.93
04RB	69351T106	1,101.000		30,786.94	38,457.93
	PTC INC	COMMON STOCK USD.01			
		177.000		26,112.75	35,410.62
04RB	69370C100	177.000		26,112.75	35,410.62
	PACCAR INC	COMMON STOCK USD1.0			
		776.000		35,788.33	90,792.00
04RB	693718108	776.000		35,788.33	90,792.00
	PACKAGING CORP OF AMERICA	COMMON STOCK USD.01			
		134.000		15,366.95	33,345.90
04RB	695156109	134.000		15,366.95	33,345.90
	PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001			
		2,978.000		110,781.80	199,764.24
04RB	69608A108	2,978.000		110,781.80	199,764.24
	PALO ALTO NETWORKS INC	COMMON STOCK USD.0001			
		480.000		123,325.72	186,153.60
04RB	697435105	480.000		123,325.72	186,153.60
	YAMAHA MOTOR CO LTD	COMMON STOCK			
		27,900.000		160,726.20	241,595.03
04RJ	698526001	27,900.000		160,726.20	241,595.03

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		YOKOHAMA RUBBER CO LTD	COMMON STOCK		
		10,500.000		189,523.52	211,908.65
04RJ	698646007	10,500.000		189,523.52	211,908.65
		PARKER HANNIFIN CORP	COMMON STOCK USD.5		
		190.000		32,215.69	133,551.00
04RB	701094104	190.000		32,215.69	133,551.00
		NAVIGATOR CO SA/THE	COMMON STOCK NPV		
		52,600.000		221,125.78	190,557.57
04RJ	701855900	52,600.000		221,125.78	190,557.57
		PAYCOM SOFTWARE INC	COMMON STOCK USD.01		
		59.000		18,439.41	13,683.28
04RB	70432V102	59.000		18,439.41	13,683.28
		PAYCHEX INC	COMMON STOCK USD.01		
		478.000		30,399.75	69,917.06
04RB	704326107	478.000		30,399.75	69,917.06
		PAYPAL HOLDINGS INC	COMMON STOCK		
		1,512.000		99,623.39	131,196.24
04RB	70450Y103	1,512.000		99,623.39	131,196.24
		AXA SA	COMMON STOCK EUR2.29		
		6,700.000		159,908.74	233,384.38
04RJ	708842901	6,700.000		159,908.74	233,384.38
		NOVARTIS AG REG	COMMON STOCK CHF.49		
		15,600.000		1,523,627.58	1,651,545.97
04RJ	710306903	15,600.000		1,523,627.58	1,651,545.97
		ROCHE HOLDING AG GENUSSCHEIN	COMMON STOCK		
		2,900.000		806,103.74	841,032.92
04RJ	711038901	2,900.000		806,103.74	841,032.92
		ADECCO GROUP AG REG	COMMON STOCK CHF.1		
		2,300.000		152,336.20	61,350.74
04RJ	711072900	2,300.000		152,336.20	61,350.74
		HOLCIM LTD	COMMON STOCK CHF2.0		
		4,900.000		335,374.15	499,121.45
04RJ	711075903	4,900.000		335,374.15	499,121.45
		VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0		
		3,600.000		230,456.67	237,412.03
04RJ	712310903	3,600.000		230,456.67	237,412.03

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		EQUINOR ASA	COMMON STOCK NOK2.5		
		7,200.000	141,677.58		174,028.36
04RJ	713360907	7,200.000	141,677.58		174,028.36
		PEPSICO INC	COMMON STOCK USD.017		
		2,034.000	219,893.01		332,457.30
04RB	713448108	2,034.000	219,893.01		332,457.30
		CREDITO EMILIANO SPA	COMMON STOCK EUR1.0		
		16,300.000	170,979.61		173,193.63
04RJ	713525905	16,300.000	170,979.61		173,193.63
		REVVITY INC	COMMON STOCK USD1.0		
		185.000	12,810.63		21,485.90
04RB	714046109	185.000	12,810.63		21,485.90
		PFIZER INC	COMMON STOCK USD.05		
		8,357.000	239,041.71		219,036.97
04RB	717081103	8,357.000	239,041.71		219,036.97
		PHILIP MORRIS INTERNATIONAL	COMMON STOCK		
		2,298.000	166,609.12		305,771.88
04RB	718172109	2,298.000	166,609.12		305,771.88
		PHILLIPS 66	COMMON STOCK		
		619.000	46,327.24		82,933.62
04RB	718546104	619.000	46,327.24		82,933.62
		PINNACLE WEST CAPITAL	COMMON STOCK		
		139.000	8,213.78		13,024.30
04RB	723484101	139.000	8,213.78		13,024.30
		CREDIT AGRICOLE SA	COMMON STOCK EUR3.0		
		12,100.000	152,829.08		161,922.92
04RJ	726261902	12,100.000	152,829.08		161,922.92
		BNP PARIBAS	COMMON STOCK EUR2.0		
		8,200.000	491,728.60		490,550.17
04RJ	730968906	8,200.000	491,728.60		490,550.17
		POOL CORP	COMMON STOCK USD.001		
		58.000	19,892.00		21,871.22
04RB	73278L105	58.000	19,892.00		21,871.22
		T ROWE PRICE GROUP INC	COMMON STOCK USD.2		
		333.000	26,364.61		41,238.72
04RB	74144T108	333.000	26,364.61		41,238.72

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		PRINCIPAL FINANCIAL GROUP	COMMON STOCK USD.01		
		328.000		13,006.02	28,565.52
04RB	74251V102	328.000		13,006.02	28,565.52
		PROCTER + GAMBLE CO/THE	COMMON STOCK		
		3,481.000		344,909.18	624,004.06
04RB	742718109	3,481.000		344,909.18	624,004.06
		PROGRESSIVE CORP	COMMON STOCK USD1.0		
		866.000		64,138.46	232,850.08
04RB	743315103	866.000		64,138.46	232,850.08
		PROLOGIS INC	REIT USD.01		
		1,368.000		98,559.97	159,755.04
04RB	74340W103	1,368.000		98,559.97	159,755.04
		PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.01		
		536.000		38,569.66	69,363.76
04RB	744320102	536.000		38,569.66	69,363.76
		PUBLIC SERVICE ENTERPRISE GP	COMMON STOCK		
		742.000		34,760.91	69,970.60
04RB	744573106	742.000		34,760.91	69,970.60
		PUBLIC STORAGE	REIT USD.1		
		235.000		44,208.22	81,791.75
04RB	74460D109	235.000		44,208.22	81,791.75
		PULTEGROUP INC	COMMON STOCK USD.01		
		321.000		9,392.31	43,421.67
04RB	745867101	321.000		9,392.31	43,421.67
		QORVO INC	COMMON STOCK USD.0001		
		123.000		9,306.56	8,493.15
04RB	74736K101	123.000		9,306.56	8,493.15
		QUALCOMM INC	COMMON STOCK USD.0001		
		1,647.000		127,767.07	261,098.91
04RB	747525103	1,647.000		127,767.07	261,098.91
		QUANTA SERVICES INC	COMMON STOCK USD.00001		
		216.000		13,906.68	74,416.32
04RB	74762E102	216.000		13,906.68	74,416.32
		QUEST DIAGNOSTICS INC	COMMON STOCK USD.01		
		169.000		14,332.47	27,489.54
04RB	74834L100	169.000		14,332.47	27,489.54

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		RALPH LAUREN CORP	COMMON STOCK USD.01		
		51.000		4,332.36	11,801.40
04RB	751212101	51.000		4,332.36	11,801.40
		RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01		
		280.000		17,732.20	47,398.40
04RB	754730109	280.000		17,732.20	47,398.40
		RTX CORP	COMMON STOCK USD1.0		
		1,963.000		113,994.69	239,152.29
04RB	75513E101	1,963.000		113,994.69	239,152.29
		REALTY INCOME CORP	REIT USD1.0		
		1,256.000		76,649.12	72,709.84
04RB	756109104	1,256.000		76,649.12	72,709.84
		KLEPIERRE	REIT EUR1.4		
		6,400.000		176,143.91	193,462.12
04RJ	758255905	6,400.000		176,143.91	193,462.12
		REGENCY CENTERS CORP	REIT USD.01		
		248.000		16,246.38	18,746.32
04RB	758849103	248.000		16,246.38	18,746.32
		REGENERON PHARMACEUTICALS	COMMON STOCK USD.001		
		159.000		76,461.69	119,284.98
04RB	75886F107	159.000		76,461.69	119,284.98
		REGIONS FINANCIAL CORP	COMMON STOCK USD.01		
		1,391.000		14,034.08	37,918.66
04RB	7591EP100	1,391.000		14,034.08	37,918.66
		HERA SPA	COMMON STOCK EUR1.0		
		47,500.000		170,434.00	176,095.02
04RJ	759800907	47,500.000		170,434.00	176,095.02
		REPUBLIC SERVICES INC	COMMON STOCK USD.01		
		304.000		21,981.35	66,363.20
04RB	760759100	304.000		21,981.35	66,363.20
		RESMED INC	COMMON STOCK USD.004		
		219.000		24,466.42	54,535.38
04RB	761152107	219.000		24,466.42	54,535.38
		ROCKWELL AUTOMATION INC	COMMON STOCK USD1.0		
		171.000		21,212.92	50,468.94
04RB	773903109	171.000		21,212.92	50,468.94

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	ROLLINS INC	COMMON STOCK USD1.0 398.000		11,678.27	20,031.34
04RB	775711104	398.000		11,678.27	20,031.34
	ROPER TECHNOLOGIES INC	COMMON STOCK USD.01 158.000		39,071.18	89,497.52
04RB	776696106	158.000		39,071.18	89,497.52
	ROSS STORES INC	COMMON STOCK USD.01 503.000		32,024.18	77,899.61
04RB	778296103	503.000		32,024.18	77,899.61
	S+P GLOBAL INC	COMMON STOCK USD1.0 470.000		89,923.57	245,579.70
04RB	78409V104	470.000		89,923.57	245,579.70
	SBA COMMUNICATIONS CORP	REIT USD.01 161.000		31,366.56	36,426.25
04RB	78410G104	161.000		31,366.56	36,426.25
	SALESFORCE INC	COMMON STOCK USD.001 1,439.000		217,616.97	474,855.61
04RB	79466L302	1,439.000		217,616.97	474,855.61
	HENRY SCHEIN INC	COMMON STOCK USD.01 167.000		10,130.11	12,867.35
04RB	806407102	167.000		10,130.11	12,867.35
	SCHLUMBERGER LTD	COMMON STOCK USD.01 2,117.000		106,934.18	93,020.98
04RB	806857108	2,117.000		106,934.18	93,020.98
	SCHWAB (CHARLES) CORP	COMMON STOCK USD.01 2,204.000		82,862.30	182,403.04
04RB	808513105	2,204.000		82,862.30	182,403.04
	SEMI TECH CORP	CL A SUB VTG 173,800.000		518,477.18	0.00
04LK	81662E959	173,800.000		518,477.18	0.00
	SEMPRA	COMMON STOCK 935.000		51,296.30	87,581.45
04RB	816851109	935.000		51,296.30	87,581.45
	SERVICENOW INC	COMMON STOCK USD.001 303.000		117,329.14	317,980.32
04RB	81762P102	303.000		117,329.14	317,980.32

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SHERWIN WILLIAMS CO/THE	COMMON STOCK USD1.0		
		349.000		48,134.93	138,692.60
04RB	824348106	349.000		48,134.93	138,692.60
		SIMON PROPERTY GROUP INC	REIT USD.0001		
		453.000		56,713.37	83,170.80
04RB	828806109	453.000		56,713.37	83,170.80
		SKYWORKS SOLUTIONS INC	COMMON STOCK USD.25		
		239.000		20,910.08	20,934.01
04RB	83088M102	239.000		20,910.08	20,934.01
		SMITH (A.O.) CORP	COMMON STOCK USD1.0		
		156.000		7,916.78	11,620.44
04RB	831865209	156.000		7,916.78	11,620.44
		JM SMUCKER CO/THE	COMMON STOCK		
		159.000		15,086.76	18,728.61
04RB	832696405	159.000		15,086.76	18,728.61
		SNAP ON INC	COMMON STOCK USD1.0		
		79.000		9,333.57	29,205.51
04RB	833034101	79.000		9,333.57	29,205.51
		SOLVENTUM CORP	COMMON STOCK		
		204.000		14,983.59	14,588.04
04RB	83444M101	204.000		14,983.59	14,588.04
		SOUTHERN CO/THE	COMMON STOCK USD5.0		
		1,617.000		82,356.90	144,123.21
04RB	842587107	1,617.000		82,356.90	144,123.21
		SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0		
		892.000		24,330.19	28,865.12
04RB	844741108	892.000		24,330.19	28,865.12
		STANLEY BLACK + DECKER INC	COMMON STOCK USD2.5		
		230.000		20,526.26	20,573.50
04RB	854502101	230.000		20,526.26	20,573.50
		STARBUCKS CORP	COMMON STOCK USD.001		
		1,692.000		88,066.48	173,362.32
04RB	855244109	1,692.000		88,066.48	173,362.32
		STATE STREET CORP	COMMON STOCK USD1.0		
		460.000		26,720.52	45,314.60
04RB	857477103	460.000		26,720.52	45,314.60

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		STEEL DYNAMICS INC	COMMON STOCK USD.005		
		212.000		23,560.49	30,797.24
04RB	858119100	212.000		23,560.49	30,797.24
		STRYKER CORP	COMMON STOCK USD.1		
		501.000		82,348.87	196,467.15
04RB	863667101	501.000		82,348.87	196,467.15
		SUPER MICRO COMPUTER INC	COMMON STOCK USD.001		
		720.000		76,955.94	23,500.80
04RB	86800U302	720.000		76,955.94	23,500.80
		SYNOPSYS INC	COMMON STOCK USD.01		
		225.000		40,231.38	125,660.25
04RB	871607107	225.000		40,231.38	125,660.25
		SYNCHRONY FINANCIAL	COMMON STOCK USD.001		
		619.000		16,004.43	41,794.88
04RB	87165B103	619.000		16,004.43	41,794.88
		SYSCO CORP	COMMON STOCK USD1.0		
		749.000		39,616.87	57,755.39
04RB	871829107	749.000		39,616.87	57,755.39
		TJX COMPANIES INC	COMMON STOCK USD1.0		
		1,694.000		66,644.41	212,918.86
04RB	872540109	1,694.000		66,644.41	212,918.86
		T MOBILE US INC	COMMON STOCK USD.0001		
		725.000		76,187.40	179,031.50
04RB	872590104	725.000		76,187.40	179,031.50
		TAKE TWO INTERACTIVE SOFTWRE	COMMON STOCK USD.01		
		236.000		27,964.25	44,457.68
04RB	874054109	236.000		27,964.25	44,457.68
		TAPESTRY INC	COMMON STOCK USD.01		
		290.000		9,376.71	18,061.20
04RB	876030107	290.000		9,376.71	18,061.20
		TARGET CORP	COMMON STOCK USD.0833		
		684.000		53,955.99	90,500.04
04RB	87612E106	684.000		53,955.99	90,500.04
		TARGA RESOURCES CORP	COMMON STOCK USD.001		
		333.000		24,077.54	68,031.90
04RB	87612G101	333.000		24,077.54	68,031.90

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01		
		70.000		24,807.89	33,968.20
04RB	879360105	70.000		24,807.89	33,968.20
		TELEFLEX INC	COMMON STOCK USD1.0		
		58.000		16,027.51	11,185.30
04RB	879369106	58.000		16,027.51	11,185.30
		TERADYNE INC	COMMON STOCK USD.125		
		229.000		18,506.06	25,190.00
04RB	880770102	229.000		18,506.06	25,190.00
		TESLA INC	COMMON STOCK USD.001		
		4,118.000		929,041.92	1,421,368.88
04RB	88160R101	4,118.000		929,041.92	1,421,368.88
		TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0		
		1,344.000		113,663.59	270,184.32
04RB	882508104	1,344.000		113,663.59	270,184.32
		TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01		
		28.000		45,192.07	44,802.52
04RB	88262P102	28.000		45,192.07	44,802.52
		TEXTRON INC	COMMON STOCK USD.125		
		293.000		9,998.76	25,089.59
04RB	883203101	293.000		9,998.76	25,089.59
		THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0		
		565.000		136,916.80	299,240.95
04RB	883556102	565.000		136,916.80	299,240.95
		3M CO	COMMON STOCK USD.01		
		819.000		79,205.88	109,361.07
04RB	88579Y101	819.000		79,205.88	109,361.07
		TRACTOR SUPPLY COMPANY	COMMON STOCK USD.008		
		161.000		17,810.05	45,670.87
04RB	892356106	161.000		17,810.05	45,670.87
		TRANSDIGM GROUP INC	COMMON STOCK USD.01		
		82.000		44,897.91	102,743.54
04RB	893641100	82.000		44,897.91	102,743.54
		TRAVELERS COS INC/THE	COMMON STOCK		
		339.000		38,583.84	90,187.56
04RB	89417E109	339.000		38,583.84	90,187.56

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TRIMBLE INC	COMMON STOCK USD.001			
		373.000		26,004.30	27,217.81
04RB	896239100	373.000		26,004.30	27,217.81
	TRUIST FINANCIAL CORP	COMMON STOCK USD5.0			
		1,980.000		65,369.99	94,406.40
04RB	89832Q109	1,980.000		65,369.99	94,406.40
	TYLER TECHNOLOGIES INC	COMMON STOCK USD.01			
		63.000		22,013.22	39,637.71
04RB	902252105	63.000		22,013.22	39,637.71
	TYSON FOODS INC CL A	COMMON STOCK USD.1			
		427.000		18,913.66	27,541.50
04RB	902494103	427.000		18,913.66	27,541.50
	UDR INC	REIT USD.01			
		381.000		15,172.71	17,472.66
04RB	902653104	381.000		15,172.71	17,472.66
	US BANCORP	COMMON STOCK USD.01			
		2,309.000		82,649.27	123,046.61
04RB	902973304	2,309.000		82,649.27	123,046.61
	UBER TECHNOLOGIES INC	COMMON STOCK USD.00001			
		3,082.000		198,840.59	221,780.72
04RB	90353T100	3,082.000		198,840.59	221,780.72
	ULTA BEAUTY INC	COMMON STOCK			
		73.000		21,982.88	28,224.72
04RB	90384S303	73.000		21,982.88	28,224.72
	UNION PACIFIC CORP	COMMON STOCK USD2.5			
		902.000		104,426.17	220,683.32
04RB	907818108	902.000		104,426.17	220,683.32
	MFS INTERNATIONAL EQUITIES				
		1,214,842.544		33,342,462.91	52,068,151.44
04RL	910RXG900	1,214,842.544		33,342,462.91	52,068,151.44
	UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01			
		492.000		27,937.04	47,640.36
04RB	910047109	492.000		27,937.04	47,640.36
	UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01			
		1,071.000		106,129.19	145,356.12
04RB	911312106	1,071.000		106,129.19	145,356.12

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		UNITED RENTALS INC	COMMON STOCK USD.01		
		101.000		20,851.50	87,466.00
04RB	911363109	101.000		20,851.50	87,466.00
		UNITEDHEALTH GROUP INC	COMMON STOCK USD.01		
		1,368.000		283,326.09	834,753.60
04RB	91324P102	1,368.000		283,326.09	834,753.60
		UNIVERSAL HEALTH SERVICES B	COMMON STOCK USD.01		
		79.000		9,259.49	16,195.00
04RB	913903100	79.000		9,259.49	16,195.00
		VALERO ENERGY CORP	COMMON STOCK USD.01		
		474.000		29,823.84	65,923.92
04RB	91913Y100	474.000		29,823.84	65,923.92
		VENTAS INC	REIT USD.25		
		602.000		31,055.28	38,570.14
04RB	92276F100	602.000		31,055.28	38,570.14
		VERALTO CORP	COMMON STOCK USD.01		
		328.000		13,908.81	35,486.32
04RB	92338C103	328.000		13,908.81	35,486.32
		VERISIGN INC	COMMON STOCK USD.001		
		133.000		15,954.33	24,894.94
04RB	92343E102	133.000		15,954.33	24,894.94
		VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1		
		6,222.000		281,628.46	275,883.48
04RB	92343V104	6,222.000		281,628.46	275,883.48
		VERISK ANALYTICS INC	COMMON STOCK USD.001		
		216.000		27,816.25	63,549.36
04RB	92345Y106	216.000		27,816.25	63,549.36
		VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01		
		382.000		69,888.34	178,825.66
04RB	92532F100	382.000		69,888.34	178,825.66
		PARAMOUNT GLOBAL CLASS B	COMMON STOCK USD.001		
		621.000		23,217.16	6,737.85
04RB	92556H206	621.000		23,217.16	6,737.85
		VIATRIS INC	COMMON STOCK		
		1,800.000		23,882.10	23,562.00
04RB	92556V106	1,800.000		23,882.10	23,562.00

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	VICI PROPERTIES INC	REIT USD.01			
		1,540.000		47,958.31	50,219.40
04RB	925652109	1,540.000		47,958.31	50,219.40
	VISA INC CLASS A SHARES	COMMON STOCK USD.0001			
		2,470.000		330,194.47	778,247.60
04RB	92826C839	2,470.000		330,194.47	778,247.60
	VISTRA CORP	COMMON STOCK USD.01			
		498.000		40,707.77	79,600.32
04RB	92840M102	498.000		40,707.77	79,600.32
	VULCAN MATERIALS CO	COMMON STOCK USD1.0			
		198.000		22,436.00	57,049.74
04RB	929160109	198.000		22,436.00	57,049.74
	WEC ENERGY GROUP INC	COMMON STOCK USD.01			
		470.000		26,329.10	47,493.50
04RB	92939U106	470.000		26,329.10	47,493.50
	WABTEC CORP	COMMON STOCK USD.01			
		267.000		22,007.68	53,565.54
04RB	929740108	267.000		22,007.68	53,565.54
	WALMART INC	COMMON STOCK USD.1			
		6,423.000		214,978.00	594,127.50
04RB	931142103	6,423.000		214,978.00	594,127.50
	WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01			
		1,075.000		45,465.19	9,696.50
04RB	931427108	1,075.000		45,465.19	9,696.50
	WARNER BROS DISCOVERY INC	COMMON STOCK			
		3,316.000		78,287.98	34,751.68
04RB	934423104	3,316.000		78,287.98	34,751.68
	KING INTERNATIONAL INVESTMEN	COMMON STOCK HKD.05			
		4.000		415.74	0.03
04LK	935IHC908	4.000		415.74	0.03
	WASTE MANAGEMENT INC	COMMON STOCK USD.01			
		543.000		48,122.87	123,923.46
04RB	94106L109	543.000		48,122.87	123,923.46
	WATERS CORP	COMMON STOCK USD.01			
		88.000		13,219.59	33,855.36
04RB	941848103	88.000		13,219.59	33,855.36

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		WELLS FARGO + CO	COMMON STOCK USD1.666		
		5,034.000		196,806.17	383,439.78
04RB	949746101	5,034.000		196,806.17	383,439.78
		WELLTOWER INC	REIT USD1.0		
		856.000		64,776.65	118,282.08
04RB	95040Q104	856.000		64,776.65	118,282.08
		KALMAR OYJ B SHARE	COMMON STOCK		
		2,900.000		66,149.28	97,831.62
04RJ	954GED909	2,900.000		66,149.28	97,831.62
		WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25		
		110.000		27,554.75	35,824.80
04RB	955306105	110.000		27,554.75	35,824.80
		WESTERN DIGITAL CORP	COMMON STOCK USD.01		
		484.000		19,056.91	35,327.16
04RB	958102105	484.000		19,056.91	35,327.16
		WEYERHAEUSER CO	REIT USD1.25		
		1,088.000		26,221.58	35,098.88
04RB	962166104	1,088.000		26,221.58	35,098.88
		WILLIAMS COS INC	COMMON STOCK USD1.0		
		1,807.000		50,568.25	105,745.64
04RB	969457100	1,807.000		50,568.25	105,745.64
		WYNN RESORTS LTD	COMMON STOCK USD.01		
		127.000		11,790.44	11,986.26
04RB	983134107	127.000		11,790.44	11,986.26
		XCEL ENERGY INC	COMMON STOCK USD2.5		
		822.000		35,552.63	59,644.32
04RB	98389B100	822.000		35,552.63	59,644.32
		XYLEM INC	COMMON STOCK		
		359.000		27,054.96	45,503.25
04RB	98419M100	359.000		27,054.96	45,503.25
		YUM BRANDS INC	COMMON STOCK		
		417.000		31,747.69	57,937.98
04RB	988498101	417.000		31,747.69	57,937.98
		ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01		
		77.000		19,822.56	31,339.00
04RB	989207105	77.000		19,822.56	31,339.00

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01		
		311.000		27,784.81	34,863.10
04RB	98956P102	311.000		27,784.81	34,863.10
		ZOETIS INC	COMMON STOCK USD.01		
		680.000		57,661.76	119,170.00
04RB	98978V103	680.000		57,661.76	119,170.00
		PT DAYA GUNA SAMUDERA TBK	COMMON STOCK		
		212,212.000		36.09	0.00
04LK	99NJZH902	212,212.000		36.09	0.00
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		9,555,133.624		114,031,260.21	176,602,413.30

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
PARTN./JOINT VENTURE INTERESTS					
04H9	ACI04MWX5	HORSLEY BRIDGE X GROWTH BUYOUT LIMITED PARTNERSHIP			
		27,101,199.044	27,259,522.05		49,664,627.52
		27,101,199.044	27,259,522.05		49,664,627.52
04G8	ACI05JGF8	PIMCO BRAVO II LIMITED PARTNERSHIP			
		1,142,614.670	1,142,614.67		4,422,286.69
		1,142,614.670	1,142,614.67		4,422,286.69
04H6	440806925	HORSLEY BRIDGE INTL IV LIMITED PARTNERSHIP			
		27,421,827.514	27,421,827.51		895,487.20
		27,421,827.514	27,421,827.51		895,487.20
04H4	44099E919	HORSLEY BRIDGE VIII LP LIMITED PARTNERSHIP			
		39,226,254.367	39,226,254.37		1,837,906.92
		39,226,254.367	39,226,254.37		1,837,906.92
04G7	44099F981	HORSLEY BRIDGE INTL III L.P.			
		14,492,106.995	14,490,624.06		163,876.75
		14,492,106.995	14,490,624.06		163,876.75
04H5	44099G989	HORSLEY BRIDGE GROWTH VIII LP			
		8,967,907.259	8,248,186.24		2,405,963.97
		8,967,907.259	8,248,186.24		2,405,963.97
048N	931RAN905	MESA WEST CORE LENDING FUND LIMITED PARTNERSHIP			
		42,635,295.740	42,635,295.74		38,810,057.01
		42,635,295.740	42,635,295.74		38,810,057.01
04G3	932999972	HUFF ALTERNATIVE FUND WR HUFF SPECIAL			
		1.000		1.00	105,156.00
		1.000		1.00	105,156.00
04X2	935IVQ901	SSOF GASLAMP HOLDINGS, L.P. SSOF GASLAMP HOLDINGS, L.P.			
		6,363,905.270	6,363,905.27		0.00
		6,363,905.270	6,363,905.27		0.00
04QP	936JZX909	CROSSHARBOR INSTITUTIONAL PART 2021, LP			
		8,247,033.320	8,247,033.32		8,817,637.31
		8,247,033.320	8,247,033.32		8,817,637.31
04X2	943DBD903	SABAL STRATEGIC OPPORTUNITIES SSOF SCRE AIV LP			
		494,221.480	494,221.48		0.00
		494,221.480	494,221.48		0.00

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		WHITEHORSE LIQUIDITY PARTNERS			
		5,863,143.190	5,863,143.19		7,171,503.59
04HA	943LQG902	5,863,143.190	5,863,143.19		7,171,503.59
		DAWSON PORTFOLIO			
		FINANCE 6 LP			
		4,798,024.480	4,798,024.48		4,798,024.48
04ZB	954TFCII3	4,798,024.480	4,798,024.48		4,798,024.48
		OAK STREET REAL ESTATE			
		10,387,497.060	10,387,497.06		24,487,392.08
0480	965LAY903	10,387,497.060	10,387,497.06		24,487,392.08
		SABAL STRATEGIC OPPORTUNITIES FUND, L.P.			
		18,973,640.840	18,973,640.84		25,442,627.79
04X2	967HYCII3	18,973,640.840	18,973,640.84		25,442,627.79
		WHITEHORSE LIQUIDITY PARTNERS IV LP			
		15,457,430.850	15,457,430.85		23,798,183.25
04X3	967KZRII2	15,457,430.850	15,457,430.85		23,798,183.25
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		231,572,103.079	231,009,222.13		192,820,730.56

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
REAL ESTATE-INCOME PRODUCING					
		KLINGBEIL MULTIFAMILY FUND VI REIT			
		0.995		1.00	11,181,003.59
04Q5	49899S919	0.995		1.00	11,181,003.59
		0.995		1.00	11,181,003.59

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE

OTHER					

		CAD CURRENCY FUT DEC24	XCME 20241217	0.000 12/17/2024	
			4.00	0.00	0.00
04TR	ADI2LKT6		4.00	0.00	0.00
		US 10YR ULTRA FUT MAR25	XCBT 20250320	0.000 03/20/2025	
			38.00	0.00	0.00
04R5	ADI2QB0M8		38.00	0.00	0.00
		US ULTRA BOND CBT MAR25	XCBT 20250320	0.000 03/20/2025	
			52.00	0.00	0.00
04R5	ADI2QB0N6		-17.00	0.00	0.00
04R6	ADI2QB0N6		66.00	0.00	0.00
04SL	ADI2QB0N6		3.00	0.00	0.00
		US 2YR NOTE (CBT) MAR25	XCBT 20250331	0.000 03/31/2025	
			-3.00	0.00	0.00
04SL	ADI2Q4YT2		-3.00	0.00	0.00
		US LONG BOND(CBT) MAR25	XCBT 20250320	0.000 03/20/2025	
			54.00	0.00	0.00
04SL	ADI2Q9TB6		54.00	0.00	0.00
		US 10YR NOTE (CBT)MAR25	XCBT 20250320	0.000 03/20/2025	
			-46.00	0.00	0.00
04SL	ADI2Q9W14		-46.00	0.00	0.00
		US 5YR NOTE (CBT) MAR25	XCBT 20250331	0.000 03/31/2025	
			-12.00	0.00	0.00
04SL	ADI2Q96Y1		-12.00	0.00	0.00
		MSCI EAFE DEC24	IFUS 20241220	0.000 12/20/2024	
			25.00	0.00	0.00
04TR	ADI238XW2		25.00	0.00	0.00
		S+P/TSX 60 IX FUT DEC24	XMOD 20241219	0.000 12/19/2024	
			2.00	0.00	0.00
04TR	ADI238YM3		2.00	0.00	0.00
		MSCI EMGMKT DEC24	IFUS 20241220	0.000 12/20/2024	
			25.00	0.00	0.00
04TR	ADI238Y19		25.00	0.00	0.00
		S+P500 EMINI FUT DEC24	XCME 20241220	0.000 12/20/2024	
			32.00	0.00	0.00
04TR	ADI244L52		32.00	0.00	0.00

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	Y6972HLP9	REPUBLIC OF PHILIPPINES SR UNSECURED 03/47 4.2	4.200	03/29/2047	
		50,000.00		42,383.69	42,743.57
		50,000.00		42,383.69	42,743.57
04R5	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263	6.263	04/01/2049	
		410,000.00		570,445.52	455,446.98
		65,000.00		70,323.25	72,205.01
04R7	072024ND0	345,000.00		500,122.27	383,241.97
04R5	072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918	6.918	04/01/2040	
		35,000.00		39,955.65	40,537.59
		35,000.00		39,955.65	40,537.59
04R5	072024PY2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 10/50 FIXED 6.907	6.907	10/01/2050	
		185,000.00		255,771.67	221,795.17
		185,000.00		255,771.67	221,795.17
04R5	072024XW7	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/55 FIXED 3.126	3.126	04/01/2055	
		115,000.00		115,000.00	80,789.00
		115,000.00		115,000.00	80,789.00
04R5	110709EC2	BRITISH COLUMBIA PROV OF BONDS 09/36 7.25	7.250	09/01/2036	
		75,000.00		121,084.75	91,090.27
		75,000.00		121,084.75	91,090.27
04R5	13032UD88	CALIFORNIA ST HLTH FACS FING A CASMED 06/37 FIXED 4.19	4.190	06/01/2037	
		160,000.00		160,000.00	149,845.20
		160,000.00		160,000.00	149,845.20
04R5	13032UD96	CALIFORNIA ST HLTH FACS FING A CASMED 06/41 FIXED 4.353	4.353	06/01/2041	
		140,000.00		140,000.00	131,253.29
		140,000.00		140,000.00	131,253.29
04R5	13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55	7.550	04/01/2039	
		1,060,000.00		1,511,829.98	1,298,461.62
		330,000.00		407,624.06	404,238.05
04R7	13063A5G5	730,000.00		1,104,205.92	894,223.57
04R5	13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35	7.350	11/01/2039	
		190,000.00		232,258.55	224,223.56
		190,000.00		232,258.55	224,223.56
04R5	13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625	7.625	03/01/2040	
		375,000.00		452,192.10	456,832.76
		375,000.00		452,192.10	456,832.76
		CALIFORNIA ST CAS 11/40 FIXED 7.6	7.600	11/01/2040	
		870,000.00		1,273,913.66	1,074,615.13

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	13063BJC7	325,000.00		417,858.36	401,436.69
04R7	13063BJC7	545,000.00		856,055.30	673,178.44
04SL	16772PAQ9	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2	6.200	12/01/2040	
		1,000,000.00		947,800.00	1,063,072.40
		1,000,000.00		947,800.00	1,063,072.40
04R5	168863CE6	REPUBLIC OF CHILE SR UNSECURED 06/47 3.86	3.860	06/21/2047	
		220,000.00		172,987.30	173,804.94
		160,000.00		125,822.50	126,403.59
04R7	168863CE6	60,000.00		47,164.80	47,401.35
04R7	168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1	3.100	01/22/2061	
		45,000.00		28,957.95	28,507.71
		45,000.00		28,957.95	28,507.71
04R5	168863DY1	REPUBLIC OF CHILE SR UNSECURED 03/42 4.34	4.340	03/07/2042	
		75,000.00		64,597.50	65,962.54
		75,000.00		64,597.50	65,962.54
04R7	168863EA2	REPUBLIC OF CHILE SR UNSECURED 01/54 5.33	5.330	01/05/2054	
		495,000.00		467,719.90	481,596.04
		495,000.00		467,719.90	481,596.04
04R6	195325EQ4	REPUBLIC OF COLOMBIA SR UNSECURED 11/54 8.375	8.375	11/07/2054	
		525,000.00		517,912.50	529,713.65
		525,000.00		517,912.50	529,713.65
04R7	234667JL8	DALLAS CNTY TX HOSP DIST DALMED 08/44 FIXED 5.621	5.621	08/15/2044	
		275,000.00		379,150.75	282,190.04
		275,000.00		379,150.75	282,190.04
04R5	235241WM4	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/48 FIXED 2.613	2.613	12/01/2048	
		115,000.00		115,000.00	80,864.24
		115,000.00		115,000.00	80,864.24
04R5	38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746	2.746	06/01/2034	
		180,000.00		180,687.65	155,009.25
		180,000.00		180,687.65	155,009.25
04R5	38122NB68	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/42 FIXED 3.293	3.293	06/01/2042	
		170,000.00		170,000.00	135,152.67
		170,000.00		170,000.00	135,152.67
04R7	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184	5.184	10/01/2042	
		500,000.00		669,315.00	508,939.90
		500,000.00		669,315.00	508,939.90

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	452152FA4	ILLINOIS ST	ILS 04/35 FIXED 6.725	6.725 04/01/2035	
			50,769.24	53,907.16	53,658.01
			50,769.24	53,907.16	53,658.01
04R5	45506ECL5	INDIANA ST FIN AUTH REVENUE	INSFIN 01/51 FIXED 3.051	3.051 01/01/2051	
			65,000.00	65,000.00	49,537.42
			65,000.00	65,000.00	49,537.42
04R7	455780CE4	REPUBLIC OF INDONESIA	SR UNSECURED 01/48 4.35	4.350 01/11/2048	
			84,000.00	95,486.16	73,449.96
			84,000.00	95,486.16	73,449.96
04R7	455780CN4	REPUBLIC OF INDONESIA	SR UNSECURED 10/49 3.7	3.700 10/30/2049	
			76,000.00	80,094.88	59,188.82
			76,000.00	80,094.88	59,188.82
04R7	455780DP8	REPUBLIC OF INDONESIA	SR UNSECURED 09/52 5.45	5.450 09/20/2052	
			195,000.00	187,357.53	196,366.88
			195,000.00	187,357.53	196,366.88
04R7	455780DV5	REPUBLIC OF INDONESIA	SR UNSECURED 02/54 5.1	5.100 02/10/2054	
			490,000.00	482,556.90	470,063.18
			490,000.00	482,556.90	470,063.18
04R5	455780DX1	REPUBLIC OF INDONESIA	SR UNSECURED 09/34 4.75	4.750 09/10/2034	
			505,000.00	503,015.35	493,191.42
			505,000.00	503,015.35	493,191.42
04R7	46513JB42	STATE OF ISRAEL	SR UNSECURED 07/50 3.875	3.875 07/03/2050	
			303,000.00	277,329.78	221,890.23
			303,000.00	277,329.78	221,890.23
04R5	46513JXN6	STATE OF ISRAEL	SR UNSECURED 01/50 3.375	3.375 01/15/2050	
			308,000.00	256,563.60	207,379.48
04R7	46513JXN6		235,000.00	178,529.52	158,227.85
			73,000.00	78,034.08	49,151.63
04R5	46513YJJ8	STATE OF ISRAEL	SR UNSECURED 01/48 4.125	4.125 01/17/2048	
			80,000.00	67,795.00	62,470.88
			80,000.00	67,795.00	62,470.88
04R5	46514BRL3	STATE OF ISRAEL	SR UNSECURED 03/34 5.5	5.500 03/12/2034	
			325,000.00	322,465.00	324,675.00
			325,000.00	322,465.00	324,675.00
04R5	46514BRM1	STATE OF ISRAEL	SR UNSECURED 03/54 5.75	5.750 03/12/2054	
			2,100,000.00	1,982,507.65	2,008,990.20
			190,000.00	180,835.60	181,765.78

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R6	46514BRM1	1,910,000.00		1,801,672.05	1,827,224.42
		KANSAS ST DEV FIN AUTH REVENUE KSSDEV 05/51 FIXED 2.774	2.774	05/01/2051	
		170,000.00		170,000.00	122,447.19
04R5	48542RSV7	170,000.00		170,000.00	122,447.19
		LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75	6.750	08/01/2049	
		345,000.00		520,249.73	404,645.16
04R5	54438CPA4	70,000.00		83,013.00	82,101.92
04R7	54438CPA4	275,000.00		437,236.73	322,543.24
		LOS ANGELES CA DEPT OF ARPTS C LAATRNL 05/48 FIXED 4.242	4.242	05/15/2048	
		20,000.00		20,000.00	17,916.39
04R5	54445CAK9	20,000.00		20,000.00	17,916.39
		LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/36 FIXED 4.275	4.275	02/01/2036	
		475,000.00		475,000.00	460,192.02
04R5	54627RAN0	475,000.00		475,000.00	460,192.02
		LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475	4.475	08/01/2039	
		550,000.00		550,000.00	527,122.64
04R5	54627RAP5	550,000.00		550,000.00	527,122.64
		LOUISIANA ST GAS FUELS TAX R LASGEN 05/41 FIXED 2.952	2.952	05/01/2041	
		60,000.00		60,000.00	47,176.04
04R5	546475VT8	60,000.00		60,000.00	47,176.04
		MARICOPA CNTY AZ INDL DEV AUTH MAREDU 10/29 FIXED 7.375	7.375	10/01/2029	
		210,000.00		210,000.00	215,088.68
04R6	56681NJD0	210,000.00		210,000.00	215,088.68
		MARYLAND ST HLTH HGR EDUCNTNL MDSMED 07/50 FIXED 3.197	3.197	07/01/2050	
		195,000.00		195,000.00	140,410.96
04R5	57421CAW4	195,000.00		195,000.00	140,410.96
		MASSACHUSETTS ST MAS 12/39 FIXED 5.456	5.456	12/01/2039	
		65,000.00		63,700.00	67,130.10
04R5	57582PUE8	65,000.00		63,700.00	67,130.10
		MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/39 FIXED 5.715	5.715	08/15/2039	
		45,000.00		46,347.30	47,296.70
04R5	576000KV4	45,000.00		46,347.30	47,296.70
		MET WASHINGTON DC ARPTS AUTH D METAPT 10/46 FIXED 7.462	7.462	10/01/2046	
		60,000.00		73,466.05	74,725.33
04R5	592643AA8	60,000.00		73,466.05	74,725.33
		MICHIGAN ST FIN AUTH REVENUE MISFIN 12/40 FIXED 3.384	3.384	12/01/2040	
		125,000.00		122,838.75	105,231.54

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	59447TXX6	125,000.00		122,838.75	105,231.54
	MISSOURI ST HLTH	EDUCTNL FAC MOSMED 01/46 FIXED 3.651	3.651	01/15/2046	
		105,000.00		113,669.10	86,927.27
04R5	60636AMQ3	105,000.00		113,669.10	86,927.27
	MISSOURI ST HLTH	EDUCTNL FAC MOSMED 08/57 FIXED 3.652	3.652	08/15/2057	
		1,250,000.00		1,250,000.00	986,768.25
04SL	60636APP2	1,250,000.00		1,250,000.00	986,768.25
	MUNI ELEC AUTH OF GEORGIA	MELPWR 04/57 FIXED 6.637	6.637	04/01/2057	
		848,000.00		1,123,183.94	951,507.73
04R5	626207YF5	205,000.00		297,660.38	230,022.51
04R6	626207YF5	643,000.00		825,523.56	721,485.22
	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN	01/40 FIXED 7.414	7.414	01/01/2040	
		385,000.00		565,106.52	461,822.94
04R5	646139W35	60,000.00		91,035.52	71,972.41
04R7	646139W35	325,000.00		474,071.00	389,850.53
	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN	01/41 FIXED 7.102	7.102	01/01/2041	
		611,000.00		778,437.49	714,617.11
04R5	646139X83	331,000.00		422,109.49	387,133.00
04R7	646139X83	280,000.00		356,328.00	327,484.11
	NEW YORK NY	NYC 10/37 FIXED 5.517	5.517	10/01/2037	
		45,000.00		49,814.10	46,362.03
04R5	64966H4K3	45,000.00		49,814.10	46,362.03
	NEW YORK NY	NYC 10/53 FIXED 5.828	5.828	10/01/2053	
		45,000.00		45,000.00	49,658.30
04R5	64966Q7G9	45,000.00		45,000.00	49,658.30
	NEW YORK NY	NYC 10/49 FIXED 5.094	5.094	10/01/2049	
		110,000.00		110,000.00	110,493.04
04R5	64966SHM1	110,000.00		110,000.00	110,493.04
	NEW YORK NY	NYC 10/54 FIXED 5.114	5.114	10/01/2054	
		55,000.00		55,000.00	55,766.93
04R5	64966SHN9	55,000.00		55,000.00	55,766.93
	NEW YORK CITY NY MUNI WTR FIN	NYCUTL 06/41 FIXED 5.75	5.750	06/15/2041	
		605,000.00		813,864.15	632,600.22
04R7	64972FH25	605,000.00		813,864.15	632,600.22
	NEW YORK CITY NY MUNI WTR FIN	NYCUTL 06/42 FIXED 6.011	6.011	06/15/2042	
		45,000.00		49,522.50	48,229.07
04R5	64972FL20	45,000.00		49,522.50	48,229.07

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	64990FMT8	NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.628	5.628	03/15/2039	
		55,000.00		69,178.91	56,727.74
		55,000.00		69,178.91	56,727.74
04R5	650035TD0	NEW YORK ST URBAN DEV CORP REV NYSDEV 03/39 FIXED 5.77	5.770	03/15/2039	
		225,000.00		276,635.56	230,855.67
		225,000.00		276,635.56	230,855.67
04R5	66285WFB7	N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718	6.718	01/01/2049	
		545,000.00		839,589.90	635,650.18
		185,000.00		297,087.90	215,771.16
04R7	66285WFB7	360,000.00		542,502.00	419,879.02
04SL	677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED 0ID 4.8	4.800	06/01/2111	
		300,000.00		326,283.00	277,746.48
		300,000.00		326,283.00	277,746.48
04R5	677704A65	OHIO UNIV GEN RECPTS ATHENS OHUHGR 12/14 FIXED 5.59	5.590	12/01/2114	
		210,000.00		242,606.70	204,915.38
		210,000.00		242,606.70	204,915.38
04R5	698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5	4.500	04/01/2056	
		240,000.00		186,233.89	156,250.99
		240,000.00		186,233.89	156,250.99
04SL	709223ZZ7	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/49 FIXED 5.561	5.561	12/01/2049	
		1,000,000.00		931,110.00	1,019,911.30
		1,000,000.00		931,110.00	1,019,911.30
04R5	715638DQ2	REPUBLIC OF PERU SR UNSECURED 12/60 2.78	2.780	12/01/2060	
		360,000.00		202,202.50	205,944.00
		360,000.00		202,202.50	205,944.00
04R5	715638DW9	REPUBLIC OF PERU SR UNSECURED 01/72 3.6	3.600	01/15/2072	
		155,000.00		97,650.00	101,618.00
		155,000.00		97,650.00	101,618.00
04R5	715638EB4	REPUBLIC OF PERU SR UNSECURED 02/35 5.375	5.375	02/08/2035	
		410,000.00		409,870.78	405,318.58
		410,000.00		409,870.78	405,318.58
04R5	715638EC2	REPUBLIC OF PERU SR UNSECURED 08/54 5.875	5.875	08/08/2054	
		680,000.00		691,726.95	680,737.72
		355,000.00		369,622.70	355,385.13
04R7	715638EC2	325,000.00		322,104.25	325,352.59
		INDONESIA GOVT SUKUK SR UNSECURED 144A 06/51 3.55	3.550	06/09/2051	
		125,000.00		125,000.00	92,439.98

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R7	71567PAT7	125,000.00		125,000.00	92,439.98
	REPUBLIC OF PHILIPPINES	SR UNSECURED 02/42 3.7	3.700	02/02/2042	
		130,000.00		159,575.00	106,728.63
04R7	718286CB1	130,000.00		159,575.00	106,728.63
	REPUBLIC OF PHILIPPINES	SR UNSECURED 05/45 2.95	2.950	05/05/2045	
		120,000.00		120,000.00	84,535.06
04R7	718286CH8	120,000.00		120,000.00	84,535.06
	REPUBLIC OF PHILIPPINES	SR UNSECURED 07/46 3.2	3.200	07/06/2046	
		540,000.00		524,419.67	393,270.13
04R5	718286CP0	75,000.00		63,376.82	54,620.85
04R7	718286CP0	465,000.00		461,042.85	338,649.28
	REPUBLIC OF PHILIPPINES	SR UNSECURED 05/34 5.25	5.250	05/14/2034	
		145,000.00		145,268.04	146,958.66
04R5	718286DA2	145,000.00		145,268.04	146,958.66
	REPUBLIC OF PHILIPPINES	SR UNSECURED 05/49 5.6	5.600	05/14/2049	
		295,000.00		295,359.29	304,125.04
04R5	718286DB0	295,000.00		295,359.29	304,125.04
	REPUBLIC OF PHILIPPINES	SR UNSECURED 03/35 4.75	4.750	03/05/2035	
		890,000.00		886,511.20	868,533.01
04R5	718286DC8	890,000.00		886,511.20	868,533.01
	REPUBLIC OF POLAND	SR UNSECURED 04/53 5.5	5.500	04/04/2053	
		130,000.00		128,401.00	126,095.32
04R7	731011AW2	130,000.00		128,401.00	126,095.32
	REPUBLIC OF POLAND	SR UNSECURED 03/54 5.5	5.500	03/18/2054	
		645,000.00		639,520.21	625,353.30
04R5	731011AZ5	645,000.00		639,520.21	625,353.30
	PORT AUTH OF NEW YORK	NEW JE PORTRN 10/62 FIXED 4.458	4.458	10/01/2062	
		425,000.00		484,023.04	383,367.17
04R7	73358WJA3	425,000.00		484,023.04	383,367.17
	PORT AUTH OF NEW YORK	NEW JE PORTRN 08/46 FIXED 5.31	5.310	08/01/2046	
		60,000.00		58,627.80	59,997.10
04R5	73358WRQ9	60,000.00		58,627.80	59,997.10
	PORT AUTH OF NEW YORK	NEW JE PORTRN 10/65 FIXED 4.81	4.810	10/15/2065	
		115,000.00		127,980.06	110,429.76
04R5	73358WXQ2	115,000.00		127,980.06	110,429.76
	PORT AUTH OF NEW YORK	NEW JE PORTRN 08/69 FIXED 3.287	3.287	08/01/2069	
		120,000.00		113,004.10	82,767.22

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	73358W3L6	120,000.00		113,004.10	82,767.22
		PORT AUTH OF NEW YORK NEW JE PORTRN 07/53 FIXED 5.072	5.072	07/15/2053	
		170,000.00		170,000.00	169,863.54
04R5	73358XJB9	170,000.00		170,000.00	169,863.54
		REGL TRANSPRTN DIST CO SALES T REGTRN 11/50 FIXED 5.844	5.844	11/01/2050	
		30,000.00		31,976.70	32,343.25
04R5	759136QP2	30,000.00		31,976.70	32,343.25
		REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1	5.100	06/18/2050	
		425,000.00		435,832.82	406,931.54
04R7	760942BA9	425,000.00		435,832.82	406,931.54
		REPUBLICA ORIENT URUGUAY SR UNSECURED 09/60 5.25	5.250	09/10/2060	
		255,000.00		253,260.90	242,760.00
04R5	760942BG6	255,000.00		253,260.90	242,760.00
		SALES TAX SECURITIZATION CORP STSGEN 01/48 FIXED 3.82	3.820	01/01/2048	
		65,000.00		65,000.00	55,114.39
04R5	79467BBN4	65,000.00		65,000.00	55,114.39
		SAN ANTONIO TX ELEC GAS REVE SANUTL 02/39 FIXED 5.985	5.985	02/01/2039	
		850,000.00		1,220,759.73	909,651.13
04R5	796253T93	150,000.00		215,430.69	160,526.67
04R7	796253T93	700,000.00		1,005,329.04	749,124.46
		SAN DIEGO CNTY CA REGL TRANSPR SDGTRN 04/48 FIXED 5.911	5.911	04/01/2048	
		110,000.00		114,298.80	117,081.51
04R5	797400FN3	110,000.00		114,298.80	117,081.51
		SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138	6.138	05/01/2049	
		535,000.00		684,852.18	577,176.24
04R7	79741TAR5	535,000.00		684,852.18	577,176.24
		SAN FRANCISCO CITY CNTY CA P SFOWTR 11/50 FIXED 6.95	6.950	11/01/2050	
		630,000.00		948,119.50	738,937.33
04R5	79765RTL3	20,000.00		29,673.00	23,458.33
04R7	79765RTL3	610,000.00		918,446.50	715,479.00
		SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/53 5	5.000	01/18/2053	
		715,000.00		656,655.63	639,531.75
04R5	80413TBE8	715,000.00		656,655.63	639,531.75
		SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75	5.750	01/16/2054	
		1,605,000.00		1,568,919.15	1,580,908.95
04R5	80413TBH1	135,000.00		132,174.34	132,973.65
04R6	80413TBH1	1,470,000.00		1,436,744.81	1,447,935.30

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	837151AA7	SOUTH CAROLINA ST PUBLIC SVC A SCSUTL 01/50 FIXED 6.454 25,000.00 25,000.00	6.454	01/01/2050 39,298.00 39,298.00	27,922.51 27,922.51
04R5	8821175V2	TEXAS ST A M UNIV PERM UNIV TAMHGR 07/47 FIXED 3.66 115,000.00 115,000.00	3.660	07/01/2047 89,614.90 89,614.90	97,435.57 97,435.57
04R5	88258MAB1	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169 505,000.00 505,000.00	5.169	04/01/2041 510,771.20 510,771.20	517,375.88 517,375.88
04R7	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922 270,000.00 270,000.00	3.922	12/31/2049 270,000.00 270,000.00	227,167.79 227,167.79
04R5	882722KF7	TEXAS ST TXS 04/39 FIXED 5.517 195,000.00 195,000.00	5.517	04/01/2039 213,221.10 213,221.10	201,367.55 201,367.55
04R5	91086QAZ1	UNITED MEXICAN STATES SR UNSECURED 12/99 5.75 676,000.00 146,000.00	5.750	12/31/2099 696,298.99 123,297.00	545,025.00 117,712.50
04R7	91086QAZ1	530,000.00		573,001.99	427,312.50
04R5	91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75 905,000.00 905,000.00	4.750	03/08/2044 739,176.25 739,176.25	722,805.95 722,805.95
04R5	91086QBF4	UNITED MEXICAN STATES SR UNSECURED 01/46 4.6 625,000.00 625,000.00	4.600	01/23/2046 496,775.35 496,775.35	477,553.15 477,553.15
04R5	91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6 330,000.00 330,000.00	4.600	02/10/2048 268,789.50 268,789.50	250,476.33 250,476.33
04R5	91087BAL4	UNITED MEXICAN STATES SR UNSECURED 04/51 5 250,000.00 110,000.00	5.000	04/27/2051 242,221.83 90,227.50	198,806.23 87,474.74
04R7	91087BAL4	140,000.00		151,994.33	111,331.49
04R5	91087BAN0	UNITED MEXICAN STATES SR UNSECURED 05/61 3.771 755,000.00 755,000.00	3.771	05/24/2061 484,873.57 484,873.57	460,324.15 460,324.15
		UNITED MEXICAN STATES SR UNSECURED 08/41 4.28 872,000.00	4.280	08/14/2041 726,766.49	674,068.60

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
04R5	91087BAQ3	635,000.00		499,784.76	490,864.18
04R7	91087BAQ3	237,000.00		226,981.73	183,204.42
	UNITED MEXICAN STATES	SR UNSECURED 02/52 4.4	4.400	02/12/2052	
		40,000.00		27,950.00	28,625.30
04R5	91087BAS9	40,000.00		27,950.00	28,625.30
	UNITED MEXICAN STATES	SR UNSECURED 02/35 6.35	6.350	02/09/2035	
		230,000.00		229,153.60	231,842.02
04R7	91087BAV2	230,000.00		229,153.60	231,842.02
	UNITED MEXICAN STATES	SR UNSECURED 05/53 6.338	6.338	05/04/2053	
		2,350,000.00		2,314,495.91	2,189,375.88
04R5	91087BAX8	495,000.00		485,793.06	461,166.41
04R6	91087BAX8	1,130,000.00		1,103,717.35	1,052,763.72
04R7	91087BAX8	725,000.00		724,985.50	675,445.75
	UNITED MEXICAN STATES	SR UNSECURED 05/54 6.4	6.400	05/07/2054	
		1,025,000.00		1,010,061.46	964,936.16
04R5	91087BBA7	135,000.00		126,209.50	127,089.15
04R6	91087BBA7	380,000.00		377,304.66	357,732.43
04R7	91087BBA7	510,000.00		506,547.30	480,114.58
	UNIV OF CALIFORNIA CA RGTS MED UNVHGR	05/49 FIXED 6.583	6.583	05/15/2049	
		265,000.00		374,870.87	296,799.89
04R5	913366DF4	265,000.00		374,870.87	296,799.89
	UNIV OF CALIFORNIA CA RGTS MED UNVHGR	05/48 FIXED 6.548	6.548	05/15/2048	
		65,000.00		73,868.60	72,778.21
04R5	913366EP1	65,000.00		73,868.60	72,778.21
	UNIV OF CALIFORNIA REVENUES	UNVHGR 12/99 FIXED 4.858	4.858	12/31/2099	
		45,000.00		47,779.91	41,057.05
04R5	91412GHA6	45,000.00		47,779.91	41,057.05
	UNIV OF MICHIGAN MI	UNVHGR 12/99 FIXED 4.454	4.454	12/31/2099	
		1,240,000.00		1,240,000.00	1,057,229.46
04R5	914455UJ7	240,000.00		240,000.00	204,625.06
04SL	914455UJ7	1,000,000.00		1,000,000.00	852,604.40
	UNIV OF TEXAS TX UNIV REVENUES UNIHGR	08/49 FIXED 2.439	2.439	08/15/2049	
		65,000.00		41,345.85	41,436.93
04R5	91514AKD6	65,000.00		41,345.85	41,436.93
	UNIV OF VIRGINIA VA UNIV REVEN UNIHGR	09/39 FIXED OID 6.2	6.200	09/01/2039	
		105,000.00		154,392.98	114,895.64
04R5	915217RY1	105,000.00		154,392.98	114,895.64

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
		UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 09/17 FIXED 4.179	4.179	09/01/2117	
		1,800,000.00	1,800,000.00		1,480,887.00
04SL	915217WX7	1,800,000.00	1,800,000.00		1,480,887.00
		S8ACS45R2 IRS USD R F 3.70000 2 CCP0IS	3.700	06/21/2049	
		3,520,000.00	3,507,545.09		3,537,243.35
04SL	99S23WLI3	3,520,000.00	3,507,545.09		3,537,243.35
		S8ACS45R2 IRS USD P V 00MSOFR 1 CCP0IS	1.000	06/21/2049	
		-3,520,000.00	-3,520,000.00		-3,520,000.00
04SL	99S23WLJ1	-3,520,000.00	-3,520,000.00		-3,520,000.00
		B8ACS4584 IRS USD R V 12MSOFR 1 CCP0IS	1.000	06/21/2054	
		3,120,000.00	3,134,685.92		3,120,000.00
04SL	99S23WLR3	3,120,000.00	3,134,685.92		3,120,000.00
		B8ACS4584 IRS USD P F 3.60000 2 CCP0IS	3.600	06/21/2054	
		-3,120,000.00	-3,120,000.00		-3,129,379.38
04SL	99S23WLS1	-3,120,000.00	-3,120,000.00		-3,129,379.38
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		44,333,940.24	46,787,653.14		42,126,076.91

04LK

COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT
FUND		SHARES/PAR	(D) COST		VALUE

COMMON/COLLECTIVE TRUSTS					

	LSV EMERGING MKTS EQUITY VALUE MUTUAL FUND				
		51,271.679	16,070,187.57		23,383,568.01
04SZ	ACI021166	51,271.679	16,070,187.57		23,383,568.01
		-----	-----		-----
		51,271.679	16,070,187.57		23,383,568.01

04LK

COMPOSITE

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE	
REGISTERED INVESTMENT COMPANY						
0410	056823396	BAILLIE GIFFORD EMERGING MARKE	BGF EMERGING MARKETS EQ K			
			1,048,679.441	21,349,154.87	21,298,679.45	
			1,048,679.441	21,349,154.87	21,298,679.45	
04LK	485902993	KAP RES LTD	(R1933)			
			74,200.000	184,374.77	0.74	
			74,200.000	184,374.77	0.74	
048L	74439N303	PRUDENTIAL TR CO COLLECTIVE TR	MUTUAL FUND			
			3,796,089.890	53,128,911.02	59,191,294.62	
			3,796,089.890	53,128,911.02	59,191,294.62	
04J3	85744W523	STATE STR BK	TR CO INVT FDS	GLOBAL ALL CAP EQUITY INDEX N		
				1,923,133.416	42,849,172.14	48,436,038.22
				1,923,133.416	42,849,172.14	48,436,038.22
04FB	87280A881	T ROWE PRICE INSTL COM TR	MUTUAL FUND			
			325,243.699	20,724,528.52	25,060,027.01	
			325,243.699	20,724,528.52	25,060,027.01	
04FA	92644J826	VICTORY CAP COLLECTIVE	VICTORY SMALL CAP VALUE COLL			
			437,098.821	19,575,535.28	24,441,298.48	
			437,098.821	19,575,535.28	24,441,298.48	