

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 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (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 KRAFT HEINZ COMPANY MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 059
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) KRAFT HEINZ FOODS COMPANY ONE PPG PLACE, SUITE 3400 PITTSBURGH, PA 15222
2b	Employer Identification Number (EIN) 13-7192316
2c	Plan Sponsor's telephone number 847-646-2000
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.	09/23/2025	STEVE CRUCITT
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number 																						
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN																						
5 Total number of participants at the beginning of the plan year	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">5</td> <td style="width: 90%;"></td> </tr> </table>	5																					
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.....	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;">6a(1)</td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;">6a(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6b</td> <td></td> </tr> <tr> <td style="text-align: center;">6c</td> <td></td> </tr> <tr> <td style="text-align: center;">6d</td> <td></td> </tr> <tr> <td style="text-align: center;">6e</td> <td></td> </tr> <tr> <td style="text-align: center;">6f</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(1)</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6h</td> <td></td> </tr> </table>			6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
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6g(1)																							
6g(2)																							
6h																							
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">7</td> <td style="width: 90%;"></td> </tr> </table>	7																					
7																							

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code 0

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan KRAFT HEINZ COMPANY MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	059
C Plan sponsor's name as shown on line 2a of Form 5500 KRAFT HEINZ FOODS COMPANY	D Employer Identification Number (EIN) 13-7192316	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 68 99	NONE	2243428	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FIDELITY INSTITUTIONAL ASSET MGMT

04-3532603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2142716	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWER WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16 50	NONE	1833468	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)

PGIM

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	896444	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON MANAGEMENT COMPANY LLP

47-1167553

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	786286	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CME GROUP INC.

36-4340266

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	559373	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)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	441319	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CROWE LLP

35-0921680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	85450	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BANCO POPULAR DE PUERTO RICO

66-0561870

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	44267	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)

ALTERITY GROUP LLC

27-0787824

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	33000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORGAN, LEWIS & BOCKIUS

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	12752	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
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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 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan KRAFT HEINZ COMPANY MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 059	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 KRAFT HEINZ FOODS COMPANY	D Employer Identification Number (EIN) 13-7192316	

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: NT COLL SHORT TERM INV FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 29570087
a Name of MTIA, CCT, PSA, or 103-12 IE: GROUP TRUST DIVERSIFIED CREDIT FUND		
b Name of sponsor of entity listed in (a): TOWERS WATSON INVESTMENT SERVICES, INC.		
c EIN-PN 82-6695738-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 271124080
a Name of MTIA, CCT, PSA, or 103-12 IE: ALL COUNTRY WORLD INDEX FUND NL		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-150	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 307042447
a Name of MTIA, CCT, PSA, or 103-12 IE: WILLIS TOWERS WATSON GRP TR. RAF		
b Name of sponsor of entity listed in (a): TOWERS WATSON INVESTMENT SERVICES, INC		
c EIN-PN 82-6695738-005	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 249354749
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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 RETIREMENT PLAN FOR PR EES OF KRAFT**b** Name of plan sponsor KRAFT HEINZ FOODS COMPANY**c** EIN-PN 25-0542520-156**a** Plan name KRAFT HEINZ RETIREMENT PLAN**b** Name of plan sponsor KRAFT HEINZ FOODS COMPANY**c** EIN-PN 25-0542520-003**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
		2024
		This Form is Open to Public Inspection

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

A Name of plan KRAFT HEINZ COMPANY MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 059
C Plan sponsor's name as shown on line 2a of Form 5500 KRAFT HEINZ FOODS COMPANY	D Employer Identification Number (EIN) 13-7192316

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	139678664	283224219
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	833961083	843176536
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	74545325	52674415
(B) All other	1c(3)(B)	1598784161	1503581425
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	77280	83029
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	877334832	857091363
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	98997490	112138926
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	137930669	187379568

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	3761309504	3839349481
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	597088315	847160665
k Total liabilities (add all amounts in lines 1g through 1j)	1k	597088315	847160665
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	3164221189	2992188816

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)	-1095205	
(B) U.S. Government securities	2b(1)(B)	9338096	
(C) Corporate debt instruments	2b(1)(C)	82098703	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	7181490	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		97523084
(2) Dividends:			
(A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	-88451	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	7085021	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		6996570
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	6771494090	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	6809211503	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-37717413
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-101799729	
(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)		84733633
(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)		192242
c Other income	2c		8416093
d Total income. Add all income amounts in column (b) and enter total	2d		58344480

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	1311187	
(3) Recordkeeping fees	2i(3)	2640	
(4) IQPA audit fees	2i(4)	85450	
(5) Investment advisory and investment management fees	2i(5)	6113142	
(6) Bank or trust company trustee/custodial fees	2i(6)	441543	
(7) Actuarial fees	2i(7)	558881	
(8) Legal fees	2i(8)	12752	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	3492008	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		12017603
j Total expenses. Add all expense amounts in column (b) and enter total	2j		12017603

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		46326877
l Transfers of assets:			
(1) To this plan	2l(1)		227018045
(2) From this plan	2l(2)		445377295

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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◆ **5% Report - Part A***Single Transaction in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5267176 WITH BANK OF	1,221,270.000	26 Mar 24				0.00	799,931.85	792,909.57	-7,022.28
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.65555 WITH BANK OF	-1,221,270.000	26 Mar 24				0.00	-800,603.55	-792,665.32	7,938.23
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	735,000.000	7 Mar 24				0.00	937,950.48	936,794.30	-1,156.18
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	-735,000.000	7 Mar 24				0.00	-938,093.66	-923,343.75	14,749.91
FX DEAL TRANSACTED ON 07 NOV 2024 GBP / USD EX.RATE 0.7749428 WITH BANK OF	773,000.000	7 Nov 24				0.00	997,493.04	976,183.15	-21,309.89
FX DEAL TRANSACTED ON 07 NOV 2024 USD / GBP EX.RATE 1.2904829 WITH BANK OF	-773,000.000	7 Nov 24				0.00	-997,543.28	-1,004,784.10	-7,240.82
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	517,000.000	14 Mar 24				0.00	662,318.41	659,097.46	-3,220.95
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	-517,000.000	14 Mar 24				0.00	-662,395.03	-649,481.25	12,913.78
FX DEAL TRANSACTED ON 24 JAN 2024 GBP / USD EX.RATE 0.7852879 WITH BANK OF	1,872,000.000	24 Jan 24				0.00	2,383,839.06	2,374,351.22	-9,487.84
FX DEAL TRANSACTED ON 24 JAN 2024 USD / GBP EX.RATE 1.2733576 WITH BANK OF	-1,872,000.000	24 Jan 24				0.00	-2,383,725.43	-2,371,169.02	12,556.41
FX DEAL TRANSACTED ON 28 OCT 2024 GBP / USD EX.RATE 0.7697044 WITH BANK OF	12,054,000.000	28 Oct 24				0.00	15,660,556.80	15,620,177.01	-40,379.79
FX DEAL TRANSACTED ON 28 OCT 2024 USD / GBP EX.RATE 1.299141 WITH BANK OF	-12,054,000.000	28 Oct 24				0.00	-15,659,845.61	-15,222,395.49	437,450.12

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 09 FEB 2024 CAD / USD EX.RATE 1.3454888 WITH BANK OF	128,000.000	9 Feb 24				0.00	95,132.71	95,064.80	-67.91
FX DEAL TRANSACTED ON 31 OCT 2024 CAD / USD EX.RATE 1.3903363 WITH BANK OF	2,674,024.210	31 Oct 24				0.00	1,923,293.10	1,920,235.69	-3,057.41
FX DEAL TRANSACTED ON 31 OCT 2024 USD / CAD EX.RATE 0.7198766 WITH BANK OF	-2,671,698.180	31 Oct 24				0.00	-1,923,293.10	-1,897,310.78	25,982.32
Euro - EUR									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9123255 WITH BANK OF	5,290,593.000	4 Jan 24				0.00	5,799,018.99	5,791,347.67	-7,671.32
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.097012 WITH BANK OF	-5,290,593.000	4 Jan 24				0.00	-5,803,844.01	-5,729,183.17	74,660.84
FX DEAL TRANSACTED ON 07 NOV 2024 USD / EUR EX.RATE 1.079948 WITH BANK OF	-79,857.000	7 Nov 24				0.00	-86,241.41	-86,341.39	-99.98
FX DEAL TRANSACTED ON 24 JUN 2024 EUR / USD EX.RATE 0.9303018 WITH BANK OF	3,718,566.450	24 Jun 24				0.00	3,997,161.45	3,989,836.21	-7,325.24
FX DEAL TRANSACTED ON 24 JUN 2024 USD / EUR EX.RATE 1.0765 WITH BANK OF AMERICA,	-3,718,566.450	24 Jun 24				0.00	-4,003,036.78	-4,013,263.17	-10,226.39
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	8,052,000.000	25 Apr 24				0.00	8,633,583.08	8,602,354.56	-31,228.52
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	-8,052,000.000	25 Apr 24				0.00	-8,644,944.45	-8,752,524.01	-107,579.56
FX DEAL TRANSACTED ON 25 JUL 2024 EUR / USD EX.RATE 0.921659 WITH BANK OF	3,718,566.450	25 Jul 24				0.00	4,034,644.60	4,013,263.17	-21,381.43
FX DEAL TRANSACTED ON 25 JUL 2024 USD / EUR EX.RATE 1.086629 WITH BANK OF	-3,718,566.450	25 Jul 24				0.00	-4,040,702.14	-4,116,267.45	-75,565.31
FX DEAL TRANSACTED ON 26 AUG 2024 EUR / USD EX.RATE 0.8955598 WITH BANK OF	3,718,566.450	26 Aug 24				0.00	4,152,225.67	4,116,267.45	-35,958.22

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 26 AUG 2024 USD / EUR EX.RATE 1.118117 WITH BANK OF	-3,718,566.450	26 Aug 24				0.00	-4,157,792.36	-4,118,870.40	38,921.96
FX DEAL TRANSACTED ON 26 MAR 2024 EUR / USD EX.RATE 0.9210648 WITH BANK OF	8,052,000.000	26 Mar 24				0.00	8,742,056.40	8,651,471.72	-90,584.68
FX DEAL TRANSACTED ON 26 MAR 2024 USD / EUR EX.RATE 1.08702 WITH BANK OF	-8,052,000.000	26 Mar 24				0.00	-8,752,685.04	-8,602,354.56	150,330.48
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9244644 WITH BANK OF	8,052,000.000	28 Feb 24				0.00	8,709,907.98	8,724,745.02	14,837.04
FX DEAL TRANSACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0830194 WITH BANK OF	-8,052,000.000	28 Feb 24				0.00	-8,720,472.21	-8,651,471.72	69,000.49
FX DEAL TRANSACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0831293 WITH BANK OF	-25.320	28 Feb 24				0.00	-27.42	-27.43	-0.01
FX DEAL TRANSACTED ON 29 MAY 2024 EUR / USD EX.RATE 0.9222215 WITH BANK OF	8,052,000.000	29 May 24				0.00	8,731,091.19	8,752,524.01	21,432.82
FX DEAL TRANSACTED ON 29 MAY 2024 USD / EUR EX.RATE 1.0856992 WITH BANK OF	-8,052,000.000	29 May 24				0.00	-8,742,049.96	-8,639,394.14	102,655.82
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAR 2024 JPY / USD EX.RATE 150.37221 WITH BANK OF	20,200,000.000	1 Mar 24				0.00	134,333.33	134,554.54	221.21
FX DEAL TRANSACTED ON 01 MAR 2024 USD / JPY EX.RATE 0.0066806 WITH BANK OF	-20,200,000.000	1 Mar 24				0.00	-134,948.93	-133,201.45	1,747.48
FX DEAL TRANSACTED ON 01 OCT 2024 JPY / USD EX.RATE 143.74704 WITH BANK OF	27,500,000.000	1 Oct 24				0.00	191,308.29	191,504.18	195.89
FX DEAL TRANSACTED ON 01 OCT 2024 USD / JPY EX.RATE 0.0069889 WITH BANK OF	-27,500,000.000	1 Oct 24				0.00	-192,194.51	-180,915.10	11,279.41
Mexican peso - MXN									
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1968 WITH BANK OF	3,712,000.000	17 Dec 24				0.00	183,791.49	183,390.15	-401.34

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.048718 WITH BANK OF	-3,712,000.000	17 Dec 24				0.00	-180,841.16	-176,229.28	4,611.88
United States dollar - USD									
FX DEAL TRANSACTED ON 01 MAR 2024 JPY / USD EX.RATE 150.37221 WITH BANK OF	-134,333.330	1 Mar 24				0.00	-134,333.33	-134,333.33	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / JPY EX.RATE 0.0066806 WITH BANK OF	134,948.930	1 Mar 24				0.00	134,948.93	134,948.93	0.00
FX DEAL TRANSACTED ON 01 OCT 2024 JPY / USD EX.RATE 143.74704 WITH BANK OF	-191,308.290	1 Oct 24				0.00	-191,308.29	-191,308.29	0.00
FX DEAL TRANSACTED ON 01 OCT 2024 USD / JPY EX.RATE 0.0069889 WITH BANK OF	192,194.510	1 Oct 24				0.00	192,194.51	192,194.51	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9123255 WITH BANK OF	-5,799,018.990	4 Jan 24				0.00	-5,799,018.99	-5,799,018.99	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.097012 WITH BANK OF	5,803,844.010	4 Jan 24				0.00	5,803,844.01	5,803,844.01	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	-937,950.480	7 Mar 24				0.00	-937,950.48	-937,950.48	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	938,093.660	7 Mar 24				0.00	938,093.66	938,093.66	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 GBP / USD EX.RATE 0.7749428 WITH BANK OF	-997,493.040	7 Nov 24				0.00	-997,493.04	-997,493.04	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 USD / EUR EX.RATE 1.079948 WITH BANK OF	86,241.410	7 Nov 24				0.00	86,241.41	86,241.41	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 USD / GBP EX.RATE 1.2904829 WITH BANK OF	997,543.280	7 Nov 24				0.00	997,543.28	997,543.28	0.00
FX DEAL TRANSACTED ON 09 FEB 2024 CAD / USD EX.RATE 1.3454888 WITH BANK OF	-95,132.710	9 Feb 24				0.00	-95,132.71	-95,132.71	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	-662,318.410	14 Mar 24				0.00	-662,318.41	-662,318.41	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	662,395.030	14 Mar 24				0.00	662,395.03	662,395.03	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1968 WITH BANK OF	-183,791.490	17 Dec 24				0.00	-183,791.49	-183,791.49	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.048718 WITH BANK OF	180,841.160	17 Dec 24				0.00	180,841.16	180,841.16	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 GBP / USD EX.RATE 0.7852879 WITH BANK OF	-2,383,839.060	24 Jan 24				0.00	-2,383,839.06	-2,383,839.06	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 USD / GBP EX.RATE 1.2733576 WITH BANK OF	2,383,725.430	24 Jan 24				0.00	2,383,725.43	2,383,725.43	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 EUR / USD EX.RATE 0.9303018 WITH BANK OF	-3,997,161.450	24 Jun 24				0.00	-3,997,161.45	-3,997,161.45	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / EUR EX.RATE 1.0765 WITH BANK OF AMERICA,	4,003,036.780	24 Jun 24				0.00	4,003,036.78	4,003,036.78	0.00
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	-8,633,583.080	25 Apr 24				0.00	-8,633,583.08	-8,633,583.08	0.00
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	8,644,944.450	25 Apr 24				0.00	8,644,944.45	8,644,944.45	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 EUR / USD EX.RATE 0.921659 WITH BANK OF	-4,034,644.600	25 Jul 24				0.00	-4,034,644.60	-4,034,644.60	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 USD / EUR EX.RATE 1.086629 WITH BANK OF	4,040,702.140	25 Jul 24				0.00	4,040,702.14	4,040,702.14	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 EUR / USD EX.RATE 0.8955598 WITH BANK OF	-4,152,225.670	26 Aug 24				0.00	-4,152,225.67	-4,152,225.67	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 USD / EUR EX.RATE 1.118117 WITH BANK OF	4,157,792.360	26 Aug 24				0.00	4,157,792.36	4,157,792.36	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5267176 WITH BANK OF	-799,931.850	26 Mar 24				0.00	-799,931.85	-799,931.85	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 EUR / USD EX.RATE 0.9210648 WITH BANK OF	-8,742,056.400	26 Mar 24				0.00	-8,742,056.40	-8,742,056.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.65555 WITH BANK OF	800,603.550	26 Mar 24				0.00	800,603.55	800,603.55	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / EUR EX.RATE 1.08702 WITH BANK OF	8,752,685.040	26 Mar 24				0.00	8,752,685.04	8,752,685.04	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9244644 WITH BANK OF	-8,709,907.980	28 Feb 24				0.00	-8,709,907.98	-8,709,907.98	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0830194 WITH BANK OF	8,720,472.210	28 Feb 24				0.00	8,720,472.21	8,720,472.21	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0831293 WITH BANK OF	27.420	28 Feb 24				0.00	27.42	27.42	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 GBP / USD EX.RATE 0.7697044 WITH BANK OF	-15,660,556.800	28 Oct 24				0.00	-15,660,556.80	-15,660,556.80	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / GBP EX.RATE 1.299141 WITH BANK OF	15,659,845.610	28 Oct 24				0.00	15,659,845.61	15,659,845.61	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 EUR / USD EX.RATE 0.9222215 WITH BANK OF	-8,731,091.190	29 May 24				0.00	-8,731,091.19	-8,731,091.19	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / EUR EX.RATE 1.0856992 WITH BANK OF	8,742,049.960	29 May 24				0.00	8,742,049.96	8,742,049.96	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 CAD / USD EX.RATE 1.3903363 WITH BANK OF	-1,923,293.100	31 Oct 24				0.00	-1,923,293.10	-1,923,293.10	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / CAD EX.RATE 0.7198766 WITH BANK OF	1,923,293.100	31 Oct 24				0.00	1,923,293.10	1,923,293.10	0.00
Total BANK OF AMERICA, N.A							.000.00	520,521.02	520,521.02

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	3,136,530.000	25 Jun 24				0.00	2,089,886.88	2,085,949.34	-3,937.54
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-3,136,530.000	25 Jun 24				0.00	-2,091,665.29	-2,047,526.84	44,138.45
FX DEAL TRANSACTED ON 27 NOV 2024 AUD / USD EX.RATE 1.5424482 WITH BNP PARIBAS	3,340,530.000	27 Nov 24				0.00	2,165,732.41	2,153,806.79	-11,925.62
FX DEAL TRANSACTED ON 27 NOV 2024 USD / AUD EX.RATE 0.648525 WITH BNP PARIBAS	-3,340,530.000	27 Nov 24				0.00	-2,166,417.22	-2,068,325.90	98,091.32
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	-13,321,461.600	2 Jan 24				0.00	-2,751,629.03	-2,716,060.43	35,568.60
FX DEAL TRANSACTED ON 05 JAN 2024 BRL / USD EX.RATE 4.8898 WITH BNP PARIBAS	7,827,000.000	5 Jan 24				0.00	1,600,678.96	1,591,662.43	-9,016.53
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.9432 WITH BNP PARIBAS	12,522,400.150	16 Jan 24				0.00	2,533,257.84	2,530,212.29	-3,045.55
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2028398 WITH BNP PARIBAS	-12,488,961.150	16 Jan 24				0.00	-2,533,257.84	-2,539,697.23	-6,439.39
FX DEAL TRANSACTED ON 23 SEP 2024 BRL / USD EX.RATE 5.62145 WITH BNP PARIBAS	11,678,461.190	23 Sep 24				0.00	2,077,482.00	1,890,033.55	-187,448.45
FX DEAL TRANSACTED ON 23 SEP 2024 USD / BRL EX.RATE 0.1797914 WITH BNP PARIBAS	-11,554,954.880	23 Sep 24				0.00	-2,077,482.00	-2,114,413.91	-36,931.91
FX DEAL TRANSACTED ON 29 FEB 2024 USD / BRL EX.RATE 0.2006702 WITH BNP PARIBAS	-12,522,400.150	29 Feb 24				0.00	-2,512,873.03	-2,530,212.29	-17,339.26
FX DEAL TRANSACTED ON 30 SEP 2024 BRL / USD EX.RATE 5.4481 WITH BNP PARIBAS	11,554,954.880	30 Sep 24				0.00	2,120,914.61	2,114,413.91	-6,500.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH BNP PARIBAS	-11,678,461.190	31 Dec 24				0.00	-1,885,965.02	-1,890,033.55	-4,068.53
FX DEAL TRANSACTED ON 31 JAN 2024 BRL / USD EX.RATE 4.9535 WITH BNP PARIBAS	4,661,961.150	31 Jan 24				0.00	941,144.88	948,034.80	6,889.92
British pound sterling - GBP									
FX DEAL TRANSACTED ON 04 JAN 2024 GBP / USD EX.RATE 0.7880362 WITH BNP PARIBAS	8,330,000.000	4 Jan 24				0.00	10,570,580.91	10,621,167.44	50,586.53
FX DEAL TRANSACTED ON 04 JAN 2024 USD / GBP EX.RATE 1.2691586 WITH BNP PARIBAS	-8,330,000.000	4 Jan 24				0.00	-10,572,091.14	-10,565,355.60	6,735.54
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	66,000.000	8 Mar 24				0.00	84,668.94	85,017.90	348.96
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	12,054,000.000	26 Apr 24				0.00	15,086,371.26	15,059,063.16	-27,308.10
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-12,054,000.000	26 Apr 24				0.00	-15,088,757.95	-15,397,178.62	-308,420.67
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	6,458,000.000	26 Feb 24				0.00	8,196,283.07	8,171,631.08	-24,651.99
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-6,458,000.000	26 Feb 24				0.00	-8,197,858.82	-8,112,862.51	84,996.31
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	12,054,000.000	28 May 24				0.00	15,395,655.69	15,397,178.62	1,522.93
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-12,054,000.000	28 May 24				0.00	-15,397,849.51	-15,241,681.94	156,167.57
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	6,458,000.000	29 Jan 24				0.00	8,200,075.85	8,191,004.38	-9,071.47
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	-6,458,000.000	29 Jan 24				0.00	-8,201,580.57	-8,171,631.08	29,949.49

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 FEB 2024 CAD / USD EX.RATE 1.34478 WITH BNP PARIBAS	163,000.000	1 Feb 24				0.00	121,209.42	121,519.37	309.95
FX DEAL TRANSACTED ON 01 FEB 2024 USD / CAD EX.RATE 0.743901 WITH BNP PARIBAS	-163,000.000	1 Feb 24				0.00	-121,255.86	-120,273.01	982.85
FX DEAL TRANSACTED ON 01 MAR 2024 CAD / USD EX.RATE 1.35764 WITH BNP PARIBAS	149,000.000	1 Mar 24				0.00	109,749.27	109,942.82	193.55
FX DEAL TRANSACTED ON 01 MAR 2024 USD / CAD EX.RATE 0.7368844 WITH BNP PARIBAS	-149,000.000	1 Mar 24				0.00	-109,795.78	-109,780.81	14.97
FX DEAL TRANSACTED ON 08 JAN 2024 CAD / USD EX.RATE 1.33873 WITH BNP PARIBAS	161,000.000	8 Jan 24				0.00	120,263.23	120,387.33	124.10
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CAD EX.RATE 0.7472215 WITH BNP PARIBAS	-161,000.000	8 Jan 24				0.00	-120,302.66	-120,028.33	274.33
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	2,669,702.530	27 Nov 24				0.00	1,900,617.61	1,895,893.57	-4,724.04
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-2,665,526.870	27 Nov 24				0.00	-1,900,617.61	-1,854,245.51	46,372.10
Euro - EUR									
FX DEAL TRANSACTED ON 18 OCT 2024 EUR / USD EX.RATE 0.9222758 WITH BNP PARIBAS	470,000.000	18 Oct 24				0.00	509,608.92	509,903.02	294.10
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.0835877 WITH BNP PARIBAS	-470,000.000	18 Oct 24				0.00	-509,286.22	-510,302.52	-1,016.30
FX DEAL TRANSACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9207973 WITH BNP PARIBAS	437,000.000	31 May 24				0.00	474,588.69	468,879.19	-5,709.50
FX DEAL TRANSACTED ON 31 MAY 2024 USD / EUR EX.RATE 1.0845154 WITH BNP PARIBAS	-437,000.000	31 May 24				0.00	-473,933.23	-473,751.72	181.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2024 JPY / USD EX.RATE 151.40679 WITH BNP PARIBAS	30,300,000.000	1 Apr 24				0.00	200,123.13	199,802.18	-320.95
FX DEAL TRANSACTED ON 01 APR 2024 USD / JPY EX.RATE 0.006635 WITH BNP PARIBAS	-30,300,000.000	1 Apr 24				0.00	-201,041.17	-192,191.81	8,849.36
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-78,019,037.730	12 Dec 24				0.00	-4,410,546.42	-4,128,891.53	281,654.89
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	77,796,746.190	12 Dec 24				0.00	4,410,546.42	4,353,483.28	-57,063.14
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 JPY / USD EX.RATE 151.40679 WITH BNP PARIBAS	-200,123.130	1 Apr 24				0.00	-200,123.13	-200,123.13	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / JPY EX.RATE 0.006635 WITH BNP PARIBAS	201,041.170	1 Apr 24				0.00	201,041.17	201,041.17	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 CAD / USD EX.RATE 1.34478 WITH BNP PARIBAS	-121,209.420	1 Feb 24				0.00	-121,209.42	-121,209.42	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / CAD EX.RATE 0.743901 WITH BNP PARIBAS	121,255.860	1 Feb 24				0.00	121,255.86	121,255.86	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 CAD / USD EX.RATE 1.35764 WITH BNP PARIBAS	-109,749.270	1 Mar 24				0.00	-109,749.27	-109,749.27	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 USD / CAD EX.RATE 0.7368844 WITH BNP PARIBAS	109,795.780	1 Mar 24				0.00	109,795.78	109,795.78	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	2,751,629.030	2 Jan 24				0.00	2,751,629.03	2,751,629.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 JAN 2024 GBP / USD EX.RATE 0.7880362 WITH BNP PARIBAS	-10,570,580.910	4 Jan 24				0.00	-10,570,580.91	-10,570,580.91	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / GBP EX.RATE 1.2691586 WITH BNP PARIBAS	10,572,091.140	4 Jan 24				0.00	10,572,091.14	10,572,091.14	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 BRL / USD EX.RATE 4.8898 WITH BNP PARIBAS	-1,600,678.960	5 Jan 24				0.00	-1,600,678.96	-1,600,678.96	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 CAD / USD EX.RATE 1.33873 WITH BNP PARIBAS	-120,263.230	8 Jan 24				0.00	-120,263.23	-120,263.23	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CAD EX.RATE 0.7472215 WITH BNP PARIBAS	120,302.660	8 Jan 24				0.00	120,302.66	120,302.66	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-84,668.940	8 Mar 24				0.00	-84,668.94	-84,668.94	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	4,410,546.420	12 Dec 24				0.00	4,410,546.42	4,410,546.42	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-4,410,546.420	12 Dec 24				0.00	-4,410,546.42	-4,410,546.42	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.9432 WITH BNP PARIBAS	-2,533,257.840	16 Jan 24				0.00	-2,533,257.84	-2,533,257.84	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2028398 WITH BNP PARIBAS	2,533,257.840	16 Jan 24				0.00	2,533,257.84	2,533,257.84	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 EUR / USD EX.RATE 0.9222758 WITH BNP PARIBAS	-509,608.920	18 Oct 24				0.00	-509,608.92	-509,608.92	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.0835877 WITH BNP PARIBAS	509,286.220	18 Oct 24				0.00	509,286.22	509,286.22	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 BRL / USD EX.RATE 5.62145 WITH BNP PARIBAS	-2,077,482.000	23 Sep 24				0.00	-2,077,482.00	-2,077,482.00	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / BRL EX.RATE 0.1797914 WITH BNP PARIBAS	2,077,482.000	23 Sep 24				0.00	2,077,482.00	2,077,482.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-2,089,886.880	25 Jun 24				0.00	-2,089,886.88	-2,089,886.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	2,091,665.290	25 Jun 24				0.00	2,091,665.29	2,091,665.29	0.00
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-15,086,371.260	26 Apr 24				0.00	-15,086,371.26	-15,086,371.26	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	15,088,757.950	26 Apr 24				0.00	15,088,757.95	15,088,757.95	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-8,196,283.070	26 Feb 24				0.00	-8,196,283.07	-8,196,283.07	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	8,197,858.820	26 Feb 24				0.00	8,197,858.82	8,197,858.82	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 AUD / USD EX.RATE 1.5424482 WITH BNP PARIBAS	-2,165,732.410	27 Nov 24				0.00	-2,165,732.41	-2,165,732.41	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,900,617.610	27 Nov 24				0.00	-1,900,617.61	-1,900,617.61	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / AUD EX.RATE 0.648525 WITH BNP PARIBAS	2,166,417.220	27 Nov 24				0.00	2,166,417.22	2,166,417.22	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,900,617.610	27 Nov 24				0.00	1,900,617.61	1,900,617.61	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-15,395,655.690	28 May 24				0.00	-15,395,655.69	-15,395,655.69	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	15,397,849.510	28 May 24				0.00	15,397,849.51	15,397,849.51	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / BRL EX.RATE 0.2006702 WITH BNP PARIBAS	2,512,873.030	29 Feb 24				0.00	2,512,873.03	2,512,873.03	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	-8,200,075.850	29 Jan 24				0.00	-8,200,075.85	-8,200,075.85	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	8,201,580.570	29 Jan 24				0.00	8,201,580.57	8,201,580.57	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 BRL / USD EX.RATE 5.4481 WITH BNP PARIBAS	-2,120,914.610	30 Sep 24				0.00	-2,120,914.61	-2,120,914.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH BNP PARIBAS	1,885,965.020	31 Dec 24				0.00	1,885,965.02	1,885,965.02	0.00
FX DEAL TRANACTED ON 31 JAN 2024 BRL / USD EX.RATE 4.9535 WITH BNP PARIBAS	-941,144.880	31 Jan 24				0.00	-941,144.88	-941,144.88	0.00
FX DEAL TRANACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9207973 WITH BNP PARIBAS	-474,588.690	31 May 24				0.00	-474,588.69	-474,588.69	0.00
FX DEAL TRANACTED ON 31 MAY 2024 USD / EUR EX.RATE 1.0845154 WITH BNP PARIBAS	473,933.230	31 May 24				0.00	473,933.23	473,933.23	0.00
Total BNP PARIBAS PARIS							.000.00	129,307.69	129,307.69

HSBC BANK PLC**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5410695 WITH HSBC BANK PLC	895,317.000	28 Feb 24				0.00	580,971.20	584,910.61	3,939.41
FX DEAL TRANACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.649486 WITH HSBC BANK PLC	-895,317.000	28 Feb 24				0.00	-581,495.86	-581,284.58	211.28
FX DEAL TRANACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	583,790.000	29 Apr 24				0.00	382,382.45	378,908.91	-3,473.54
FX DEAL TRANACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	-583,790.000	29 Apr 24				0.00	-382,761.04	-389,854.97	-7,093.93
FX DEAL TRANACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5163002 WITH HSBC BANK PLC	3,219,000.000	29 Jan 24				0.00	2,122,930.50	2,107,157.50	-15,773.00
FX DEAL TRANACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.660147 WITH HSBC BANK PLC	-3,219,000.000	29 Jan 24				0.00	-2,125,013.19	-2,102,972.76	22,040.43

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 MAR 2024 GBP / USD EX.RATE 0.7917229 WITH HSBC BANK PLC	8,732,000.000	25 Mar 24				0.00	11,029,111.52	10,969,575.01	-59,536.51
FX DEAL TRANSACTED ON 25 MAR 2024 USD / GBP EX.RATE 1.2632802 WITH HSBC BANK PLC	-8,732,000.000	25 Mar 24				0.00	-11,030,962.71	-10,908,888.30	122,074.41
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	12,054,000.000	25 Sep 24				0.00	16,122,225.00	16,016,752.88	-105,472.12
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-12,054,000.000	25 Sep 24				0.00	-16,121,574.08	-15,620,177.01	501,397.07
FX DEAL TRANSACTED ON 29 JUL 2024 GBP / USD EX.RATE 0.7800883 WITH HSBC BANK PLC	12,054,000.000	29 Jul 24				0.00	15,452,096.13	15,420,080.13	-32,016.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / GBP EX.RATE 1.2822711 WITH HSBC BANK PLC	-12,054,000.000	29 Jul 24				0.00	-15,456,495.84	-15,854,024.08	-397,528.24
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 MAY 2024 CAD / USD EX.RATE 1.37698 WITH HSBC BANK PLC	102,000.000	1 May 24				0.00	74,075.15	74,092.91	17.76
FX DEAL TRANSACTED ON 01 MAY 2024 USD / CAD EX.RATE 0.7265911 WITH HSBC BANK PLC	-102,000.000	1 May 24				0.00	-74,112.29	-74,826.69	-714.40
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36607 WITH HSBC BANK PLC	101,000.000	3 Jun 24				0.00	73,934.72	74,093.09	158.37
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	2,679,779.860	30 Sep 24				0.00	1,982,830.72	1,984,507.62	1,676.90
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	-2,677,608.660	30 Sep 24				0.00	-1,982,830.72	-1,922,809.71	60,021.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2024 EUR / USD EX.RATE 0.9209115 WITH HSBC BANK PLC	353,000.000	1 Nov 24				0.00	383,315.89	382,969.72	-346.17
FX DEAL TRANSACTED ON 01 NOV 2024 USD / EUR EX.RATE 1.0871659 WITH HSBC BANK PLC	-353,000.000	1 Nov 24				0.00	-383,769.56	-369,573.37	14,196.19
FX DEAL TRANSACTED ON 22 MAR 2024 EUR / USD EX.RATE 0.924129 WITH HSBC BANK PLC	5,290,593.000	22 Mar 24				0.00	5,724,950.69	5,684,477.86	-40,472.83
FX DEAL TRANSACTED ON 22 MAR 2024 USD / EUR EX.RATE 1.083405 WITH HSBC BANK PLC	-5,290,593.000	22 Mar 24				0.00	-5,731,854.91	-5,652,205.27	79,649.64
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9227859 WITH HSBC BANK PLC	5,290,593.000	23 Feb 24				0.00	5,733,283.37	5,732,622.32	-661.05
FX DEAL TRANSACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.084983 WITH HSBC BANK PLC	-5,290,593.000	23 Feb 24				0.00	-5,740,203.46	-5,684,477.86	55,725.60
FX DEAL TRANSACTED ON 24 APR 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	3,108,975.450	24 Apr 24				0.00	3,324,427.45	3,321,474.06	-2,953.39
FX DEAL TRANSACTED ON 24 APR 2024 USD / EUR EX.RATE 1.070716 WITH HSBC BANK PLC	-3,108,975.450	24 Apr 24				0.00	-3,328,829.76	-3,379,456.32	-50,626.56
FX DEAL TRANSACTED ON 24 JAN 2024 EUR / USD EX.RATE 0.9175516 WITH HSBC BANK PLC	1,460,000.000	24 Jan 24				0.00	1,591,191.22	1,591,619.10	427.88
FX DEAL TRANSACTED ON 24 JAN 2024 USD / EUR EX.RATE 1.0902108 WITH HSBC BANK PLC	-1,460,000.000	24 Jan 24				0.00	-1,591,707.77	-1,581,034.00	10,673.77
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9219734 WITH HSBC BANK PLC	3,108,975.450	24 May 24				0.00	3,372,088.04	3,379,456.32	7,368.28
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.085978 WITH HSBC BANK PLC	-3,108,975.450	24 May 24				0.00	-3,376,278.94	-3,335,775.49	40,503.45
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	5,820,000.000	26 Nov 24				0.00	6,120,312.00	6,093,249.33	-27,062.67
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-5,820,000.000	26 Nov 24				0.00	-6,132,155.70	-6,029,613.48	102,542.22

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	8,052,000.000	29 Jan 24				0.00	8,700,186.00	8,719,510.82	19,324.82
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	-8,052,000.000	29 Jan 24				0.00	-8,710,959.58	-8,724,745.02	-13,785.44
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	39,300,000.000	2 Sep 24				0.00	267,705.45	267,401.51	-303.94
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	-39,300,000.000	2 Sep 24				0.00	-268,835.45	-273,676.88	-4,841.43
United States dollar - USD									
FX DEAL TRANSACTED ON 01 MAY 2024 CAD / USD EX.RATE 1.37698 WITH HSBC BANK PLC	-74,075.150	1 May 24				0.00	-74,075.15	-74,075.15	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 USD / CAD EX.RATE 0.7265911 WITH HSBC BANK PLC	74,112.290	1 May 24				0.00	74,112.29	74,112.29	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 EUR / USD EX.RATE 0.9209115 WITH HSBC BANK PLC	-383,315.890	1 Nov 24				0.00	-383,315.89	-383,315.89	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 USD / EUR EX.RATE 1.0871659 WITH HSBC BANK PLC	383,769.560	1 Nov 24				0.00	383,769.56	383,769.56	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	-267,705.450	2 Sep 24				0.00	-267,705.45	-267,705.45	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	268,835.450	2 Sep 24				0.00	268,835.45	268,835.45	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36607 WITH HSBC BANK PLC	-73,934.720	3 Jun 24				0.00	-73,934.72	-73,934.72	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 EUR / USD EX.RATE 0.924129 WITH HSBC BANK PLC	-5,724,950.690	22 Mar 24				0.00	-5,724,950.69	-5,724,950.69	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / EUR EX.RATE 1.083405 WITH HSBC BANK PLC	5,731,854.910	22 Mar 24				0.00	5,731,854.91	5,731,854.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9227859 WITH HSBC BANK PLC	-5,733,283.370	23 Feb 24				0.00	-5,733,283.37	-5,733,283.37	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.084983 WITH HSBC BANK PLC	5,740,203.460	23 Feb 24				0.00	5,740,203.46	5,740,203.46	0.00
FX DEAL TRANSACTED ON 24 APR 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	-3,324,427.450	24 Apr 24				0.00	-3,324,427.45	-3,324,427.45	0.00
FX DEAL TRANSACTED ON 24 APR 2024 USD / EUR EX.RATE 1.070716 WITH HSBC BANK PLC	3,328,829.760	24 Apr 24				0.00	3,328,829.76	3,328,829.76	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 EUR / USD EX.RATE 0.9175516 WITH HSBC BANK PLC	-1,591,191.220	24 Jan 24				0.00	-1,591,191.22	-1,591,191.22	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 USD / EUR EX.RATE 1.0902108 WITH HSBC BANK PLC	1,591,707.770	24 Jan 24				0.00	1,591,707.77	1,591,707.77	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9219734 WITH HSBC BANK PLC	-3,372,088.040	24 May 24				0.00	-3,372,088.04	-3,372,088.04	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.085978 WITH HSBC BANK PLC	3,376,278.940	24 May 24				0.00	3,376,278.94	3,376,278.94	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 GBP / USD EX.RATE 0.7917229 WITH HSBC BANK PLC	-11,029,111.520	25 Mar 24				0.00	-11,029,111.52	-11,029,111.52	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / GBP EX.RATE 1.2632802 WITH HSBC BANK PLC	11,030,962.710	25 Mar 24				0.00	11,030,962.71	11,030,962.71	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-16,122,225.000	25 Sep 24				0.00	-16,122,225.00	-16,122,225.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	16,121,574.080	25 Sep 24				0.00	16,121,574.08	16,121,574.08	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-6,120,312.000	26 Nov 24				0.00	-6,120,312.00	-6,120,312.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	6,132,155.700	26 Nov 24				0.00	6,132,155.70	6,132,155.70	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5410695 WITH HSBC BANK PLC	-580,971.200	28 Feb 24				0.00	-580,971.20	-580,971.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.649486 WITH HSBC BANK PLC	581,495.860	28 Feb 24				0.00	581,495.86	581,495.86	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	-382,382.450	29 Apr 24				0.00	-382,382.45	-382,382.45	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	382,761.040	29 Apr 24				0.00	382,761.04	382,761.04	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5163002 WITH HSBC BANK PLC	-2,122,930.500	29 Jan 24				0.00	-2,122,930.50	-2,122,930.50	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	-8,700,186.000	29 Jan 24				0.00	-8,700,186.00	-8,700,186.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.660147 WITH HSBC BANK PLC	2,125,013.190	29 Jan 24				0.00	2,125,013.19	2,125,013.19	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	8,710,959.580	29 Jan 24				0.00	8,710,959.58	8,710,959.58	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 GBP / USD EX.RATE 0.7800883 WITH HSBC BANK PLC	-15,452,096.130	29 Jul 24				0.00	-15,452,096.13	-15,452,096.13	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / GBP EX.RATE 1.2822711 WITH HSBC BANK PLC	15,456,495.840	29 Jul 24				0.00	15,456,495.84	15,456,495.84	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	-1,982,830.720	30 Sep 24				0.00	-1,982,830.72	-1,982,830.72	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	1,982,830.720	30 Sep 24				0.00	1,982,830.72	1,982,830.72	0.00
Total HSBC BANK PLC							.000.00	279,287.27	279,287.27

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS SEDOL: 9A41GUL	Total acquisitions	52	120,566,000.00			0.00	120,566,000.00	120,566,000.00
	Total dispositions	45		89,076,000.00		0.00	89,076,000.00	89,076,000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	Total acquisitions	47	109,764,000.00			0.00	109,764,000.00	109,764,000.00
	Total dispositions	39		91,090,000.00		0.00	91,090,000.00	91,090,000.00
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEAR S SETTLES OCTOBER SEDOL: B8DMLK5	Total acquisitions	14	92,837,295.70			0.00	92,837,295.70	92,837,295.70
	Total dispositions	14		93,241,353.52		0.00	92,837,295.70	93,241,353.52
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEAR S SETTLES SEPTEMBER SEDOL: B3XSNY6	Total acquisitions	8	83,676,108.81			0.00	83,676,108.81	83,676,108.81
	Total dispositions	8		84,266,712.12		0.00	83,676,108.81	84,266,712.12
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	3	119,940,675.58			0.00	119,940,675.58	119,940,675.58
	Total dispositions	3		120,242,885.94		0.00	119,940,675.58	120,242,885.94
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	10	96,609,480.09			0.00	96,609,480.09	96,609,480.09
	Total dispositions	10		97,413,240.63		0.00	96,609,480.09	97,413,240.63
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	8	109,116,123.83			0.00	109,116,123.83	109,116,123.83
	Total dispositions	8		109,433,343.48		0.00	108,992,162.99	109,433,343.48
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	112	229,662,246.32			0.00	229,662,246.32	229,662,246.32
	Total dispositions	67		234,500,000.00		0.00	234,498,085.67	234,500,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	565	588,167,181.18			0.00	588,167,181.18	588,167,181.18
	Total dispositions	472		590,918,349.80		0.00	590,918,349.80	590,918,349.80

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	Total acquisitions	7	126,944,986.62			0.00	126,944,986.62	126,944.986.62
	Total dispositions	7		126,588,542.52		0.00	125,943,969.61	126,588.542.52
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	Total acquisitions	14	127,769,330.38			0.00	127,769,330.38	127,769.330.38
	Total dispositions	16		132,341,215.45		0.00	132,547,059.59	132,341.215.45
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0	Total acquisitions	35	1,180,292,216.06			0.00	1,180,292,216.06	1,180,292.216.06
	Total dispositions	36		1,185,567,287.50		0.00	1,183,186,247.59	1,185,567.287.50
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	Total acquisitions	20	133,482,229.69			0.00	133,482,229.69	133,482.229.69
	Total dispositions	24		148,118,960.43		0.00	148,049,495.38	148,118.960.43
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	Total acquisitions	22	76,036,562.07			0.00	76,036,562.07	76,036.562.07
	Total dispositions	26		82,742,859.76		0.00	82,202,545.68	82,742.859.76
UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	Total acquisitions	22	109,896,209.46			0.00	109,896,209.46	109,896.209.46
	Total dispositions	22		109,780,961.25		0.00	110,744,888.18	109,780.961.25
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040 SEDOL: BKVKF47	Total acquisitions	10	153,639,935.17			0.00	153,639,935.17	153,639.935.17
	Total dispositions	11		170,649,766.83		0.00	168,860,736.25	170,649.766.83
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	Total acquisitions	14	139,291,857.61			0.00	139,291,857.61	139,291.857.61
	Total dispositions	15		144,471,008.42		0.00	145,132,361.51	144,471.008.42
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	Total acquisitions	7	94,070,172.85			0.00	94,070,172.85	94,070.172.85
	Total dispositions	7		93,859,183.15		0.00	93,478,262.47	93,859.183.15

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPE**
Account Name KRAFT HEINZ PENSION

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNXG760	Total acquisitions	26	120,776,512.67			0.00	120,776,512.67	120,776.512.67
	Total dispositions	31		123,618,683.24		0.00	123,309,279.74	123,618.683.24
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	Total acquisitions	34	105,857,476.86			0.00	105,857,476.86	105,857.476.86
	Total dispositions	35		106,866,599.64		0.00	106,588,617.01	106,866.599.64
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	41	140,259,652.71			0.00	140,259,652.71	140,259.652.71
	Total dispositions	23		122,191,034.00		0.00	122,483,080.34	122,191.034.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,164,221,188.63

5500 Supplemental Schedules**31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	313,201.880	313,201.88	313,201.88
BRL - Brazilian real	388,970.270	388,970.27	388,970.27
CAD - Canadian dollar	0.410	0.41	0.41
CHF - Swiss franc	27,769.560	27,769.56	27,769.56
EUR - Euro	125,729.450	125,729.45	125,729.45
GBP - British pound sterling	537,867.220	537,867.22	537,867.22
JPY - Japanese yen	128,505.430	128,505.43	128,505.43
MXN - Mexican peso	3.460	3.46	3.46
USD - United States dollar	-26,781,005.250	-26,781,005.25	-26,781,005.25
USD - United States dollar	0.000	13,168.46	13,168.46
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		-25,245,789.11	-25,245,789.11
Total Non-Interest Bearing Cash - USD		-25,245,789.11	-25,245,789.11
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Brazilian real	0.000	5,884,155.37	5,672,238.71
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	496,767.00	494,053.47
Pending foreign exchange purchases: United States dollar	0.000	40,417,757.67	40,417,757.67
Total - all currencies		46,798,680.04	46,584,049.85
Pending trade sales: United States dollar	0.000	4,350,786.06	4,350,786.06
Total - all currencies		4,350,786.06	4,350,786.06

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

5500 Supplemental Schedules**31 DEC 24****Account number KHCPEN
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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	202,318,317.71	202,318,317.71
Total - all currencies		202,318,317.71	202,318,317.71
Total Receivables - Other - USD		253,467,783.81	253,253,153.62
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP SER 004741 CL GY 3% 12-15-2047 CUSIP: 3137FCBP8	810,000.000	857,081.25	669,696.17
FEDERAL HOME LN MTG CORP SER 005094 CL Z2% 07-25-2050 CUSIP: 3137FYQW9	425,733.270	304,541.20	279,156.84
FEDERAL HOME LN MTG CORP SER 4717 CL BY 3.0% DUE 09-15-2047 REG CUSIP: 3137FAZY7	87,000.000	78,300.00	63,360.55
FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	189,058.000	191,140.59	167,699.17
FEDERAL HOME LN MTG CORP SR K159 CL A3 FLTG 11-25-2033 CUSIP: 3137FKKP0	625,000.000	632,836.88	581,753.44
FEDERAL HOME LOAN MORTGAGE CORP SER 5202 CL KY 2.5% DUE 06-25-2049 REG CUSIP: 3137H62N4	605,000.000	569,456.25	389,422.71
FHLMC MULTICLASS SER 004751 CL PL 3 12-15-2047 CUSIP: 3137FDB35	432,458.000	414,428.06	327,049.61
FHLMC MULTICLASS SER 19-3 CL MY 3.5% 10-25-2058 CUSIP: 35563PLK3	122,696.100	130,691.34	109,150.51
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029 CUSIP: 35564CEE3	1,428,907.110	1,459,773.76	1,326,112.39
FHLMC MULTICLASS SER 4427 CL LB 3.5% 01-15-2045 CUSIP: 3137BGB24	140,995.000	137,646.37	120,929.97
FHLMC MULTICLASS TRANCHE 00779 3.718% DUE 01-25-2031 CUSIP: 3137FL2L7	1,325,000.000	1,388,920.90	1,245,162.66
FHLMC POOL #SD8367 5.5% 10-01-2053 CUSIP: 3132DWJL8	369,134.000	369,220.52	364,632.95
FNMA POOL #AN7285 3.25% 01-01-2033 BEO CUSIP: 3138LLCX1	1,000,000.000	960,312.50	889,724.52
FNMA POOL #AN9067 3.51% 05-01-2033 BEO CUSIP: 3138LNCD1	1,500,000.000	1,458,006.76	1,361,172.14

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #BL3224 2.59% DUE 09-01-2034 BEO CUSIP: 3140HUSN7	665,000.000	674,143.75	544,884.25
FNMA REMIC SER 16-88 CL EY 3.5% 12-25-2046 CUSIP: 3136AUTK7	255,000.000	250,856.25	230,230.65
FNMA REMIC SR 2018-25 CL AL 3.5% 04-25-2048 CUSIP: 3136B1VB7	45,488.000	44,464.52	38,786.39
FNMA REMIC TR 2012-68 CL-KL 3 07-25-2042 CUSIP: 3136A7AZ5	227,176.150	215,533.39	200,004.52
FNMA REMIC TR 2013-14 CL-ML 3 03-25-2043 REG CUSIP: 3136AC3P4	1,000,000.000	840,937.50	868,317.20
FNMA REMIC TR 2017-110 CL-PB 3.0% 02-25-2057 CUSIP: 3136B0NX0	39,000.000	35,295.00	28,146.87
FNMA REMIC TR 2017-75 CL-PL 3 09-25-2057 CUSIP: 3136AX2G9	40,000.000	36,400.00	29,607.86
FNMA REMIC TR 2020-53 CL-ZA 2% 08-25-2050 CUSIP: 3136BBHW5	349,526.920	243,352.85	234,627.63
FNMA REMIC TR 2020-53 CL-ZM 2% 08-25-2050 CUSIP: 3136BBHT2	349,526.930	241,605.59	231,135.83
FNMA REMIC TR 2020-54 CL-ZD 2% 08-25-2050 CUSIP: 3136BBGM8	283,990.620	188,459.68	178,979.69
FNMA REMIC TR 2020-63 CL-MZ 2% 09-25-2050 CUSIP: 3136BBC67	902,464.390	610,606.59	575,242.44
FNMA SER 2016-103 CL ZK 3.0% DUE 01-25-2047 REG CUSIP: 3136AUY62	163,311.570	149,803.16	139,551.79
FNMA SER 2017-105 CL ZE BNDS 3.0% 01-25-2048 CUSIP: 3136B0MR4	120,770.060	107,533.89	90,444.36
FNMA SER 2018-25 CL PL 3.5 04-25-2048 CUSIP: 3136B1VF8	58,196.000	56,631.98	47,074.21
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	5,800,000.000	4,676,023.44	4,507,779.78
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	2,890,000.000	2,542,522.66	2,554,513.92
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	2,300,000.000	1,955,359.38	1,950,835.39
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	15,500,000.000	14,084,414.06	14,165,371.88

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPG6	40,500,000.000	38,044,687.50	38,047,846.10
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	10,800,000.000	10,514,312.50	10,419,577.78
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	77,950,000.000	77,263,486.63	76,842,078.72
FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618	13,863,000.000	14,037,639.45	13,932,963.23
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	11,830,000.000	11,820,295.70	11,670,175.52
GNMA FIXED 3% DUE 06-20-2047 CUSIP: 38380TR99	91,666.080	81,619.65	68,862.60
GNMA REMIC SER 2018-51 CL AK 3.5% 04-20-2048 CUSIP: 38380WKH1	254,925.000	251,579.11	216,663.66
GNMA SER 2016-136 CL PJ 3.5% DUE 01-20-2046 CUSIP: 38380BQJ7	216,055.690	211,889.96	178,567.61
GNMA SER 2016-19 CL AC 3.0% 02-20-2046 CUSIP: 38379VPS7	63,000.000	58,353.75	51,207.46
GNMA SER 2017-117 CL ZN 3.0% 08-20-2047 CUSIP: 38380GHX5	51,060.190	45,569.68	39,575.72
GNMA SER 2018-97 CLS DZ 3.5% 07-20-2048 CUSIP: 38380XH91	644,466.770	589,704.83	548,525.65
GNMA 2014-119 MTG PASS THRU SECS CL ZK 3.5% 08-16-2044 CUSIP: 38379EFP2	51,658.650	50,364.86	46,912.87
GNMA 2017-134 CL -ZK 3.0% DUE 08-20-2047 CUSIP: 38380GG81	70,237.020	62,974.90	53,059.73
GNMA 21-77 CL KV 2.5% 05-20-2048 CUSIP: 38382Q3Z1	388,037.440	319,463.95	301,116.43
GNMAREMIC SER-2018-49 CL-PY 3.5% 04-20-2048 CUSIP: 38380WSE0	1,535,000.000	1,479,236.33	1,269,790.07
I/O FNMA POOL #AN6241 3.46% 09-01-2037 BEO CUSIP: 3138LJ5B2	300,000.000	295,875.00	259,886.20
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032 SEDOL: BPLFCC4	600,000.000	577,667.66	592,301.22
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	700,000.000	463,750.34	430,438.55

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
TSY INFL IX N/B 1.75% 01-15-2034 SEDOL: BRF20G5	3,265,000.000	3,246,577.05	3,215,010.58
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	3,100,000.000	2,982,355.65	2,932,636.74
** UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 CUSIP: 912828X88	1,700,000.000	1,599,733.02	1,627,882.80
UNITED STATES OF AMER TREAS BILLS 0% T-BILL02-06-2025 SEDOL: BRJGTR7	239,000.000	236,360.84	238,019.00
** UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 CUSIP: 9128285M8	1,300,000.000	1,257,392.60	1,243,785.15
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	4,030,000.000	3,976,319.14	3,650,928.13
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	24,962,000.000	18,135,131.07	17,019,013.72
UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000 SEDOL: B9JHJX0	705,000.000	694,173.10	709,044.43
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 SEDOL: BLLCYX2	4,815,000.000	3,678,908.15	3,447,681.02
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	1,200,000.000	1,053,761.09	1,020,925.11
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	9,425,000.000	7,294,269.36	5,395,444.36
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	8,700,000.000	6,426,890.36	6,043,441.43
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	384,000.000	282,262.45	262,920.00
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	11,050,000.000	8,316,564.42	7,741,043.02
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	153,080,000.000	133,098,238.35	126,500,289.45
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	15,300,000.000	11,755,816.92	10,996,277.38
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	5,366,000.000	5,342,680.86	4,833,382.60
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	250,000.000	242,737.46	228,457.03

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	5,200,000.000	5,067,629.49	4,897,953.11
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	14,045,000.000	13,830,617.38	13,419,558.59
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO CUSIP: 91282CEN7	1,000,000.000	951,406.25	966,679.69
** UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	2,200,000.000	2,282,468.75	2,190,375.00
** UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030 CUSIP: 91282CAE1	1,625,000.000	1,283,186.58	1,319,487.31
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 CUSIP: 91282CEC1	2,250,000.000	2,076,888.78	2,140,224.62
** UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026 CUSIP: 91282CBT7	1,500,000.000	1,344,040.89	1,436,718.75
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 CUSIP: 91282CEF4	1,000,000.000	945,546.88	962,812.50
** UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026 CUSIP: 91282CCF6	2,000,000.000	1,784,161.05	1,904,765.62
** UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 CUSIP: 91282CFV8	2,000,000.000	2,071,119.14	1,950,703.12
** UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO CUSIP: 91282CDK4	2,500,000.000	2,251,498.04	2,363,378.90
** UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO CUSIP: 91282CBH3	1,000,000.000	888,290.10	959,492.19
** UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 CUSIP: 91282CCR0	1,000,000.000	857,654.40	890,117.19
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 CUSIP: 91282CDG3	2,000,000.000	1,793,617.58	1,890,546.88
** UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD CUSIP: 91282CCV1	1,000,000.000	862,460.81	891,796.88
** UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG CUSIP: 912828Z78	1,500,000.000	1,372,125.23	1,418,437.50
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP: 91282CLE9	300,000.000	298,219.19	292,507.24
** UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG CUSIP: 91282CES6	1,000,000.000	944,287.13	934,843.75

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U.S. Government Securities			
United States - USD			
** UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG CUSIP: 91282CEP2	2,000,000.000	1,865,070.34	1,796,171.88
** UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 CUSIP: 91282CEV9	1,000,000.000	974,454.24	954,101.56
UNITED STATES OF AMER TREAS NOTES 3.5% DUE 01-31-2028 CUSIP: 91282CGH8	600,000.000	596,765.62	586,171.87
** UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030 CUSIP: 91282CGS4	1,000,000.000	1,004,882.81	963,632.81
** UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026 CUSIP: 91282CLP4	1,300,000.000	1,296,496.09	1,283,546.88
** UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 CUSIP: 91282CHE4	1,150,000.000	1,143,531.25	1,124,664.06
** UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 CUSIP: 91282CLM1	600,000.000	598,828.13	570,117.19
UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026 CUSIP: 91282CHB0	1,000,000.000	988,554.69	991,718.75
** UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030 CUSIP: 91282CHJ3	1,000,000.000	986,484.38	967,265.62
** UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026 CUSIP: 91282CGV7	1,000,000.000	982,929.69	993,632.81
** UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027 CUSIP: 91282CLG4	1,000,000.000	990,351.56	987,187.50
** UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 CUSIP: 91282CHT1	2,000,000.000	1,909,114.58	1,903,671.88
** UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027 CUSIP: 91282CLQ2	2,500,000.000	2,483,007.81	2,473,437.50
UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027 CUSIP: 91282CGC9	1,000,000.000	993,515.62	988,398.44
** UNITED STATES OF AMER TREAS NOTES 3.875%12-31-2030 CUSIP: 91282CJQ5	1,000,000.000	993,710.94	963,359.38
** UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030 CUSIP: 91282CGQ8	1,000,000.000	996,054.69	981,367.19
** UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	1,500,000.000	1,508,671.87	1,479,257.82
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 CUSIP: 91282CGP0	1,000,000.000	992,500.00	990,781.25

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U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 CUSIP: 91282CHK0	1,000,000.000	994,140.63	989,531.25
** UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	1,400,000.000	1,403,664.06	1,377,632.82
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031 CUSIP: 91282CLD1	700,000.000	699,781.25	686,000.00
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 CUSIP: 91282CLU3	600,000.000	596,718.75	587,250.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP: 91282CJX0	800,000.000	786,906.25	780,437.50
** UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5	2,250,000.000	2,177,394.54	2,154,462.89
UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025 CUSIP: 91282CGA3	0.000	0.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5	1,000,000.000	996,640.62	990,039.06
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 CUSIP: 91282CFM8	2,500,000.000	2,519,140.62	2,489,843.75
** UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 CUSIP: 91282CLR0	1,000,000.000	999,218.75	988,359.38
UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027 CUSIP: 91282CLX7	1,000,000.000	1,000,312.50	995,468.75
UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 CUSIP: 91282CKA8	1,000,000.000	991,796.88	997,187.50
** UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 CUSIP: 91282CHH7	1,000,000.000	1,002,265.63	998,242.19
** UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 CUSIP: 91282CHQ7	1,000,000.000	994,101.56	992,968.75
** UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4	1,000,000.000	1,000,390.62	1,000,000.00
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2	1,000,000.000	1,000,156.25	995,195.31
** UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030 CUSIP: 91282CHW4	700,000.000	696,937.50	689,144.53
** UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	1,425,000.000	1,411,702.15	1,388,261.72

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U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 CUSIP: 91282CME8	1,500,000.000	1,500,468.75	1,500,000.00
** UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	2,050,000.000	2,064,786.33	2,018,929.69
UNITED STATES OF AMER TREAS NOTES 4.375%07-15-2027 CUSIP: 91282CKZ3	700,000.000	706,015.63	701,722.66
UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 CUSIP: 91282CHX2	1,000,000.000	990,390.63	1,000,664.06
** UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026 CUSIP: 91282CJP7	2,000,000.000	2,020,312.50	2,004,375.00
UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 CUSIP: 91282CKH3	1,000,000.000	997,929.69	1,002,695.31
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 CUSIP: 91282CKJ9	1,200,000.000	1,187,906.25	1,205,906.26
** UNITED STATES OF AMER TREAS NOTES 4.5% 05-15-2027 CUSIP: 91282CKR1	1,000,000.000	995,351.56	1,004,882.81
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 CUSIP: 91282CMC2	725,000.000	725,708.01	725,566.41
UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026 CUSIP: 91282CGR6	1,000,000.000	1,016,273.43	1,004,296.88
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 CUSIP: 91282CKB6	1,500,000.000	1,500,058.59	1,506,035.16
** UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5	1,450,000.000	1,444,166.01	1,463,707.02
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 CUSIP: 91282CKN0	900,000.000	895,851.56	907,523.44
UNITED STATES OF AMER TREAS NOTES 4.625%06-30-2026 CUSIP: 91282CKY6	2,000,000.000	2,022,109.38	2,010,625.00
** UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 CUSIP: 91282CJA0	1,000,000.000	1,000,937.50	1,009,218.75
** UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9	1,000,000.000	1,002,226.56	1,017,851.56
** UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 CUSIP: 91282CKK6	1,350,000.000	1,345,781.25	1,360,441.41
** UNITED STATES OF AMER TREAS NOTES 4% 01-15-2027 CUSIP: 91282CJT9	1,100,000.000	1,099,656.25	1,094,500.00

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U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029 CUSIP: 91282CFC0	1,000,000.000	936,679.69	927,617.19
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045 SEDOL: BD03YL8	11,500,000.000	4,287,986.71	4,237,446.29
UNITED STATES TREAS BD STRIPPED PRIN PMT00090 02-15-2042 (UNDDATE) REG SEDOL: B747NQ2	4,000,000.000	1,846,776.73	1,772,135.52
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	16,500,000.000	6,809,136.28	6,735,341.58
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG SEDOL: BG0GXM2	2,440,000.000	919,074.80	778,178.85
** UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG CUSIP: 9128282A7	3,000,000.000	2,749,361.26	2,871,679.68
UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	16,280,000.000	10,704,184.90	10,088,512.50
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	3,700,000.000	3,618,998.20	3,524,302.68
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL: BZ1BP67	6,007,000.000	4,636,306.72	4,369,623.23
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	13,601,000.000	10,889,543.71	10,202,343.90
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SEDOL: BKVKF47	11,561,000.000	7,352,071.82	6,901,826.71
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	1,400,000.000	1,491,947.99	1,362,593.75
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	12,280,000.000	11,685,497.57	10,846,693.76
UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG CUSIP: 912810EX2	1,400,000.000	1,485,025.39	1,457,148.43
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	2,275,000.000	1,213,615.28	1,111,461.92
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	16,735,000.000	9,478,966.43	8,742,076.33
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	1,750,000.000	1,415,724.71	1,229,648.44
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	9,500,000.000	7,369,958.72	6,922,011.70

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U.S. Government Securities			
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UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	600,000.000	403,697.33	381,890.63
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 SEDOL: BYXFH64	600,000.000	610,679.03	602,061.56
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	2,920,000.000	2,007,491.33	1,893,095.31
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	6,000,000.000	4,195,023.50	4,003,548.88
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	400,000.000	244,739.31	190,000.00
UNITED STATES TREAS BDS 1.375 02-15-2044 REG SEDOL: BK0HZL6	220,000.000	244,543.37	247,947.60
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	4,627,500.000	3,269,214.97	3,103,678.69
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	25,135,000.000	23,675,105.25	20,467,352.08
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	35,406,000.000	23,273,364.83	21,503,612.81
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	14,100,000.000	10,589,034.91	10,017,609.38
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	17,880,000.000	11,918,683.52	11,088,393.75
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	15,722,000.000	11,857,758.40	11,162,005.90
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	8,940,000.000	6,362,557.57	6,009,705.45
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	17,154,000.000	13,413,882.35	12,546,542.81
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	14,109,000.000	11,064,345.53	10,364,052.50
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP: 912810RV2	4,288,000.000	4,099,062.65	3,181,494.98
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	5,600,000.000	4,578,537.07	4,354,000.00
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	1,400,000.000	1,537,385.76	1,063,726.57

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U.S. Government Securities			
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UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	1,810,000.000	1,924,035.21	1,369,166.01
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	5,160,000.000	5,174,796.68	5,008,425.00
UNITED STATES TREAS BONDS 1.0% 02-15-2049 SEDOL: BDVLC40	500,000.000	488,821.54	457,108.67
** UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 CUSIP: 91282CDQ1	600,000.000	565,476.56	565,851.56
** UNITED STATES TREAS NTS 1.375% DUE 12-31-2028 CUSIP: 91282CDP3	1,000,000.000	871,956.42	891,601.56
** UNITED STATES TREAS NTS 2.875% 08-15-2028 CUSIP: 9128284V9	1,000,000.000	944,930.36	951,132.81
** UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG CUSIP: 912828ZQ6	1,500,000.000	1,188,304.42	1,230,644.54
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNXG760	3,800,000.000	3,725,079.36	3,690,039.12
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 CUSIP: 91282CKU4	800,000.000	805,937.50	806,500.00
** UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029 CUSIP: 91282CDW8	1,000,000.000	890,361.47	902,890.62
** UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 CUSIP: 91282CGM7	2,000,000.000	1,976,523.44	1,860,703.12
UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026 CUSIP: 91282CGL9	500,000.000	493,066.41	498,671.88
** UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 CUSIP: 91282CKC4	850,000.000	849,136.72	840,271.49
** UNITED STATES TREAS NTS DTD 03/15/2024 4.25% 03-15-2027 CUSIP: 91282CKE0	1,000,000.000	995,898.44	999,648.44
** UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029 CUSIP: 91282CEM9	1,000,000.000	951,633.52	941,132.81
** UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 CUSIP: 91282CHF1	725,000.000	727,378.91	701,635.74
** UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 CUSIP: 91282CCH2	1,000,000.000	872,464.41	900,898.44
UNITED STATES TREAS NTS DTD 06/30/2022 3.25% DUE 06-30-2027 CUSIP: 91282CEW7	1,500,000.000	1,468,418.03	1,464,667.97

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U.S. Government Securities			
United States - USD			
UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031 CUSIP: 91282CKW0	700,000.000	703,542.97	691,140.63
UNITED STATES TREAS NTS DTD 07/15/2023 4.5% 07-15-2026 CUSIP: 91282CHM6	2,000,000.000	1,998,515.63	2,007,109.38
** UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG CUSIP: 912828YB0	1,200,000.000	1,030,265.62	1,064,906.26
** UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 CUSIP: 91282CCY5	1,200,000.000	1,040,767.57	1,072,312.50
UNITED STATES TREAS NTS DTD 09/30/2023 4.625% 09-30-2030 CUSIP: 91282CHZ7	700,000.000	700,492.19	706,425.78
** UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029 CUSIP: 91282CFT3	1,500,000.000	1,493,527.35	1,474,570.32
** UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 CUSIP: 91282CFZ9	1,500,000.000	1,503,750.00	1,482,890.63
UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030 CUSIP: 91282CJM4	750,000.000	750,849.61	747,187.50
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029 CUSIP: 91282CFY2	450,000.000	442,388.67	439,839.85
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG CUSIP: 912828P46	1,500,000.000	1,390,405.23	1,457,109.38
** UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2	1,000,000.000	1,004,218.75	1,000,273.44
** UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO CUSIP: 91282CBW0	1,400,000.000	1,268,640.62	1,337,164.07
** UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031 BEO CUSIP: 91282CCB5	2,000,000.000	1,691,961.93	1,687,109.38
** UNITED STATES TREAS NTS 1.375% 11-15-2031 CUSIP: 91282CDJ7	2,100,000.000	1,710,288.22	1,715,929.70
** UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG CUSIP: 91282CDF5	1,000,000.000	872,620.72	895,546.88
** UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO CUSIP: 91282CDL2	1,000,000.000	878,130.52	898,007.81
** UNITED STATES TREAS NTS 1.625% DUE 05-15-2026 CUSIP: 912828R36	1,000,000.000	939,453.13	965,156.25
** UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	2,000,000.000	1,709,758.92	1,682,109.38

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U.S. Government Securities			
United States - USD			
** UNITED STATES TREAS NTS 2.375% 03-31-2029 CUSIP: 91282CEE7	1,000,000.000	923,263.95	922,773.44
** UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG CUSIP: 9128286B1	1,500,000.000	1,408,459.08	1,402,207.04
** UNITED STATES TREAS NTS 2.75% 08-15-2032 CUSIP: 91282CFF3	2,000,000.000	1,840,444.77	1,773,671.88
** UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 CUSIP: 9128284N7	1,500,000.000	1,433,897.93	1,432,617.18
** UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG CUSIP: 91282CFJ5	625,000.000	608,311.02	591,918.94
** UNITED STATES TREAS NTS 3.5% 09-30-2029 CUSIP: 91282CLN9	2,000,000.000	1,994,687.50	1,924,140.62
** UNITED STATES TREAS NTS 3.625% 12-31-2029 CUSIP: 91282CGB1	1,000,000.000	993,671.87	976,835.94
UNITED STATES TREAS NTS 3.75% 12-31-2028 CUSIP: 91282CJR3	1,000,000.000	996,679.69	977,421.88
** UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO CUSIP: 91282CBZ3	1,500,000.000	1,296,116.96	1,358,730.47
UNITED STATES TREAS NTS 4.0% 12-15-2027 CUSIP: 91282CMB4	1,000,000.000	992,304.69	992,187.50
UNITED STATES TREAS NTS 4.0% 08-31-2026 CUSIP: 91282CLH2	2,000,000.000	1,993,203.13	1,984,062.50
UNITED STATES TREAS NTS 4.125% 03-31-2031 CUSIP: 91282CKF7	900,000.000	895,746.09	883,371.10
** UNITED STATES TREAS NTS 4.25% 06-30-2029 CUSIP: 91282CKX8	1,000,000.000	994,960.94	994,335.94
UNITED STATES TREAS NTS 4.25% 12-31-2025 CUSIP: 91282CJS1	0.000	0.00	0.00
** UNITED STATES TREAS NTS 4.25% 11-30-2026 CUSIP: 91282CLY5	1,000,000.000	1,001,367.19	999,726.56
UNITED STATES TREAS NTS 4.375% 07-31-2026 CUSIP: 91282CLB5	400,000.000	400,843.75	400,640.62
** UNITED STATES TREAS NTS 4.5% 05-31-2029 CUSIP: 91282CKT7	1,000,000.000	1,000,156.25	1,004,648.44
UNITED STATES TREAS NTS 4.625% 11-15-2026 CUSIP: 91282CJK8	2,000,000.000	2,008,984.38	2,012,890.62

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U.S. Government Securities			
United States - USD			
** UNITED STATES TREAS NTS 4.625% 09-15-2026 CUSIP: 91282CHY0	1,000,000.000	995,117.19	1,005,898.44
** UNITED STATES TREAS NTS 4.875% 10-31-2030 CUSIP: 91282CJG7	600,000.000	599,156.25	613,171.87
UNITED STATES TREAS 2.75% 02-15-2028 CUSIP: 9128283W8	575,000.000	538,792.97	548,967.77
UNITED STATES TREAS 4.625% 06-15-2027 CUSIP: 91282CKV2	1,350,000.000	1,354,060.55	1,361,179.69
UNITED STATES TREAS 4.875% 05-31-2026 CUSIP: 91282CKS9	1,050,000.000	1,050,123.05	1,058,654.30
** UNITED STATES TREASURY 2.25% 11-15-2027 CUSIP: 9128283F5	1,500,000.000	1,375,212.05	1,418,027.34
** UNITED STS TREAS 0.625% 12-31-2027 CUSIP: 91282CBB6	1,000,000.000	844,009.23	897,890.62
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	4,600,000.000	4,820,537.96	4,769,206.52
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG CUSIP: 91282CBQ3	1,000,000.000	921,914.06	958,046.88
** UNITED STS TREAS NTS .75% DUE 01-31-2028REG CUSIP: 91282CBJ9	1,000,000.000	847,684.78	898,398.44
** UNITED STS TREAS NTS DTD .875% 11-15-2030 CUSIP: 91282CAV3	2,100,000.000	1,686,746.70	1,717,980.47
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG CUSIP: 91282CBL4	2,000,000.000	1,632,684.62	1,650,312.50
** UNITED STS TREAS NTS 1.25% 03-31-2028 CUSIP: 91282CBS9	1,500,000.000	1,302,143.68	1,362,128.91
** UNITED STS TREAS 1.25% 05-31-2028 CUSIP: 91282CCE9	1,000,000.000	874,066.55	903,007.81
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG SEDOL: BPCX7G6	15,200,000.000	6,559,788.64	6,428,259.66
** US TREASURY N/B 1.25% DUE 08-15-2031 REG CUSIP: 91282CCS8	2,100,000.000	1,711,776.43	1,713,632.80
** US TREASURY N/B 1.5% DUE 02-15-2030 REG CUSIP: 912828Z94	1,000,000.000	866,304.08	868,203.12
** US TREASURY N/B 2.375% 05-15-2029 CUSIP: 9128286T2	1,000,000.000	922,873.17	921,640.62

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U.S. Government Securities			
United States - USD			
** US TREASURY N/B 3.125% DUE 08-31-2027 REG CUSIP: 91282CFH9	3,100,000.000	3,061,675.56	3,010,390.63
** US TREASURY N/B 3.375% 05-15-2033 CUSIP: 91282CHC8	1,750,000.000	1,685,528.56	1,608,359.38
US TREASURY N/B 3.625% 08-31-2029 CUSIP: 91282CLK5	300,000.000	298,828.13	290,437.50
** US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	2,200,000.000	2,178,910.16	2,080,718.75
** US TREASURY N/B 4.125% 11-30-2029 CUSIP: 91282CMA6	1,100,000.000	1,102,792.97	1,087,367.18
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	18,385,000.000	17,776,572.37	16,819,402.34
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	2,000,000.000	586,818.25	544,239.14
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2051 SEDOL: BMH1214	2,910,000.000	836,537.70	810,849.41
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047 SEDOL: BF5FZ32	1,010,000.000	508,136.33	331,546.64
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048 SEDOL: BG47HY1	40,970,000.000	13,420,812.20	12,790,993.37
** UTD STATES TREAS 2.75% DUE 07-31-2027 CUSIP: 91282CFB2	2,000,000.000	1,892,265.63	1,925,937.50
** UTD STATES TREAS 3.625% DUE 03-31-2028 CUSIP: 91282CGT2	1,000,000.000	994,183.59	979,296.88
UTD STATES TREAS 4.375% DUE 12-31-2029 CUSIP: 91282CMD0	1,050,000.000	1,049,507.81	1,049,343.75
** WI TREASURY N/B 28/02/2029 1.875% 02-28-2029 CUSIP: 91282CEB3	1,000,000.000	897,434.34	905,585.94
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	5,560,000.000	4,958,212.71	4,348,745.32
** WI TREASURY SEC 3.75% TNOTE 08-31-2031 CUSIP: 91282CLJ8	800,000.000	797,000.00	766,406.25
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	2,700,000.000	2,504,206.34	2,378,847.66
Total United States - USD		878,207,558.62	843,176,535.76
Total U.S. Government Securities		878,207,558.62	843,176,535.76

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Corporate Debt Instruments - Preferred			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	200,000.000	153,000.00	131,431.19
Total United Kingdom - USD		153,000.00	131,431.19
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	145,000.000	144,514.25	102,524.19
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL: BD2Z1R7	1,064,000.000	1,074,983.33	874,205.00
AMEREN ILL CO CORP BD 4.3 DUE 07-01-2044REG SEDOL: BNJ34Y2	1,405,000.000	1,401,906.40	1,165,067.45
AMEREN ILL CO 4.8% DUE 12-15-2043 SEDOL: BH5GGP8	190,000.000	188,981.60	167,787.45
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05	565,000.000	586,398.95	390,633.46
AMERN WTR CAP CORP 4.3% DUE 09-01-2045 SEDOL: BYT33F3	100,000.000	98,684.00	81,999.88
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	551,000.000	584,278.31	478,784.89
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	1,400,000.000	2,079,392.00	1,655,488.51
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	1,250,000.000	1,486,283.47	1,284,286.23
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	305,000.000	327,589.20	265,997.82
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	65,000.000	62,023.65	53,483.65
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	270,000.000	221,729.28	220,846.94
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	1,735,000.000	1,724,468.55	1,401,691.44
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	1,400,000.000	1,381,758.00	1,001,912.27
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	2,040,000.000	2,039,188.96	1,611,129.88
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	260,000.000	257,132.40	200,472.82

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Corporate Debt Instruments - Preferred			
United States - USD			
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL: B98D0N6	700,000.000	691,602.33	573,983.31
DTE ELEC CO 4.3% DUE 07-01-2044 SEDOL: BNZC562	325,000.000	324,509.25	274,094.30
DTE ELEC CO 4% DUE 04-01-2043 SEDOL: B7WKN85	1,570,000.000	1,562,919.30	1,274,746.98
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	455,000.000	430,484.60	339,570.96
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	1,000,000.000	998,470.00	738,824.57
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	2,000,000.000	1,627,980.00	1,608,336.70
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	245,000.000	227,467.80	181,752.78
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	270,000.000	203,428.80	206,702.75
DUKE ENERGY 3.875% DUE 03-15-2046 SEDOL: BZ58832	455,000.000	437,464.30	352,749.91
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	21,000.000	20,893.53	17,029.04
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	810,000.000	841,168.80	687,372.14
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721	100,000.000	111,158.00	97,900.30
DUKE ENERGY 6% DUE 01-15-2038 SEDOL: B87JR82	1,283,000.000	1,658,363.30	1,334,912.46
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	910,000.000	903,566.30	718,513.64
ENTERGY LA LLC 4.95% DUE 01-15-2045 SEDOL: BSPPWR6	2,300,000.000	2,231,138.00	2,044,332.00
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJOC8	2,750,000.000	2,754,222.50	2,187,342.16
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	1,575,000.000	1,565,802.00	1,547,397.07
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	1,715,000.000	1,687,983.40	1,459,677.30

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Corporate Debt Instruments - Preferred			
United States - USD			
GEORGIA PWR CO 4.75% DUE 09-01-2040 SEDOL: B5YFYT2	70,000.000	70,799.15	63,887.85
GEORGIA PWR CO 5.65% DUE 03-01-2037 SEDOL: B3BXFF8	40,000.000	42,226.80	40,076.66
HERSHEY CO 3.125% DUE 11-15-2049 SEDOL: BK7G3Y5	125,000.000	124,873.00	83,219.78
KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 SEDOL: BNYD5P5	1,100,000.000	1,097,492.00	1,112,189.58
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	300,000.000	305,535.00	248,860.63
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	120,000.000	119,834.40	99,032.40
NEVADA PWR CO 3.125% DUE 08-01-2050 SEDOL: BKT3043	560,000.000	574,571.60	357,960.58
PACIFICORP 5.75% DUE 04-01-2037 SEDOL: B1V72T9	1,450,000.000	1,665,605.00	1,458,761.35
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	1,400,000.000	1,405,754.00	1,469,097.81
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLM5L1	95,000.000	94,218.15	62,047.30
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL: B3D2YJ0	135,000.000	177,129.45	147,928.81
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048 SEDOL: BF4NQX4	550,000.000	552,238.50	437,730.61
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	1,815,000.000	1,786,264.85	1,321,427.74
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL: B80G7N5	1,705,000.000	1,626,285.30	1,329,572.96
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	1,645,000.000	1,672,277.97	1,433,744.54
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	220,000.000	223,304.40	197,051.31
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	215,000.000	257,838.75	210,009.49
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052 SEDOL: BNSLTD1	4,245,000.000	4,221,355.35	3,068,407.20

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Corporate Debt Instruments - Preferred			
United States - USD			
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL: BKR3G25	685,000.000	783,646.85	577,150.67
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	480,000.000	375,024.00	365,149.20
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	785,000.000	783,874.75	618,076.04
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	3,200,000.000	2,695,782.85	2,509,425.92
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	295,000.000	288,574.65	229,393.24
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	5,355,000.000	5,469,099.69	4,302,630.32
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SEDOL: B45YNS3	1,700,000.000	2,236,724.00	1,743,069.64
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	172,000.000	218,982.64	194,420.50
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	2,100,000.000	2,306,598.00	1,910,553.18
WESTAR ENERGY INC 4.625% DUE 09-01-2043 SEDOL: BD1NQX3	415,000.000	414,991.70	350,557.84
Total United States - USD		63,528,837.36	52,542,983.40
Total Corporate Debt Instruments - Preferred		63,681,837.36	52,674,414.59

Corporate Debt Instruments - Other

Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	795,000.000	802,655.55	777,190.08
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	2,614,000.000	2,785,775.34	2,444,554.85
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	540,000.000	544,082.74	466,439.67
PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO CUSIP: 361435AA8	500,000.000	498,865.00	486,801.33
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	295,000.000	219,618.20	211,855.72

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Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 SEDOL: BRS7WF0	920,000.000	898,426.35	894,025.59
PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028 CUSIP: 55608JAK4	2,700,000.000	2,700,000.00	2,603,581.62
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	1,600,000.000	1,600,000.00	1,409,117.79
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	1,800,000.000	1,796,706.00	1,743,788.21
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	175,000.000	110,048.75	106,920.61
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWT2	310,000.000	306,714.00	259,633.29
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	1,490,000.000	1,467,337.10	1,380,849.28
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	700,000.000	698,208.00	665,751.67
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	800,000.000	797,152.00	747,447.66
Total Australia - USD		15,225,589.03	14,197,957.37
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	855,000.000	874,399.63	844,374.76
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	1,500,000.000	1,495,830.00	1,503,963.32
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	1,161,000.000	1,102,114.39	984,331.36
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	2,000,000.000	2,024,159.98	1,895,938.46
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	13,441,000.000	12,326,838.33	12,233,177.90
PVTPL KBC GROUP NV 6.324% 09-21-2034 CUSIP: 48241FAC8	1,700,000.000	1,700,000.00	1,758,899.66
Total Belgium - USD		19,523,342.33	19,220,685.46

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Corporate Debt Instruments - Other			
Bermuda - USD			
PVTPL BACARDI LTD 5.4% 06-15-2033 CUSIP: 05635JAB6	490,000.000	485,683.10	480,302.21
Total Bermuda - USD		485,683.10	480,302.21
Brazil - USD			
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	800,000.000	808,000.00	795,883.44
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	582,000.000	630,323.75	617,397.82
Total Brazil - USD		1,438,323.75	1,413,281.26
Canada - EUR			
FAIRFAX FINL HLDGS 2.75% SNR 29/03/2028 EUR SEDOL: 4A7VDQU	2,200,000.000	2,666,220.95	2,250,888.20
Total Canada - EUR		2,666,220.95	2,250,888.20
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	1,600,000.000	1,599,920.00	1,570,300.29
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	1,980,000.000	1,948,935.35	1,958,272.35
BARRICK N AMER FIN 7.5% DUE 09-15-2038 SEDOL: B3D29Y0	400,000.000	486,176.00	454,759.46
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 SEDOL: BLGFQH4	1,800,000.000	1,783,044.00	1,234,959.25
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	225,000.000	210,665.25	169,543.98
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	160,000.000	158,854.40	104,198.17
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	1,450,000.000	1,467,505.53	1,066,046.21
CDN NAT RES LTD 3.85% DUE 06-01-2027 SEDOL: BF47XV3	1,000,000.000	996,960.00	978,717.52
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	2,900,000.000	2,997,197.00	2,963,611.30

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Corporate Debt Instruments - Other			
Canada - USD			
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	450,000.000	583,353.00	467,897.62
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	3,050,000.000	3,419,922.00	3,056,869.18
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037 SEDOL: BFNWDQ4	113,000.000	111,941.19	105,829.99
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	3,300,000.000	2,917,451.00	2,282,089.66
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNL6J5	895,000.000	862,010.00	797,231.16
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	701,000.000	810,053.36	751,655.35
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	1,657,000.000	1,658,657.68	1,373,506.80
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SEDOL: BYMLKX1	1,450,000.000	1,354,208.76	1,196,452.03
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	1,190,000.000	1,198,220.24	1,293,251.33
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	1,200,000.000	1,200,000.00	1,170,661.03
FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BN1	1,000,000.000	992,520.00	1,030,785.76
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	2,610,000.000	2,598,275.00	2,697,630.54
KINROSS GOLD CORP 6.875 DUE 09-01-2041 SEDOL: BYZ5XZ3	700,000.000	721,000.00	738,420.03
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL: BDRJWF9	480,000.000	453,981.74	425,943.72
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045 CUSIP: 67077MAS7	612,000.000	592,946.04	562,437.12
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	1,447,000.000	1,440,324.44	1,426,795.10
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	585,000.000	749,248.67	622,957.56
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047 CUSIP: 01626PAG1	2,000,000.000	2,184,840.00	1,641,638.18

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Corporate Debt Instruments - Other			
Canada - USD			
PVTPL OPEN TEXT CORP 01/12/2029 3.875% DUE 12-01-2029/12-01-2024 BEO CUSIP: 683715AD8	665,000.000	665,000.00	601,531.44
PVTPL OPEN TEXT INC 4.125% 12-01-2031 CUSIP: 683720AC0	70,000.000	70,139.09	62,069.31
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	1,350,000.000	1,341,171.00	1,269,108.34
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	430,000.000	425,687.10	363,401.94
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	1,500,000.000	1,483,755.00	1,201,732.28
ROGERS 7.5% DUE 08-15-2038 SEDOL: B3CDXJ7	1,100,000.000	1,292,247.00	1,248,342.54
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	365,000.000	347,288.14	271,055.68
Total Canada - USD		41,123,497.98	37,159,702.22
China - USD			
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	700,000.000	697,907.00	681,322.03
Total China - USD		697,907.00	681,322.03
Colombia - USD			
ECOPETROL S A 7.375 DUE 09-18-2043 REG SEDOL: BDV0K98	800,000.000	870,000.00	678,525.04
Total Colombia - USD		870,000.00	678,525.04
Czech Republic - USD			
PVTPL ENERGO PRO A S 8.5% 02-04-2027 CUSIP: X2R20PAA9	235,000.000	235,000.00	237,782.56
Total Czech Republic - USD		235,000.00	237,782.56
France - USD			
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	1,100,000.000	1,059,553.00	1,068,840.16

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Corporate Debt Instruments - Other			
France - USD			
PVTPL BNP PARIBAS 3.132% 01-20-2033 CUSIP: 09659W2U7	1,400,000.000	1,354,108.00	1,193,559.01
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	2,040,000.000	2,040,000.00	1,979,237.74
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	805,000.000	798,963.71	858,133.85
PVTPL EDF S A NT 4.875 DUE 01-22-2044 CUSIP: 268317AK0	2,125,000.000	2,106,214.50	1,837,102.64
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	1,600,000.000	1,593,341.33	1,506,194.00
PVTPL EDF S A 4.875% DUE 09-21-2038 BEO CUSIP: 268317AV6	900,000.000	765,591.00	803,432.77
PVTPL SOCIETE GENERALE 3.337% 01-21-2033 CUSIP: 83368RBJ0	1,100,000.000	1,055,428.00	930,004.91
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	100,000.000	92,022.75	71,865.73
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	595,000.000	507,955.60	385,456.24
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	635,000.000	632,163.10	589,586.50
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	675,000.000	658,167.50	625,065.86
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	780,000.000	795,176.35	747,307.42
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	2,495,000.000	2,486,763.10	2,395,402.10
Total France - USD		15,945,447.94	14,991,188.93
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	300,000.000	272,106.00	234,055.13
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	1,165,000.000	1,165,000.00	986,035.03
DEUTSCHE BK AG N Y 3.547% DUE 09-18-2031 SEDOL: BM8TGN7	2,600,000.000	2,606,810.00	2,334,780.24
DEUTSCHE BK AG N Y 3.547%-FRN 18/09/2031USD SEDOL: BN0XT35	200,000.000	202,118.00	179,598.48

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Corporate Debt Instruments - Other			
Germany - USD			
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP: 25156PBC6	2,400,000.000	2,384,376.00	2,203,469.62
PVTPL DAIMLER TRUCKS 2.375% 12-14-2028 SEDOL: BPP3CM4	1,300,000.000	1,296,009.00	1,180,623.95
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP: 07274NAJ2	600,000.000	583,296.00	595,963.22
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	2,100,000.000	2,091,290.25	2,136,105.20
PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030 CUSIP: 07274EAK9	1,500,000.000	1,503,495.00	1,543,461.48
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 CUSIP: 251566AA3	500,000.000	494,670.00	358,466.04
PVTPL FRESENIUS MED CARE US FIN III INC GTD NT2.375% 02-16-2031 CUSIP: 35805BAB4	1,100,000.000	1,096,689.00	903,678.36
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO CUSIP: 82620KAF0	750,000.000	837,802.50	652,288.55
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028 SEDOL: BGPMBN2	800,000.000	791,040.00	779,659.91
Total Germany - USD		15,324,701.75	14,088,185.21
Hong Kong - USD			
AIA GROUP LTD GLOBAL MEDIUM TERM TRANCHE# TR 00014 4.95% 04-04-2033 CUSIP: 00131LAP0	1,300,000.000	1,295,437.00	1,280,561.83
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	1,000,000.000	1,000,000.00	912,907.83
Total Hong Kong - USD		2,295,437.00	2,193,469.66
India - USD			
PVTPL RENEW PWR PRIVATE LTD 5.875% DUE 03-05-2027 CUSIP: 75975AAA8	300,000.000	300,000.00	293,627.94
Total India - USD		300,000.00	293,627.94
Indonesia - USD			
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 02-05-2050 REG CUSIP: 71568PAM1	1,200,000.000	1,194,804.00	896,967.48

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Corporate Debt Instruments - Other			
Indonesia - USD			
Total Indonesia - USD		1,194,804.00	896,967.48
Ireland - USD			
AERCAP IRELAND CAP / GLOBA BEO SEDOL: BNVW1V3 3.3% DUE 01-30-2032	1,400,000.000	1,394,736.00	1,220,119.75
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	750,000.000	702,698.28	695,391.54
Total Ireland - USD		2,097,434.28	1,915,511.29
Israel - USD			
ENERGEAN ISRAEL FI 5.875% SNR 30/03/2031USD1 SEDOL: BKP8KT7	855,000.000	879,691.25	753,152.40
ISRAEL DISCOUNT BK 5.375% SNR 26/01/2028USD SEDOL: BPTJTF0	1,200,000.000	1,199,220.00	1,192,518.00
LEVIATHAN BOND LTD 6.75% SNR SEC 30/06/30 USD SEDOL: BMDYSL9	795,000.000	895,181.25	751,901.46
TEVA 4.75% DUE 05-09-2027 SEDOL: BM92G79	345,000.000	345,000.00	336,658.37
Total Israel - USD		3,319,092.50	3,034,230.23
Italy - USD			
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 CUSIP: 29278GAP3	1,000,000.000	993,780.00	837,557.32
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	1,295,000.000	1,290,190.60	1,246,385.78
TELECOM ITALIA CAP 7.2% DUE 07-18-2036 SEDOL: B8DHVZ5	850,000.000	916,273.44	853,843.70
Total Italy - USD		3,200,244.04	2,937,786.80
Japan - USD			
MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033 CUSIP: 606822CR3	1,800,000.000	1,800,000.00	1,826,601.26
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031 CUSIP: 60687YBE8	1,200,000.000	1,200,000.00	1,052,938.85

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Corporate Debt Instruments - Other			
Japan - USD			
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	1,200,000.000	1,316,808.00	1,155,394.10
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	400,000.000	413,756.00	361,021.24
NOMURA HLDGS INC 5.605% DUE 07-06-2029 SEDOL: BMQ53L4	300,000.000	300,000.00	304,916.32
NOMURA HLDGS INC 6.087% 07-12-2033 CUSIP: 65535HBP3	1,400,000.000	1,400,000.00	1,450,029.21
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	600,000.000	667,626.00	562,405.95
RENESAS ELECTRONICS CORP 2.17% 11-25-2026 CUSIP: 75972BAB7	900,000.000	871,074.00	852,429.48
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	1,900,000.000	1,900,000.00	1,920,976.25
TAKEDA PHARMACEUTICAL 5.65% 07-05-2044 SEDOL: BN11QZ9	765,000.000	761,641.65	752,115.07
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	410,000.000	408,237.00	396,080.11
Total Japan - USD		11,039,142.65	10,634,907.84
Luxembourg - USD			
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO CUSIP: 46653KAA6	301,000.000	300,060.88	248,549.40
Total Luxembourg - USD		300,060.88	248,549.40
Macau - USD			
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	2,800,000.000	2,792,300.00	2,768,771.88
Total Macau - USD		2,792,300.00	2,768,771.88
Mexico - USD			
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP: 59284MAD6	3,800,000.000	3,480,375.00	3,056,335.44
PVTPL MEXICHEM SAB DE CV 5.5% DUE 01-15-2048 BEO CUSIP: 59284BAG3	1,340,000.000	1,316,555.10	1,069,125.83

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Corporate Debt Instruments - Other			
Mexico - USD			
Total Mexico - USD		4,796,930.10	4,125,461.27
Netherlands - GBP			
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP SEDOL: B8H8FT6	2,450,000.000	3,597,623.16	3,065,385.43
Total Netherlands - GBP		3,597,623.16	3,065,385.43
Netherlands - USD			
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	5,800,000.000	5,770,094.00	5,769,544.66
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	400,000.000	399,336.00	403,339.92
Total Netherlands - USD		6,169,430.00	6,172,884.58
Norway - USD			
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022 CUSIP: 92212WAE0	2,250,000.000	2,460,975.20	2,518,900.65
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	2,725,000.000	2,259,616.31	2,021,489.83
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	965,000.000	972,855.60	780,359.36
PVTPL AKER BP ASA 3.75% DUE 01-15-2030 BEO CUSIP: 00973RAF0	200,000.000	199,736.00	185,857.22
PVTPL AKER BP ASA 4.0% DUE 01-15-2031 CUSIP: 00973RAJ2	3,000,000.000	2,692,560.00	2,767,347.00
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	3,000,000.000	2,913,919.50	2,722,873.14
PVTPL AKER BP ASA 6.0% 06-13-2033 CUSIP: 00973RAM5	1,935,000.000	1,965,806.99	1,943,963.55
PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO CUSIP: 55037AAB4	1,600,000.000	1,596,960.00	1,382,564.64
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	1,115,000.000	1,073,189.16	914,197.76
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	100,000.000	102,524.00	96,403.66

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Corporate Debt Instruments - Other			
Norway - USD			
Total Norway - USD		16,238,142.76	15,333,956.81
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.129% 02-23-2038 CUSIP: 39541EAA1	1,700,000.000	1,700,000.00	1,703,392.67
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	930,000.000	951,980.85	942,304.40
PVTPL EIG PEARL HLDGS S RL SR SECD BD TRANCHE B 4.387% 11-30-2046 CUSIP: 28249NAB7	565,000.000	438,029.09	437,305.48
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	480,000.000	480,000.00	468,004.80
Total Saudi Arabia - USD		3,570,009.94	3,551,007.35
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	205,000.000	202,164.85	202,592.41
SASOL FING USA LLC 6.5% DUE 09-27-2028 SEDOL: BG8F4Q2	575,000.000	574,246.75	552,068.71
Total South Africa - USD		776,411.60	754,661.12
Spain - USD			
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	600,000.000	600,000.00	509,336.09
Total Spain - USD		600,000.00	509,336.09
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	1,100,000.000	1,097,481.00	1,177,953.79
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	1,815,000.000	1,639,960.00	1,081,774.50
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	355,000.000	355,000.00	308,976.03
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	3,225,000.000	3,204,079.42	3,373,897.09

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Corporate Debt Instruments - Other			
Switzerland - USD			
UBS GROUP AG 2.193% 06-05-2026 CUSIP: 225401AQ1	900,000.000	814,266.00	889,318.76
UBS GROUP AG 4.55% 04-15-2026 CUSIP: 902613BB3	2,390,000.000	2,417,394.85	2,381,492.49
UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP: 90351DAF4	2,400,000.000	2,394,696.00	2,376,668.66
Total Switzerland - USD		11,922,877.27	11,590,081.32
United Kingdom - GBP			
SANTANDER UK GR 2.92%-FRN SNR 08/05/26 GBP SEDOL: BYWV4M8	500,000.000	671,051.80	620,706.23
TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040 SEDOL: B3LSHB3	89,330.170	112,467.37	110,178.48
Total United Kingdom - GBP		783,519.17	730,884.71
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	130,000.000	127,580.70	110,073.10
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	280,000.000	276,305.09	237,622.89
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	190,000.000	161,144.70	163,074.61
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	3,773,000.000	3,665,833.37	3,258,361.25
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	4,734,000.000	4,444,807.38	3,764,129.75
BARCLAYS PLC FLTG RT 4.837% DUE 09-10-2028 SEDOL: BN14QX6	900,000.000	900,000.00	894,449.83
BARCLAYS PLC 4.375% DUE 01-12-2026 SEDOL: BD0SY79	3,900,000.000	3,969,200.00	3,881,857.04
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	685,000.000	685,000.00	658,106.25
BARCLAYS PLC 5.501% DUE 08-09-2028 SEDOL: BQHM3S9	400,000.000	405,664.00	404,250.47
BARCLAYS PLC 5.69% 03-12-2030 SEDOL: BQWQ3J7	500,000.000	500,000.00	504,864.10

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United Kingdom - USD			
BARCLAYS PLC 6.692% 09-13-2034 SEDOL: BRCF971	500,000.000	500,000.00	529,467.64
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	255,000.000	255,000.00	275,776.53
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	175,000.000	175,000.00	192,046.48
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL: BMGB9S1	215,000.000	248,110.07	219,556.22
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	1,500,000.000	1,500,000.00	1,277,691.54
HSBC HLDGS PLC 2.848% 06-04-2031 SEDOL: BMXNKF4	500,000.000	500,000.00	438,941.41
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	1,600,000.000	1,723,264.00	1,510,257.14
HSBC HLDGS PLC 5.719% DUE 03-04-2035 SEDOL: BQBDYM9	3,140,000.000	3,136,738.80	3,163,027.13
HSBC HLDGS PLC 5.874% 11-18-2035 SEDOL: BT6PGF8	1,920,000.000	1,920,000.00	1,872,904.03
HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	1,000,000.000	1,000,000.00	977,727.90
HSBC HLDGS PLC 7.399% 11-13-2034 SEDOL: BQHN2P2	2,320,000.000	2,530,719.35	2,521,955.35
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	200,000.000	195,232.00	198,002.41
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	705,000.000	705,000.00	744,869.27
LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028 SEDOL: BF92VV9	4,300,000.000	4,300,000.00	4,130,640.89
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	200,000.000	199,396.00	196,257.31
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	800,000.000	857,340.00	791,692.90
PVTPL ASSTEAD CAP INC 5.95% 10-15-2033 SEDOL: BM8K146	900,000.000	899,208.00	910,895.65
PVTPL ASSTEAD CAPITAL 2.45% 08-12-2031 SEDOL: BMWVNY9	800,000.000	797,960.00	665,570.07

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Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	1,500,000.000	1,478,055.00	971,512.31
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	900,000.000	885,627.00	877,550.81
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	1,800,000.000	1,800,000.00	1,399,842.20
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	706,000.000	703,924.36	692,324.86
PVTPL STANDARD CHARTERED PLC 6.296% 07-06-2034 CUSIP: 853254CU2	1,500,000.000	1,500,000.00	1,558,044.74
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	800,000.000	806,870.00	771,531.78
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	3,500,000.000	3,525,091.50	3,498,703.39
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032 SEDOL: BNC5VS8	1,600,000.000	1,600,000.00	1,368,206.64
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	130,000.000	128,419.20	91,977.50
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	450,000.000	357,991.10	285,313.94
STD CHARTERED PLC 2.819% DUE 01-30-2026 CUSIP: 85325WAA6	700,000.000	699,993.00	698,591.54
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	300,000.000	294,753.00	258,772.96
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	3,600,000.000	3,586,464.00	2,799,662.80
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZHZ56	1,440,000.000	1,431,849.60	1,390,203.35
Total United Kingdom - USD		55,377,541.22	51,156,307.98
United States - CAD			
MONDELEZ INTL INC 4.625% SNR 03/07/2031 CAD1 CUSIP: 609207BD6	2,700,000.000	1,963,860.93	1,922,928.66
Total United States - CAD		1,963,860.93	1,922,928.66

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Corporate Debt Instruments - Other			
United States - EUR			
DH EUROPE FINANCE FIXED 1.35% 09-18-2039 SEDOL: BKLM5Q6	700,000.000	763,586.98	550,068.22
MEDTRONIC GLOBAL HLDGS 2.25% DUE 03-07-2039 BEO SEDOL: BJ2DG67	300,000.000	338,157.53	264,830.22
MEDTRONIC INC 4.15% 10-15-2053 SEDOL: BNNRN65	620,000.000	670,288.31	670,790.70
NETFLIX INC 3.625% 15/06/2030 SEDOL: 2A95KTU	900,000.000	1,003,185.00	960,521.30
THERMO FISHER SCIENTIFIC INC 1.875% 10-01-2049 SEDOL: BJLBK93	2,250,000.000	2,436,011.96	1,624,828.11
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039 SEDOL: BKRT2L4	1,250,000.000	1,370,905.29	981,219.62
Total United States - EUR		6,582,135.07	5,052,258.17
United States - GBP			
GOLDMAN SACHS GRP 7.25% SNR 10/04/28 GBP50000 SEDOL: B2QR5G9	3,600,000.000	4,006,980.42	4,816,941.07
Total United States - GBP		4,006,980.42	4,816,941.07
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0	545,000.000	555,635.34	526,666.76
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	6,615,000.000	6,318,333.25	5,844,270.68
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	815,000.000	820,426.40	697,076.23
ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	400,000.000	396,580.00	393,845.52
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	2,305,000.000	2,313,263.02	1,876,866.05
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL: BYP8MR7	235,000.000	212,353.81	214,656.68
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	2,550,000.000	2,586,877.50	2,210,586.50
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	1,500,000.000	1,508,769.11	1,276,710.60

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Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	2,625,000.000	2,531,411.36	2,468,677.37
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	117,000.000	116,388.09	104,456.15
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	4,380,000.000	4,322,858.50	3,975,720.92
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	415,000.000	413,447.90	397,141.19
ADVENTHEALTH OBL 2.795% 11-15-2051 SEDOL: BNVRY4	165,000.000	165,000.00	103,018.74
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048 SEDOL: BJGSS51	955,000.000	955,000.00	795,304.42
AEP TEX INC FIXED 3.8% DUE 10-01-2047 SEDOL: BFXQYR4	315,000.000	315,533.75	226,799.51
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	395,000.000	395,059.25	260,672.91
AEP TRANSM CO LLC 3.75% DUE 12-01-2047 CUSIP: 00115AAH2	750,000.000	724,887.10	557,040.19
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	500,000.000	499,910.00	399,999.07
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052 SEDOL: BPQCM64	4,125,000.000	3,526,225.98	3,420,616.40
AES CORP 5.45% 06-01-2028 SEDOL: BNRQY76	1,600,000.000	1,599,040.00	1,608,530.59
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	315,000.000	403,587.40	332,637.21
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	370,000.000	362,581.50	311,642.05
AHS HOSP CORP 5.024% DUE 07-01-2045 SEDOL: BFCBR60	980,000.000	1,168,267.80	917,173.24
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	940,000.000	846,196.70	702,222.25
ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032 SEDOL: BPH0BX7	700,000.000	699,517.00	614,443.21
ALBERTA ENERGY LTD 7.375% DUE 11-01-2031 SEDOL: 2835772	2,000,000.000	2,269,860.00	2,170,817.00

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Corporate Debt Instruments - Other			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL: BN452W7	1,785,000.000	1,697,105.00	1,593,987.36
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL: BPGLSJ6	3,510,000.000	3,371,247.30	3,365,358.48
ALEXANDRIA REAL 3.95% DUE 01-15-2027 SEDOL: BYN1609	800,000.000	796,808.00	786,393.68
ALLIANT ENERGY FIN LLC GTD SR NT 144A 3.6% 03-01-2032 SEDOL: BLNKQH2	1,200,000.000	1,197,996.00	1,066,767.61
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	600,000.000	700,500.00	663,505.51
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	805,000.000	654,271.80	581,697.81
ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7	184,000.000	183,479.28	181,860.28
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	4,000,000.000	3,990,600.00	3,949,288.88
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	535,000.000	534,025.15	472,662.65
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	745,000.000	660,446.90	485,735.83
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	285,000.000	277,980.45	235,764.53
AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9	175,000.000	209,144.86	166,947.83
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	1,695,000.000	1,687,914.90	1,338,819.45
AMERADA HESS CORP 7.875% DUE 10-01-2029 SEDOL: 2517638	1,000,000.000	1,227,480.00	1,113,565.31
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	750,000.000	724,335.00	565,472.11
AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033 SEDOL: BQMS241	200,000.000	202,602.00	202,184.20
AMERICAN TOWER CORP 5.55% 07-15-2033 SEDOL: BRJVG6	400,000.000	398,600.00	403,293.36
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	140,000.000	126,919.80	123,977.65

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United States - USD			
AMERN TOWER CORP FIXED 4% DUE 06-01-2025 SEDOL: BWWC5B3	350,000.000	347,298.00	348,366.20
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	395,000.000	291,210.52	253,683.85
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	2,000,000.000	1,860,340.00	1,953,507.34
AMERN TOWER CORP 4.4% DUE 02-15-2026 SEDOL: BZ128L6	1,400,000.000	1,395,982.00	1,392,784.76
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	1,700,000.000	1,700,000.00	1,323,866.60
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	980,000.000	1,048,779.59	731,008.98
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	2,200,000.000	2,187,724.00	1,701,403.18
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	298,000.000	158,077.84	173,826.44
AMGEN INC 3.35% 02-22-2032 SEDOL: BN95620	6,400,000.000	6,384,384.00	5,704,341.82
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	305,000.000	303,121.20	237,026.96
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	490,000.000	470,576.40	406,750.11
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	1,580,000.000	1,550,656.89	1,326,063.82
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	2,800,000.000	2,793,532.00	2,826,652.86
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	2,085,000.000	2,092,110.10	2,034,415.96
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	2,475,000.000	2,489,096.37	2,387,455.44
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	1,220,000.000	1,202,599.60	1,173,974.72
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	195,000.000	191,936.55	185,738.19
ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9	2,300,000.000	2,295,377.00	2,239,334.56

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ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	1,105,000.000	1,036,697.06	892,563.17
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	2,000,000.000	1,660,520.00	1,616,369.82
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	675,000.000	664,780.50	496,221.86
AON NORTH AMER INC FIXED 5.15% 03-01-2029 SEDOL: BMFF8Y3	1,900,000.000	1,897,359.00	1,906,095.43
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	475,000.000	472,112.00	464,741.02
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL: BJR20Z6	105,000.000	106,024.85	84,200.06
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL: BMJ71T1	410,000.000	402,267.40	333,420.18
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0	1,900,000.000	2,551,339.00	2,089,610.22
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	45,000.000	48,007.58	35,399.64
APPLE INC NT 2.4% 08-20-2050 SEDOL: BLN8PN5	115,000.000	73,485.00	68,243.45
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	1,335,000.000	1,332,890.70	919,353.50
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	60,000.000	59,142.60	37,403.76
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	2,160,000.000	2,145,808.80	1,334,333.37
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	1,325,000.000	1,323,648.50	827,848.05
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	940,000.000	875,494.05	564,333.50
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	7,500,000.000	6,908,456.20	5,753,887.05
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	2,940,000.000	2,786,669.15	2,315,534.30
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	1,075,000.000	951,146.40	891,684.31

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United States - USD			
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	775,000.000	757,174.96	625,640.33
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	1,762,000.000	1,709,449.52	1,404,208.51
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	2,790,000.000	2,714,743.70	2,231,256.52
APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	100,000.000	104,547.00	85,778.96
APPLOVIN CORP NT 5.375% 12-01-2031 SEDOL: BTG00H3	1,500,000.000	1,498,110.00	1,501,707.95
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 SEDOL: BNYF3L3	3,000,000.000	2,509,980.00	2,136,795.12
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	775,000.000	800,543.05	710,742.89
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	600,000.000	493,248.00	496,044.82
ARES CAP CORP 7.0% 01-15-2027 SEDOL: BNXJH25	200,000.000	198,514.00	207,260.64
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	2,300,000.000	2,291,007.00	1,334,022.70
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SEDOL: BT225M3	2,175,000.000	2,166,887.25	2,123,602.99
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	940,000.000	934,134.40	907,284.83
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	492,000.000	430,322.92	396,567.65
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	505,000.000	503,434.50	387,333.17
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	11,201,000.000	8,863,820.52	7,546,366.06
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	25,397,000.000	20,260,778.59	17,135,564.41
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	15,959,000.000	12,782,776.92	10,598,622.77
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	13,086,000.000	10,342,413.92	9,046,889.76

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ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	915,000.000	910,998.09	919,046.29
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BNM5MW9	288,000.000	176,008.32	176,321.83
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 SEDOL: BJN3QH7	260,000.000	179,173.80	178,677.72
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BQFN005	90,000.000	89,359.20	81,338.13
AUTODESK INC 3.5% DUE 06-15-2027 SEDOL: BF4SNS3	1,000,000.000	993,720.00	971,107.22
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	2,986,000.000	2,977,251.02	2,663,640.64
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP: 05635JAC4	265,000.000	264,048.65	256,918.94
BALL CORP 6.0% 06-15-2029 SEDOL: BMCJWG8	485,000.000	488,950.00	488,515.55
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	720,000.000	713,001.60	450,336.42
BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054 SEDOL: BR3T983	420,000.000	419,882.40	414,970.45
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	1,280,000.000	1,280,000.00	1,080,794.21
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1	5,674,000.000	5,427,034.97	5,437,965.97
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	10,550,000.000	8,457,805.87	8,273,800.15
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	2,300,000.000	2,300,000.00	2,254,970.12
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	1,410,000.000	1,410,000.00	1,376,517.05
BANK AMER CORP 5.819% 09-15-2029 CUSIP: 06051GLS6	2,300,000.000	2,300,000.00	2,357,195.39
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	9,854,000.000	8,809,943.35	6,851,778.37
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	550,000.000	553,656.44	467,949.88

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BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	2,330,000.000	2,195,370.77	2,074,161.57
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	170,000.000	170,048.51	170,229.90
BANK 2019-BNK24 CL A-3 2.96% DUE 11-15-2062 REG SEDOL: BJBYPH5	1,190,000.000	1,225,641.69	1,070,765.09
BANK 2019-BN18 CL A-4 3.584% DUE 05-15-2062 SEDOL: BK5CY53	862,000.000	996,770.94	786,371.22
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	935,000.000	941,818.82	581,259.91
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 SEDOL: BMF04H3	170,000.000	170,000.00	130,275.20
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	175,000.000	175,000.00	111,401.31
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	385,000.000	418,032.74	329,944.95
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	1,853,000.000	1,840,306.95	1,598,463.19
BERKLEY W R CORP 4.75% DUE 08-01-2044 SEDOL: BYZZ632	1,715,000.000	1,707,578.70	1,503,762.04
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	630,000.000	623,253.91	523,547.92
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,070,000.000	1,066,222.90	810,774.30
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	5,000.000	4,189.40	4,130.59
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043 SEDOL: B819DG8	1,500,000.000	1,480,290.00	1,386,439.29
BIO-RAD LABORATORIES 3.7% 03-15-2032 SEDOL: BMD4WM8	1,500,000.000	1,495,995.00	1,343,708.57
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	1,285,000.000	1,269,502.90	1,215,848.83
BLACKSTONE HLDGS 3.15% DUE 10-02-2027 SEDOL: BDD87R7	500,000.000	497,960.00	478,163.13
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BMCG1H3	800,000.000	790,120.00	741,792.62

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BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	6,200,000.000	6,200,000.00	6,012,427.56
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	190,000.000	167,684.50	126,631.43
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	1,140,000.000	1,176,431.31	756,387.66
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	1,145,000.000	1,184,872.20	1,090,327.14
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,345,000.000	1,507,515.74	1,248,500.66
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	2,700,000.000	2,822,936.00	2,260,270.01
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	2,015,000.000	2,012,837.33	1,404,620.03
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	4,085,000.000	3,715,968.96	3,785,778.86
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	9,600,000.000	9,600,000.00	10,223,200.90
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	1,100,000.000	1,100,000.00	731,161.17
BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO SEDOL: BNTJ8N7	500,000.000	497,850.00	404,882.51
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	260,000.000	236,480.40	165,575.66
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	410,000.000	390,889.68	256,366.58
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30	520,000.000	384,891.10	375,528.04
BP CAP MKTS AMER INC 3.379% 02-08-2061 SEDOL: BMZ5L44	855,000.000	791,066.11	542,295.07
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	405,000.000	385,348.35	243,341.41
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	615,000.000	573,564.64	381,407.84
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 SEDOL: BD6TZ17	66,000.000	66,059.40	51,243.53

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BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 SEDOL: BMWV9D0	1,960,000.000	1,995,847.15	1,692,484.58
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	905,000.000	1,016,496.91	732,424.74
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	755,000.000	768,371.45	623,992.54
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	783,000.000	748,878.18	691,199.48
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	315,000.000	314,063.65	209,315.29
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01	35,000.000	34,735.75	34,800.27
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	950,000.000	946,285.50	921,856.49
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	555,000.000	554,916.75	595,574.86
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	465,000.000	415,287.60	269,479.92
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	2,262,000.000	2,128,065.32	1,648,958.10
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	580,000.000	571,162.17	415,735.11
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS24	1,425,000.000	1,575,052.50	1,510,573.27
BRIXMOR OPER 4.125% DUE 06-15-2026 SEDOL: BD203J8	1,000,000.000	993,280.00	989,591.53
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	604,000.000	603,329.56	577,745.07
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	485,000.000	483,996.05	468,069.48
BROOKLYN UNION GAS CO SR NT 144A 6.388% 09-15-2033 SEDOL: BR56692	1,100,000.000	1,100,000.00	1,149,247.65
BROWN UNIV 2.924% DUE 09-01-2050 SEDOL: BMGZQX7	300,000.000	215,394.00	199,196.97
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 SEDOL: BN0TS92	483,000.000	481,717.17	440,930.16

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BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	48,000.000	62,188.32	42,208.65
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL: BD8Q7B0	900,000.000	897,624.00	876,359.27
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	1,450,000.000	1,421,203.00	1,193,445.29
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	1,660,000.000	1,866,404.40	1,437,987.87
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	1,655,000.000	1,886,402.80	1,628,457.10
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	625,000.000	621,687.50	615,868.36
BWAY SR 2013-1515 144A CL A-2 3.4543 DUE03-10-2033 SEDOL: B95KS81	1,900,000.000	1,876,324.22	1,793,480.68
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	849,000.000	925,866.54	692,822.40
CAMERON INTL CORP 5.95% DUE 06-01-2041 SEDOL: B3NXFH8	300,000.000	355,026.00	289,146.47
CAMPBELL SOUP CO 4.15% 03-15-2028 SEDOL: BFXCMX4	1,600,000.000	1,598,192.00	1,561,728.43
CAMPBELL SOUP CO 4.8% 03-15-2048 SEDOL: BFXCMY5	900,000.000	895,743.00	776,798.01
CARDINAL HEALTH INC 5.35% 11-15-2034 SEDOL: BTPH0Q4	340,000.000	339,044.60	332,873.02
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	215,000.000	214,150.75	205,985.47
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	2,600,000.000	2,599,896.00	2,010,015.25
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	50,000.000	49,917.50	52,920.70
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	300,000.000	249,000.00	243,985.27
CBRE SVCS INC SR NT 2.5% 04-01-2031 SEDOL: BLF7SZ3	1,300,000.000	1,279,863.00	1,107,137.94
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	800,000.000	796,816.00	630,753.19

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CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	1,185,000.000	1,250,520.00	1,120,691.89
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	5,000.000	4,958.00	4,851.00
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	35,000.000	35,000.00	31,173.79
CENTERPOINT ENERGY 3.55% DUE 08-01-2042 SEDOL: B8N24M8	275,000.000	265,003.75	212,870.11
CENTERPOINT ENERGY 5.85 DUE 01-15-2041 SEDOL: B4PFJQ6	590,000.000	724,372.20	594,262.00
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	1,800,000.000	1,610,523.00	1,586,866.95
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	1,000,000.000	858,640.00	930,985.04
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	2,420,000.000	2,471,484.64	1,903,282.35
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL: BMBP1C6	650,000.000	594,688.20	433,613.20
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 SEDOL: BMZ0WG8	1,500,000.000	1,499,160.00	1,530,586.29
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	2,400,000.000	2,418,984.00	1,501,499.21
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	1,970,000.000	1,675,991.30	1,482,944.96
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	1,421,000.000	1,156,244.02	1,215,847.59
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	815,000.000	702,393.90	558,996.14
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	1,465,000.000	1,316,879.40	1,303,573.58
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	4,882,000.000	4,784,365.05	4,011,405.54
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	2,755,000.000	2,810,290.24	2,605,549.52
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	1,820,000.000	1,915,767.45	1,773,363.97

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CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	2,100,000.000	2,095,254.00	2,150,976.77
CHEVRON U S A INC 6.0% 03-01-2041 SEDOL: BMPRJ02	1,000,000.000	1,064,940.00	1,060,239.33
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 SEDOL: BLF0PN9	225,000.000	225,000.00	132,292.44
CHILDRENS HOSP CORP 2.585% 02-01-2050 SEDOL: BL63WD6	140,000.000	140,000.00	84,461.14
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	2,255,000.000	1,478,521.47	1,372,346.52
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	80,000.000	78,628.35	72,549.49
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	510,000.000	508,852.50	435,197.16
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	1,135,000.000	913,130.30	747,391.17
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	1,400,000.000	1,395,861.09	1,021,042.91
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	1,880,000.000	2,036,392.42	1,607,883.93
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	885,000.000	884,130.15	860,903.92
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	335,000.000	333,519.30	321,528.47
CITIGROUP INC SR NT 3.057% 01-25-2033 SEDOL: BMGD3D3	13,670,000.000	11,224,264.51	11,745,752.02
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	185,000.000	185,000.00	129,709.69
CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL: BYP7GJ4	2,600,000.000	2,447,796.00	2,528,926.50
CITIGROUP INC 3.52% 10-27-2028 SEDOL: BYWG4Z6	1,600,000.000	1,600,000.00	1,539,772.72
CITIGROUP INC 3.878% DUE 01-24-2039 CUSIP: 172967LU3	795,000.000	765,875.42	663,180.72
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	395,000.000	497,150.95	347,418.43

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CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	512,000.000	655,305.99	482,481.00
CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL: B8WTN90	2,285,000.000	2,721,510.28	2,336,599.44
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	640,000.000	961,452.80	790,413.31
CLECO CORP HLDGS 4.973% DUE 05-01-2046 SEDOL: BF4Z232	260,000.000	285,851.18	217,730.82
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	605,000.000	643,958.75	503,804.60
CMO BBCMS MTG TR 2022-C16 SR 22-C16 CL A5 VAR RT 06-15-2055 CUSIP: 05552YAE6	990,000.000	950,283.98	951,416.43
CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031 CUSIP: 22540A3S5	163.900	166.59	159.63
CMO CWALT INC 2004-16CB MTG PASSTHRU CTFCL 5-A-1 6% DUE 08-25-2034 REG CUSIP: 12667FMF9	181,210.030	189,239.67	181,775.93
CMO DBGS MORTGAGE TRUST SR 18-C1 A4 4.466% 10-15-2051 SEDOL: BD3RLD8	645,000.000	746,814.26	616,274.47
CMO INDYMAC MBS INC SER 2005-AR6 CL 2A1 DUE 04-25-2035 BEO SEDOL: B4X9JV5	458,966.530	325,974.97	373,211.62
COCA COLA CO FIXED 2.5% DUE 06-01-2040 SEDOL: BLB7Z01	110,000.000	112,275.89	77,101.30
COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5	195,000.000	193,802.70	114,521.96
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	1,080,000.000	1,074,508.20	1,043,563.62
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	1,390,000.000	1,384,468.70	1,339,958.04
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	390,000.000	389,660.70	370,875.41
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	15,433,000.000	13,839,687.26	11,689,046.95
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	10,074,000.000	8,077,382.88	6,070,619.10
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	4,073,000.000	3,074,950.34	2,379,225.27

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COMCAST CORP NEW 3.2% DUE 07-15-2036 CUSIP: 20030NBT7	250,000.000	215,816.25	201,974.32
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	210,000.000	153,169.80	159,281.43
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	140,000.000	161,183.40	112,707.56
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	4,770,000.000	4,446,987.38	4,014,045.20
COMCAST CORP NEW 4.4% DUE 08-15-2035 CUSIP: 20030NBP5	875,000.000	874,466.25	806,790.36
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	415,000.000	415,552.63	401,657.98
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	505,000.000	502,823.45	468,381.23
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	750,000.000	746,475.00	700,659.23
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	2,500,000.000	2,500,000.00	1,843,412.43
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	840,000.000	837,900.00	627,932.56
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	195,000.000	193,736.40	192,666.39
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL: BKP4ZT0	770,000.000	750,942.50	453,781.82
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	1,635,000.000	1,682,571.55	1,222,139.77
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	246,000.000	253,187.76	206,488.86
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	1,270,000.000	1,267,129.80	1,110,219.10
COMWLTH EDISON CO 5.9% DUE 03-15-2036 SEDOL: B104W46	230,000.000	267,342.80	239,842.37
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	5,883,000.000	6,009,573.89	5,542,956.48
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 SEDOL: BPTH589	65,000.000	53,288.75	51,267.82

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CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	3,320,000.000	2,573,370.76	2,401,958.95
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,400,000.000	1,359,432.27	1,023,713.36
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	340,000.000	339,133.00	328,054.48
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	1,390,000.000	1,381,844.50	1,335,024.98
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	290,000.000	289,040.10	275,825.01
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	435,000.000	438,247.65	411,411.53
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	575,000.000	570,631.75	532,538.18
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	175,000.000	116,471.25	114,613.35
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	75,000.000	88,755.75	57,241.73
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	5,600,000.000	5,561,024.00	4,484,924.75
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	1,275,000.000	1,257,217.01	994,516.09
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	300,000.000	299,235.00	251,911.31
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	300,000.000	298,845.00	256,787.17
CONS EDISON CO N Y 5.7% DUE 06-15-2040 SEDOL: B5M23K9	85,000.000	101,827.45	85,468.18
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	1,875,000.000	2,081,742.75	1,309,189.43
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 SEDOL: BS5WL14	1,105,000.000	1,101,826.25	1,100,888.74
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	335,000.000	331,934.75	339,903.61
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP: 210385AC4	1,600,000.000	1,639,488.00	1,635,892.03

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CONSUMERS ENERGY 4.35% DUE 08-31-2064 SEDOL: BQ11N15	2,256,000.000	2,236,530.72	1,775,457.31
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 SEDOL: BPDHHP7	1,900,000.000	1,899,189.08	1,918,974.62
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 SEDOL: BRXNDT4	685,000.000	629,325.24	571,845.39
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	700,000.000	715,435.00	633,987.49
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	710,000.000	705,420.50	671,756.81
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO SEDOL: B8J94N4	1,000,000.000	904,793.00	800,733.33
CROWN CASTLE INC 5.8% 03-01-2034 SEDOL: BS4CSJ2	170,000.000	169,719.50	173,290.90
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	135,000.000	113,682.65	103,443.11
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	1,100,000.000	1,098,130.00	924,774.10
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	30,000.000	23,355.65	22,331.76
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	490,000.000	475,816.20	403,977.47
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	200,000.000	199,226.00	163,696.57
CSX CORP 3.95% DUE 05-01-2050 SEDOL: BWX8CF3	2,715,000.000	2,360,991.15	2,103,778.48
CSX CORP 4.4 DUE 03-01-2043 REG SEDOL: B6Z3ZB1	2,150,000.000	2,109,604.57	1,860,816.44
CSX CORP 4.9% 03-15-2055 SEDOL: BMZLFW8	395,000.000	394,506.25	353,983.88
CSX CORP 5.5% DUE 04-15-2041 SEDOL: B89GDM7	1,425,000.000	1,681,166.25	1,417,627.61
CSX CORP 6.22 DUE 04-30-2040 SEDOL: B3LFCL9	500,000.000	639,490.00	535,278.39
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	2,335,000.000	2,675,690.32	2,038,494.91

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CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015 SEDOL: B3V46L4	517,342.890	605,322.32	515,243.60
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	160,000.000	145,376.00	125,500.63
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	5,200,000.000	5,146,819.45	4,496,988.81
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,895,000.000	1,884,527.56	1,562,833.01
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	45,000.000	48,476.08	37,885.57
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49	909,462.040	1,025,200.27	936,044.70
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	120,000.000	120,134.40	112,882.79
CVS PASS THRU TR 5.88 DUE 01-10-2028 REG SEDOL: BD5MF62	58,047.350	60,791.89	58,198.36
DARTMOUTH-HITCHCOC 4.178% 08-01-2048 SEDOL: BG04CD0	75,000.000	75,099.75	56,338.89
DEFAULTED TROPICANA ENTMT LLC / TROPICANA FIN 9.625% 12-31-2040 SEDOL: B29HRH1	15,000.000	16.88	15,000.00
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	3,400,000.000	3,388,712.00	2,503,536.04
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	74,000.000	95,289.80	94,360.99
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	700,000.000	820,750.00	715,040.14
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,000,000.000	1,095,426.84	832,177.67
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	605,000.000	650,606.75	560,261.19
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	2,670,000.000	2,819,362.25	2,666,130.26
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	2,500,000.000	1,924,900.00	1,939,983.28
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	175,000.000	160,073.07	132,374.30

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DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	945,000.000	941,593.95	888,547.78
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	280,000.000	280,245.60	262,925.81
DISCOVER BANK 2.7% DUE 02-06-2030 SEDOL: BK5BPG8	1,300,000.000	1,297,283.00	1,147,319.75
DISCOVERY FIXED 3.45% DUE 03-15-2025 CUSIP: 25470DAK5	1,400,000.000	1,244,096.00	1,394,911.98
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	1,650,000.000	1,751,294.77	1,478,620.39
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	1,025,000.000	1,145,117.21	1,007,583.51
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	415,000.000	418,767.75	333,059.81
DOLLAR TREE INC 3.375% 12-01-2051 CUSIP: 256746AK4	340,000.000	339,615.80	215,895.38
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL: BMGQVR9	480,000.000	479,577.60	353,798.60
DOMINION ENERGY 4.6% DUE 03-15-2049 SEDOL: BJ5JG73	435,000.000	580,977.30	358,828.83
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	15,000.000	12,858.30	12,741.09
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	25,000.000	23,724.25	25,709.95
DOMINION RES INC 7% DUE 06-15-2038 SEDOL: B39ZDT6	940,000.000	1,375,859.20	1,047,013.32
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	3,040,000.000	3,201,593.75	2,723,331.11
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	4,400,000.000	4,315,435.00	3,611,745.54
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL: BQ72LX0	1,805,000.000	1,854,510.75	1,989,673.92
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	364,000.000	374,071.62	365,203.97
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	890,000.000	920,720.35	887,245.21

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DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	550,000.000	549,686.50	440,564.40
DTE ENERGY CO 5.1% 03-01-2029 SEDOL: BPGLSN0	1,900,000.000	1,895,858.00	1,904,188.28
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BM928K6	2,760,000.000	2,705,196.40	1,946,216.84
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	1,400,000.000	1,394,918.00	1,347,352.23
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	895,000.000	895,237.23	657,746.69
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	1,155,000.000	988,820.05	780,548.86
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	2,945,000.000	2,803,765.15	2,170,633.92
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	125,000.000	106,228.75	93,187.58
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9	100,000.000	72,063.00	77,341.63
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	650,000.000	646,327.50	633,755.01
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	3,470,000.000	3,414,927.61	3,032,973.49
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	1,615,000.000	1,629,967.34	1,295,069.68
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	1,750,000.000	1,641,604.00	1,660,931.21
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	530,000.000	520,258.55	519,494.66
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	90,000.000	70,359.30	68,885.64
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	3,005,000.000	1,891,300.35	1,869,728.97
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	465,000.000	466,428.36	439,246.79
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000 SEDOL: BNNL6V3	1,900,000.000	1,886,401.01	1,611,402.29

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EBAY INC 3.65% DUE 05-10-2051 BEO SEDOL: BMGH020	1,400,000.000	1,399,384.00	1,206,923.31
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	420,000.000	418,971.00	255,541.36
EL PASO ELEC CO 5% DUE 12-01-2044 SEDOL: BSTLMX6	930,000.000	984,661.70	797,445.04
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	100,000.000	122,404.00	112,584.87
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	345,000.000	343,737.30	307,547.29
ELEVANCE HEALTH INC 5.65% DUE 06-15-2054 SEDOL: BSWYK61	490,000.000	488,015.50	470,255.03
ELEVANCE HEALTH INC 5.7% DUE 02-15-2055 SEDOL: BQPCQF9	810,000.000	805,569.30	781,719.82
ELEVANCE HEALTH INC 5.85% DUE 11-01-2064 SEDOL: BT25B35	1,540,000.000	1,535,503.20	1,489,928.82
ELI LILLY & CO 4.95% DUE 02-27-2063 SEDOL: BQMRY20	200,000.000	197,290.00	179,742.82
ELI LILLY & CO 5.2% DUE 08-14-2064 SEDOL: BSLSJZ6	625,000.000	624,787.50	582,593.31
ELI LILLY AND COMPANY 5.0% DUE 02-09-2054 SEDOL: BSHRLF1	485,000.000	482,240.35	446,017.51
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	75,000.000	68,650.50	71,876.13
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	475,000.000	472,070.23	420,702.72
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	550,000.000	526,839.50	543,456.18
ENERGY TRANSFER L P 6.55% DUE 12-01-2033 SEDOL: BR3TGZ9	1,200,000.000	1,198,632.00	1,277,514.71
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	5,000,000.000	4,783,935.00	4,709,460.65
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	1,750,000.000	1,548,005.30	1,534,179.10
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	2,230,000.000	2,223,530.00	2,191,805.37

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ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGZW3	2,110,000.000	2,038,978.98	2,049,215.82
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	1,975,000.000	2,069,884.49	1,982,359.93
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	1,600,000.000	1,652,352.00	1,701,644.10
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	864,000.000	927,789.90	835,692.10
ENLINK MIDSTREAM 4.85% DUE 07-15-2026 SEDOL: BD86G80	1,000,000.000	998,590.00	997,877.09
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	2,100,000.000	2,099,601.00	1,889,168.82
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL: BP6MJ63	2,900,000.000	2,883,354.00	2,595,930.01
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	3,500,000.000	3,487,225.00	3,123,273.09
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	2,815,000.000	2,911,022.97	2,543,588.57
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	35,000.000	29,573.60	28,119.38
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	1,130,000.000	1,140,933.40	973,865.75
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	2,120,000.000	1,771,938.40	1,670,478.93
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	548,000.000	523,712.45	467,739.31
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	3,785,000.000	3,733,716.87	3,387,838.93
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	590,000.000	583,536.55	516,061.37
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	2,206,000.000	2,279,677.38	2,035,118.89
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	725,000.000	812,993.25	724,955.92
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	60,000.000	43,690.80	39,517.23

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EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	530,000.000	527,555.90	519,724.02
EQUINIX INC 1.45% DUE 05-15-2026 BEO SEDOL: BMF4F05	1,300,000.000	1,298,128.00	1,243,297.68
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	800,000.000	786,112.00	504,930.34
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL: BM9XD71	1,725,000.000	1,311,266.50	1,064,110.89
EVERSOURCE ENERGY 3.375% 03-01-2032 SEDOL: BNQSGF5	800,000.000	798,376.00	700,628.51
EXELON CORP 4.1% DUE 03-15-2052 SEDOL: BKQN9J4	1,100,000.000	1,099,230.00	837,514.34
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	10,000.000	11,681.17	8,332.42
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	195,000.000	249,937.42	164,701.16
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	800,000.000	740,668.00	772,378.18
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	1,500,000.000	1,494,090.00	1,322,967.87
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	1,900,000.000	1,878,340.00	1,591,841.00
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	1,150,000.000	1,142,582.50	900,474.82
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	2,711,000.000	2,708,023.04	2,260,879.66
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	350,000.000	443,869.66	320,843.58
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	715,000.000	671,340.43	609,801.27
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL: BH3W5T5	845,000.000	699,643.10	708,351.78
FISERV INC 3.2% DUE 07-01-2026 SEDOL: BKF0BV2	1,700,000.000	1,699,881.00	1,662,752.17
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	3,030,000.000	2,696,827.20	2,382,763.28

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FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	1,080,000.000	970,374.86	845,663.53
FMC CORP 3.45% DUE 10-01-2029 SEDOL: BJYGNT6	1,500,000.000	1,499,985.00	1,373,933.42
FMC CORP 4.5% DUE 10-01-2049 SEDOL: BJYGNS5	1,250,000.000	1,049,467.50	953,093.94
FMC CORP 6.375% 05-18-2053 SEDOL: BNDT811	3,619,000.000	3,451,983.26	3,570,566.71
FMR LLC 6.5% DUE 12-14-2040 SEDOL: BG88DR5	4,550,000.000	5,686,863.00	4,954,686.65
FORD MTR CO DEL 4.346% DUE 12-08-2026 SEDOL: BYPL1T1	2,200,000.000	2,200,000.00	2,165,595.34
FORD MTR CR CO LLC 4.389% DUE 01-08-2026 SEDOL: BD0SY80	1,200,000.000	1,168,428.00	1,190,386.55
FORD MTR CR CO LLC 5.8% 03-08-2029 SEDOL: BPBJXX4	500,000.000	499,615.00	500,357.33
FORTIVE CORP 4.3% DUE 06-15-2046 SEDOL: BF1XM51	113,000.000	120,837.80	90,876.71
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	2,300,000.000	2,001,764.18	2,170,992.82
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	305,000.000	305,000.00	328,207.11
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4	1,320,000.000	1,204,454.10	1,215,795.21
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	800,000.000	799,416.00	705,785.47
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	1,390,000.000	1,631,212.02	1,459,447.03
GEORGETOWN UNIV 5.215% 10-01-2118 SEDOL: BJ791C1	465,000.000	465,000.00	407,549.04
GEORGIA PAC CORP 8.875% DUE 05-15-2031 SEDOL: 2755159	1,900,000.000	2,606,097.00	2,298,816.97
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	1,350,000.000	1,343,938.50	936,745.32
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	615,000.000	560,660.84	493,546.63

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GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	485,000.000	481,591.65	416,133.38
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	1,700,000.000	1,692,979.00	1,499,290.21
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	280,000.000	254,640.40	250,834.82
GILEAD SCIENCES 5.1% DUE 06-15-2035 SEDOL: BTPH0N1	1,505,000.000	1,498,964.95	1,482,270.06
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO SEDOL: BP6L0F6	1,300,000.000	1,297,829.00	1,300,227.15
GLP CAP L P / GLP 5.25% DUE 06-01-2025 SEDOL: BG08VZ7	2,400,000.000	2,451,552.00	2,399,448.00
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	315,000.000	315,916.65	234,639.18
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	2,095,000.000	1,852,872.84	1,457,138.97
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	3,435,000.000	3,365,037.50	2,506,341.05
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	3,340,000.000	3,138,432.40	2,829,320.65
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	3,220,000.000	3,166,873.06	2,841,264.37
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 SEDOL: BMGDC77	1,300,000.000	1,300,000.00	1,284,894.78
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	2,800,000.000	2,800,000.00	2,681,438.82
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	4,440,000.000	4,488,247.00	4,291,806.56
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	2,330,000.000	2,346,342.23	2,063,968.69
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	120,000.000	108,490.80	106,169.04
GOLDMAN SACHS 5.851% 04-25-2035 SEDOL: BSCB6G4	700,000.000	700,000.00	713,582.13
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,360,000.000	1,819,948.00	1,461,783.16

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HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	695,000.000	697,264.61	606,018.82
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	1,450,000.000	1,449,550.50	1,295,839.89
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	200,000.000	268,066.00	233,835.91
HARTFORD FINL SVCS 5.95% DUE 10-15-2036 SEDOL: BG48WM7	140,000.000	160,834.80	143,978.77
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	290,000.000	289,715.80	225,956.26
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	4,998,000.000	4,630,334.58	3,238,282.93
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	850,000.000	842,231.00	774,593.48
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	1,500,000.000	1,450,770.00	1,415,827.07
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	335,000.000	352,021.04	335,745.50
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	400,000.000	367,128.00	406,028.74
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL: BB0RD53	300,000.000	373,958.00	321,092.42
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	230,000.000	226,908.80	130,401.68
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	304,000.000	321,243.93	203,854.31
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	400,000.000	436,168.00	311,926.24
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	425,000.000	426,717.00	359,712.72
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	1,055,000.000	1,146,945.32	880,715.01
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	540,000.000	609,155.49	461,827.93
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	640,000.000	635,521.10	613,884.02

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HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	105,000.000	103,208.70	100,807.41
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77	1,090,000.000	1,092,441.60	1,068,845.16
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	3,440,000.000	3,432,260.00	3,227,150.58
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 CUSIP: 44107TBC9	1,000,000.000	993,210.00	979,151.09
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	435,000.000	425,775.90	410,241.73
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	115,000.000	119,697.75	97,784.75
HUNTINGTON INGALLS INDS INC 5.353% 01-15-2030 SEDOL: BTPHOC0	300,000.000	299,958.00	300,573.59
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPHOS6	900,000.000	899,856.00	898,385.80
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8	1,750,000.000	1,742,930.00	1,659,533.44
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1	910,000.000	904,858.50	840,906.19
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	135,000.000	135,000.00	84,656.09
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 SEDOL: BFZPKG0	105,000.000	104,424.60	83,375.88
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	705,000.000	635,784.06	605,439.19
INGERSOLL-RAND 4.3% DUE 02-21-2048 SEDOL: BF2J270	100,000.000	96,327.00	82,727.40
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	255,000.000	257,203.80	145,580.14
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	95,000.000	95,621.29	60,621.64
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	370,000.000	367,561.70	198,005.95
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,185,000.000	1,146,352.17	708,471.41

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INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,385,000.000	1,094,184.30	914,398.13
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	85,000.000	74,813.20	65,763.44
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	930,000.000	886,371.89	735,378.30
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	125,000.000	124,722.50	97,648.03
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	4,324,000.000	4,182,117.76	3,829,658.14
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	380,000.000	374,718.00	339,672.16
INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG SEDOL: BMTQL43	8,100,000.000	8,064,279.00	6,411,550.95
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	215,000.000	214,052.80	150,321.57
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	875,000.000	850,967.37	508,722.73
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	140,000.000	144,361.00	127,331.15
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	2,400,000.000	2,365,944.00	1,929,508.06
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052 SEDOL: BPLNYL1	650,000.000	640,952.00	579,166.52
INTERSTATE PWR & LT CO 5.45% 09-30-2054 SEDOL: BP4YH12	600,000.000	597,678.00	568,256.33
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	250,000.000	166,772.50	157,770.62
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	620,000.000	619,882.20	423,633.79
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	310,000.000	307,433.20	304,026.55
ITC HLDGS CORP 5.3% DUE 07-01-2043 SEDOL: BBTPVX2	670,000.000	825,648.80	616,535.15
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	360,000.000	358,912.80	366,199.74

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JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	3,000,000.000	1,979,550.00	2,260,937.16
JERSEY CENT PWR & 6.15% DUE 06-01-2037 SEDOL: B2B0FC9	664,000.000	793,387.04	694,683.21
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	140,000.000	139,069.00	93,145.64
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	3,300,000.000	3,270,729.00	1,891,415.03
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	1,190,000.000	1,122,312.32	995,523.07
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	680,000.000	680,000.00	653,050.96
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	10,365,000.000	8,241,991.25	8,593,008.51
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	350,000.000	376,364.00	259,702.68
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	315,000.000	315,000.00	231,516.52
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	1,605,000.000	1,428,207.01	1,101,418.19
JPMORGAN CHASE & CO 3.702% 05-06-2030 CUSIP: 46647PBD7	3,185,000.000	3,185,000.00	3,015,713.68
JPMORGAN CHASE & CO 3.782% 02-01-2028 CUSIP: 46625HRY8	2,000,000.000	2,000,000.00	1,957,737.76
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	5,985,000.000	5,654,365.75	5,110,329.95
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	2,108,000.000	2,107,495.94	1,622,785.92
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	1,810,000.000	2,073,783.01	1,416,371.07
JPMORGAN CHASE & CO 4.005% 04-23-2029 CUSIP: 46647PAR7	800,000.000	787,648.00	775,778.35
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	2,625,000.000	2,657,348.01	2,072,527.96
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	105,000.000	108,884.59	87,007.36

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JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9	100,000.000	100,000.00	98,049.45
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	500,000.000	500,000.00	488,732.39
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	365,000.000	365,000.00	351,612.21
JPMORGAN CHASE & CO 5.012% 01-23-2030 CUSIP: 46647PEB8	2,000,000.000	2,000,000.00	1,997,993.54
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	230,000.000	279,459.77	227,162.27
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	1,905,000.000	1,905,000.00	1,884,670.64
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	4,355,000.000	4,370,180.00	4,254,642.47
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	1,900,000.000	1,899,221.00	1,932,442.92
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	490,000.000	493,073.93	501,356.86
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	310,000.000	310,000.00	308,579.28
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	2,000,000.000	2,006,380.00	2,000,880.16
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	6,280,000.000	4,893,743.60	4,258,500.03
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,800,000.000	1,800,000.00	1,902,711.13
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	585,000.000	585,000.00	414,432.40
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	2,255,000.000	2,257,363.39	1,466,698.57
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	405,000.000	464,564.75	330,674.03
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042 SEDOL: B7XL9F6	250,000.000	282,667.50	231,430.69
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	395,000.000	392,464.10	366,684.87

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KENVUE INC 5.1% 03-22-2043 SEDOL: BQS8YC7	380,000.000	379,008.20	364,872.86
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	265,000.000	263,145.00	245,300.28
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGNVJ2	610,000.000	610,000.00	405,454.14
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	900,000.000	749,442.00	783,307.67
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	2,100,000.000	1,995,050.00	1,917,821.93
KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL: BG48YC1	110,000.000	135,649.80	110,719.98
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	4,000,000.000	4,384,368.00	4,090,146.00
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	1,275,000.000	1,410,575.75	1,333,680.89
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	700,000.000	797,329.00	759,128.17
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	215,000.000	200,918.95	184,053.99
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	580,000.000	517,580.55	469,673.64
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	210,000.000	206,371.20	189,936.41
KROGER CO 5 DUE 04-15-2042 REG SEDOL: B6ZH8X6	190,000.000	217,208.00	171,723.00
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	140,000.000	139,423.20	132,028.57
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	730,000.000	726,751.50	687,580.76
LAMAR MEDIA CORP SR NT 3.625% 01-15-2031 SEDOL: BNLXVW7	575,000.000	488,469.75	506,060.38
LAMAR MEDIA CORP 4.875% 01-15-2029 SEDOL: BLR6WM3	35,000.000	37,352.35	33,624.22
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	1,510,000.000	1,242,328.80	1,100,315.02

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LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	160,000.000	159,216.00	148,470.64
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	1,155,000.000	1,153,625.55	1,057,565.01
LINCOLN NATL CORP 7% DUE 06-15-2040 SEDOL: B6686G7	500,000.000	637,200.00	546,942.54
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	5,545,000.000	5,327,886.15	4,399,491.83
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVGHI	125,000.000	124,726.25	117,814.42
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	395,000.000	393,732.05	367,332.08
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	700,000.000	729,889.75	713,417.49
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	385,000.000	257,668.95	241,558.03
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	895,000.000	818,339.25	706,165.94
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	1,630,000.000	1,626,515.70	1,705,596.18
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	290,000.000	289,617.20	284,373.94
LOWES COS INC FIXED 5.8% DUE 09-15-2062 SEDOL: BPMQ8K6	1,200,000.000	1,190,928.00	1,161,856.68
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	780,000.000	700,436.31	606,107.27
LOWES COS INC 4.25% DUE 09-15-2044 SEDOL: BQQLW68	31,000.000	35,803.14	24,025.10
LOWES COS INC 5.85% 04-01-2063 SEDOL: BN7JPV6	1,720,000.000	1,699,471.80	1,685,374.78
LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL: BLSP7X5	905,000.000	887,212.70	822,334.86
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	30,000.000	30,834.30	22,388.57
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	2,000.000	2,111.50	1,345.28

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LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	1,000,000.000	893,431.75	788,835.41
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	215,000.000	215,052.65	144,776.62
MA INST TECH 3.885% DUE 07-01-2116 CUSIP: 575718AF8	1,445,000.000	1,445,000.00	1,013,974.58
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	675,000.000	583,868.25	571,742.69
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042 SEDOL: B7KGR83	250,000.000	283,115.00	187,520.08
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	1,200,000.000	1,239,624.00	996,855.36
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	280,000.000	332,144.92	290,286.51
MARKEL CORP 4.3% 11-01-2047 SEDOL: BF00112	600,000.000	551,166.00	470,071.76
MARKEL CORP 5% DUE 03-30-2043 SEDOL: B97KW76	95,000.000	95,944.30	83,785.61
MARKEL GROUP INC 5% DUE 04-05-2046 SEDOL: BYZCF03	280,000.000	277,079.60	245,219.46
MARKEL GROUP INC 6.0% 05-16-2054 SEDOL: BNSP223	295,000.000	293,940.95	293,033.79
MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027 SEDOL: BMDQF92	1,200,000.000	1,189,536.00	1,209,693.00
MARRIOTT INTL INC 3.75% DUE 03-15-2025 SEDOL: BDZW7Q6	2,600,000.000	2,610,146.00	2,593,434.32
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	665,000.000	650,449.85	615,859.43
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	1,545,000.000	1,542,373.50	1,508,793.39
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	2,030,000.000	2,020,235.70	1,948,259.45
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	710,000.000	695,842.60	670,788.78
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL: BMW4QC7	2,000,000.000	1,996,220.00	1,754,901.10

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MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	350,000.000	346,685.50	226,491.85
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	60,000.000	59,745.60	46,499.02
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21	100,000.000	67,026.00	64,581.78
MAYO CLINIC 3.774% DUE 11-15-2043 SEDOL: B8DWSJ3	750,000.000	785,151.90	617,730.19
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	400,000.000	429,574.70	333,915.78
MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL: B831BL3	625,000.000	616,145.57	479,323.96
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	825,000.000	820,586.25	693,161.78
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	1,345,000.000	1,427,776.60	1,167,453.15
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571	370,000.000	365,763.50	292,709.55
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	1,400,000.000	1,441,391.00	1,260,379.12
MEM 4.2% DUE 07-01-2055 SEDOL: BVFB1T0	725,000.000	722,368.25	582,689.98
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	710,000.000	712,075.30	647,163.86
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	107,000.000	64,788.21	64,964.19
MERCK & CO INC 4.15% DUE 05-18-2043 SEDOL: B9D69N3	375,000.000	321,795.00	314,405.94
MERCK & CO INC 4.9% 05-17-2044 SEDOL: BP487L4	490,000.000	487,074.70	452,894.09
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	2,070,000.000	2,060,954.10	1,896,705.38
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	1,300,000.000	1,297,634.00	1,107,635.30
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	1,550,000.000	1,543,815.50	1,502,001.56

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META PLATFORMS INC 5.55% CUSIP: 30303M8W5	2,130,000.000	2,120,798.40	2,085,307.22
META PLATFORMS INC 5.6% DUE CUSIP: 30303M8Q8	1,315,000.000	1,311,175.30	1,317,271.65
META PLATFORMS INC 5.75% SEDOL: BQPF885	390,000.000	388,837.80	394,480.07
METLIFE INC 5.25% DUE SEDOL: BQ0N1M9	1,600,000.000	1,587,136.00	1,500,245.74
METLIFE INC 6.4% SEDOL: B1L8RP3	4,500,000.000	4,683,060.00	4,586,283.00
MICROSOFT CORP SR NT 2.5% SEDOL: BT3CPZ5	725,000.000	453,088.75	439,415.95
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	4,679,000.000	3,768,092.64	2,888,135.07
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	2,714,000.000	1,963,387.82	1,595,793.11
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	5,994,000.000	5,125,425.74	3,973,392.51
MICROSOFT CORP 3.041% SEDOL: BMFPF53	621,000.000	458,638.81	397,674.28
MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2	761,000.000	728,839.82	663,606.98
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	1,400,000.000	1,398,376.00	1,425,944.24
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,355,000.000	1,672,747.50	1,426,200.74
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	580,000.000	608,645.45	463,566.56
MOODY'S CORPORATION 4.875% CUSIP: 615369AQ8	1,000,000.000	983,280.00	890,284.12
MORGAN STANLEY FIXED 3.217% DUE CUSIP: 61772BAC7	1,000,000.000	760,390.00	740,919.64
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	785,000.000	785,000.00	758,181.13
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	3,865,000.000	3,865,000.00	3,161,980.66

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MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	480,000.000	361,588.80	390,484.83
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDZF9	3,170,000.000	3,175,068.50	2,656,425.29
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	230,000.000	230,045.24	140,712.16
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	3,585,000.000	3,420,004.92	3,050,191.14
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7	1,300,000.000	1,378,208.00	1,265,614.81
MORGAN STANLEY 5.173% 01-16-2030 CUSIP: 61747YFK6	2,000,000.000	2,000,000.00	2,003,291.18
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	1,500,000.000	1,500,000.00	1,476,525.36
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	5,740,000.000	5,818,121.40	5,647,965.13
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	2,000,000.000	2,000,000.00	1,986,538.08
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	1,900,000.000	1,900,000.00	1,939,649.71
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	465,000.000	465,298.17	467,181.98
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	570,000.000	575,086.08	571,554.30
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	5,140,000.000	5,510,384.85	5,560,357.37
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	550,000.000	609,318.26	490,269.77
MPLX LP SR NT 4.95% 03-14-2052 SEDOL: BPJHGG4	4,095,000.000	3,611,573.73	3,447,435.99
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,960,000.000	1,933,967.79	1,708,809.77
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	300,000.000	296,916.00	275,820.66
MSCI INC SR NT 144A 3.625% 11-01-2031 SEDOL: BP0V944	440,000.000	377,300.00	394,137.35

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MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	2,900,000.000	2,857,067.39	2,403,417.66
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	1,010,000.000	1,132,209.80	851,292.07
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	655,000.000	657,001.85	661,476.61
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	480,000.000	479,289.20	489,184.29
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL: BM8MRT9	1,700,000.000	1,698,963.00	1,463,877.07
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP: 637432NT8	625,000.000	746,797.50	505,847.78
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052 SEDOL: BPX3KP5	145,000.000	145,000.00	126,856.41
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	1,000,000.000	995,080.00	734,622.82
NEW YORK & 3.954% DUE 08-01-2119 SEDOL: BK5WMP9	125,000.000	134,817.50	84,935.32
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	1,675,000.000	1,624,792.92	1,668,156.89
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL: BJYRXM2	1,900,000.000	1,889,165.69	1,836,210.20
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9	165,000.000	163,967.10	127,367.27
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	80,000.000	93,287.83	65,476.17
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	1,121,000.000	1,155,448.33	1,045,025.54
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	565,000.000	561,276.65	552,225.66
NISOURCE INC 5.0% 06-15-2052 SEDOL: BP9LNY3	550,000.000	536,001.10	487,493.80
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	660,000.000	598,229.50	553,739.75
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	265,000.000	257,619.75	252,658.92

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NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	482,000.000	365,414.49	305,249.51
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDQLQK3	627,000.000	566,842.99	482,562.47
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDQLQC5	200,000.000	156,196.00	153,707.09
NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL: B8HY550	1,580,000.000	1,579,952.60	1,270,307.63
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	84,000.000	87,260.88	76,698.93
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	268,000.000	262,956.24	160,186.39
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SEDOL: BD72XQ6	680,000.000	650,866.00	502,988.76
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	305,000.000	300,434.15	293,609.74
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLMYS4	155,000.000	152,010.05	99,332.82
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SEDOL: B8KCXG8	2,110,000.000	2,134,289.90	1,603,570.02
NORTHN STS PWR CO 4.125% DUE 05-15-2044 SEDOL: BMM2784	300,000.000	326,613.00	245,877.46
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL: BVFMJ22	1,800,000.000	1,677,240.00	1,408,574.43
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	1,485,000.000	1,479,267.90	1,381,300.94
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	500,000.000	499,735.00	477,848.69
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	390,000.000	358,726.55	306,399.92
NORTHWESTERN UNIV 2.64% DUE 12-01-2050 SEDOL: BLB6SV0	100,000.000	67,648.00	62,207.76
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	300,000.000	300,000.00	274,565.83
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 SEDOL: BKTHBW0	140,000.000	136,796.80	88,950.85

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NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	980,000.000	979,372.80	866,336.44
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	25,000.000	24,950.00	20,689.11
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	575,000.000	528,395.95	427,924.60
NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	2,100,000.000	2,275,392.00	1,895,617.56
NYU HOSPS CTR 4.784% DUE 07-01-2044 SEDOL: BD3DYF9	95,000.000	103,725.75	85,748.04
NYU HOSPS CTR 5.75% DUE 07-01-2043 SEDOL: BCJSQG6	1,000,000.000	1,139,836.63	1,019,008.72
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	1,000,000.000	722,337.11	670,419.47
O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034 SEDOL: BQB3RG4	485,000.000	483,942.70	470,831.31
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	4,709,000.000	4,856,309.98	4,641,448.45
OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWGQY5	750,000.000	746,670.00	615,142.28
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	705,000.000	675,202.52	621,438.00
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	235,000.000	231,540.80	242,388.93
OH EDISON CO 6.875 DUE 07-15-2036 BEO SEDOL: B17P026	360,000.000	452,676.25	397,177.93
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	600,000.000	595,608.00	460,829.07
OHIO PWR CO 5.0% 06-01-2033 SEDOL: BQB7DR9	930,000.000	925,610.40	899,612.43
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	200,000.000	196,521.00	196,649.99
OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025 SEDOL: BYV6W08	2,168,000.000	2,139,228.09	2,167,219.63
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SEDOL: BMCQG90	3,000,000.000	2,833,110.00	2,847,261.63

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ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	300,000.000	294,237.00	177,161.99
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	360,000.000	310,438.80	301,904.63
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL: BPX1TS5	1,200,000.000	1,194,408.00	1,073,648.21
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	240,000.000	228,708.00	184,592.04
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	175,000.000	178,155.25	146,093.53
ONE GAS INC 4.658% DUE 02-01-2044 SEDOL: BSKRSL3	210,000.000	217,062.10	183,808.37
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	565,000.000	564,667.00	443,961.90
ONEOK INC NEW 4.2% 03-15-2045 SEDOL: BSNW019	1,100,000.000	1,099,615.00	827,820.98
ONEOK INC NEW 4.2% 12-01-2042 SEDOL: BKPJH00	380,000.000	335,604.60	293,891.90
ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	1,100,000.000	1,096,557.00	1,070,774.60
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	760,000.000	615,463.90	593,481.10
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	95,000.000	87,481.58	80,444.59
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BQTY4G8	2,600,000.000	2,591,654.00	2,487,583.05
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	1,089,000.000	964,441.96	960,405.15
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	1,200,000.000	1,199,712.00	1,235,135.36
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	50,000.000	47,115.50	54,350.27
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	4,010,000.000	3,998,731.90	3,774,954.73
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	695,000.000	692,901.10	652,984.23

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ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	895,000.000	960,488.60	942,094.84
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	2,275,000.000	2,257,056.80	2,267,531.24
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	320,000.000	319,392.00	319,603.40
ONEOK PARTNERS L P 6.85% DUE 10-15-2037 SEDOL: B2830T3	375,000.000	405,189.47	403,999.65
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	1,100,000.000	845,383.00	858,623.27
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	1,615,000.000	1,423,610.85	1,163,056.35
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	1,855,000.000	1,868,447.35	2,081,706.32
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	3,735,000.000	3,395,270.70	2,924,479.86
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	4,216,000.000	3,710,929.76	2,956,347.35
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	1,880,000.000	1,781,036.20	1,570,981.37
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	1,405,000.000	1,185,592.77	1,041,543.94
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWMTM334	1,755,000.000	1,578,637.95	1,385,623.04
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWMTM356	6,050,000.000	6,038,042.50	4,742,333.09
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	2,200,000.000	2,208,491.13	1,857,350.59
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	2,051,000.000	1,811,770.93	1,580,095.14
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	1,145,000.000	1,076,998.53	873,514.50
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	1,875,000.000	2,429,606.25	1,807,017.02
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	445,000.000	447,021.40	333,165.09

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OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	475,000.000	353,148.25	327,391.18
OVINTIV INC 6.25% 07-15-2033 SEDOL: BNRR156	2,300,000.000	2,371,507.00	2,355,349.32
OWENS CORNING NEW 7% DUE 12-01-2036 SEDOL: B1YY1F6	817,000.000	936,571.94	907,673.64
PA ELEC CO 3.25% DUE 03-15-2028 SEDOL: BF58H13	700,000.000	699,006.00	664,253.70
PA ELEC CO 6.15% DUE 10-01-2038 SEDOL: B4TXGF4	2,950,000.000	3,585,784.00	3,053,475.14
PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026 SEDOL: BD6R3M8	1,600,000.000	1,653,725.00	1,564,315.41
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	1,100,000.000	1,156,111.00	1,080,628.86
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 SEDOL: BMTC709	1,650,000.000	1,494,980.64	1,637,127.89
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	600,000.000	637,572.00	595,744.23
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028 SEDOL: BMTC710	550,000.000	707,802.61	526,290.25
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	4,762,000.000	4,503,941.38	4,114,808.62
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP: 694308JM0	1,900,000.000	2,139,260.00	1,838,858.61
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	3,431,000.000	3,290,638.80	2,974,708.19
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	2,120,000.000	1,550,955.08	1,588,267.58
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	815,000.000	589,566.56	559,394.25
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	800,000.000	625,824.00	652,716.70
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027 SEDOL: BG88F02	500,000.000	498,520.00	477,277.33
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	560,000.000	576,045.85	418,781.02

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PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	1,138,000.000	1,117,232.70	857,684.47
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL: BYZKM62	1,900,000.000	2,024,070.00	1,503,545.92
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	140,000.000	106,493.70	116,173.26
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	1,115,000.000	923,398.95	952,763.95
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	434,000.000	429,543.88	389,401.25
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	120,000.000	117,164.45	130,050.71
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	913,000.000	894,846.50	996,452.31
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	2,300,000.000	2,347,932.00	1,730,122.77
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	130,000.000	129,619.26	101,014.79
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXCMN8	300,000.000	224,829.00	231,788.80
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	2,000,000.000	1,987,980.00	1,947,356.04
PANCANADIAN PETE 7.2% DUE 11-01-2031 SEDOL: B3CTX73	300,000.000	351,822.00	321,983.33
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060 SEDOL: BK8T213	373,000.000	248,421.73	243,327.15
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL: BPBRR70	4,000,000.000	3,342,240.00	3,307,368.20
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	460,000.000	365,387.20	297,852.53
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	325,000.000	324,216.75	308,019.61
PENSKE TRUCK 3.35% DUE 11-01-2029 SEDOL: BKVC2G4	1,400,000.000	1,393,756.00	1,295,324.37
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	840,000.000	837,858.00	813,905.07

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PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	1,000,000.000	996,700.00	922,529.59
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL: BJ1G667	760,000.000	655,142.80	641,678.65
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	420,000.000	417,391.80	291,148.35
PFIZER INC 4.1% 09-15-2038 SEDOL: BFYOKD3	2,400,000.000	2,395,416.00	2,096,777.21
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	830,000.000	813,400.00	780,269.82
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	2,785,000.000	2,775,070.65	2,611,770.27
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	830,000.000	813,873.10	763,137.32
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	950,000.000	949,997.91	942,317.26
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	1,225,000.000	1,083,573.75	1,065,373.95
PG&E WILDFIRE 4.722% DUE 06-01-2039 SEDOL: BMG3WS8	300,000.000	299,981.13	286,649.59
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	595,000.000	581,219.80	571,901.57
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	1,690,000.000	1,747,124.98	1,454,751.48
PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL: BNM6J09	480,000.000	333,969.60	309,706.48
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BYM9466	4,400,000.000	4,156,666.80	3,738,002.88
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BK7ZSP8	200,000.000	161,286.00	165,172.67
PPL ELEC UTILS 4.15% DUE 10-01-2045 SEDOL: BYWWQ92	250,000.000	253,922.50	205,853.43
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 SEDOL: BMCN3J0	1,625,000.000	1,625,000.00	1,247,621.03
PRESIDENT & 3.3% DUE 07-15-2056 SEDOL: BYWY9S8	100,000.000	76,106.00	68,692.46

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PRIN FINL GROUP 4.625% DUE 09-15-2042 SEDOL: B8DRTZ1	960,000.000	988,071.60	846,818.71
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	1,055,000.000	1,013,981.60	985,581.14
PTC INC 3.625% DUE 02-15-2025 SEDOL: BLBL7B8	800,000.000	800,000.00	797,843.84
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SEDOL: B7V8P28	388,000.000	385,897.04	296,841.57
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL: BMH3RJ3	2,500,000.000	2,155,600.00	2,069,837.73
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	285,000.000	282,999.30	264,935.18
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	9,000.000	10,547.37	6,900.98
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	250,000.000	252,525.00	195,292.42
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	170,000.000	180,557.00	139,792.11
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	215,000.000	216,047.05	143,862.01
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	550,000.000	559,036.50	441,240.79
PUGET SOUND ENERGY 4.3% DUE 05-20-2045 SEDOL: BD3J3P0	175,000.000	235,039.00	143,137.29
PUGET SOUND ENERGY 4.434% DUE 11-15-2041 SEDOL: B469075	1,225,000.000	1,359,961.25	1,002,238.34
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	1,600,000.000	1,600,000.00	1,295,863.36
PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 SEDOL: BKVB302	559,000.000	576,481.25	551,210.39
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	500,000.010	513,750.01	498,904.75
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049 BEO SEDOL: BKWG6S5	635,000.000	676,994.75	466,430.42
PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO SEDOL: BJLCQT8	1,300,000.000	1,295,216.00	1,191,851.01

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PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL: BPCPXJ7	200,000.000	199,348.00	197,082.58
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,700,000.000	1,681,895.00	1,479,076.77
PVTPL AVANTOR 4.625% DUE 07-15-2028 BEO SEDOL: BMVVY70	820,000.000	838,661.35	782,693.27
PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SEDOL: BRT7594	2,000,000.000	1,984,920.00	2,001,006.12
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6.02% DUE 02-20-2030 CUSIP: 05377RHM9	630,000.000	629,752.79	653,118.10
PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO CUSIP: 067316AF6	4,700,000.000	4,685,007.00	4,634,468.75
PVTPL BARINGS CLO LTD SE 18-1A CL A1 FLTG 04-15-2031 CUSIP: 06760GAA9	2,217,477.940	2,144,301.18	2,220,816.57
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	1,300,000.000	1,199,900.00	850,090.53
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	675,000.000	675,000.00	717,521.09
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	7,803,000.000	6,357,585.92	6,287,792.85
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	115,000.000	102,296.34	109,439.80
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	2,280,000.000	2,181,938.60	1,781,273.09
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	2,100,000.000	2,095,212.00	1,736,301.34
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	2,601,000.000	2,340,729.46	2,124,568.20
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	2,300,000.000	2,131,004.28	2,013,777.01
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 SEDOL: BSWW1P1	435,000.000	435,000.00	451,600.01
PVTPL BUILDERS FIRSTSOURCE INC 5.0% DUE 03-01-2030 SEDOL: BKLJ920	550,000.000	588,006.00	522,827.47
PVTPL BXP TRUST SR 2017-GM 2017-GM CL A 3.379% DUE 06-13-2039 SEDOL: BZ18S70	1,700,000.000	1,750,868.25	1,621,235.43

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PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKP082	1,000,000.000	1,000,000.00	825,460.01
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	215,000.000	214,073.35	177,531.57
PVTPL CF HIPPOLYTA ISSUER LLC SER 2020-1CL A2 199.0% 07-15-2060 SEDOL: BLC9PJ5	164,614.100	164,537.20	147,786.09
PVTPL CF INDS INC 4.5% DUE 12-01-2026 SEDOL: BZ124W9	2,500,000.000	2,484,625.00	2,474,386.65
PVTPL CLEAN HBRS INC SR NT 4.875% 07-15-2027 SEDOL: BJR6WN0	850,000.000	892,882.27	832,709.88
PVTPL CMO BAMLL COML MTG SECS TR 2018-PARK MTG CTF CL A FLTG RT 08-10-2038 SEDOL: BPDY575	295,000.000	304,961.86	281,809.40
PVTPL CMO COMM MORTGAGE TRUST SER 20-CX CL D 2.683% DUE 11-20-2046 BEO CUSIP: 12656KAJ6	105,000.000	102,424.76	80,719.40
PVTPL CMO DBGS 2019-1735 MTG TR 3.843% DUE 04-10-2039 BEO CUSIP: 23307EAA9	1,715,000.000	1,766,356.28	1,505,031.69
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 CUSIP: 59981TAC9	270,507.110	272,210.00	260,095.21
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP: 64830NAA9	1,550,793.240	1,559,917.94	1,478,088.64
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	643,219.000	649,454.92	611,876.55
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL: BRYQ9K5	1,405,000.000	1,404,971.90	1,458,974.93
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	3,020,000.000	3,079,047.96	3,211,187.38
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	180,000.000	179,257.59	188,912.11
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	1,800,000.000	2,018,866.00	1,778,366.09
PVTPL COREVEST AMERN FIN 2020-4 TR SER 20-4 CL C 2.25% 12-15-2052 CUSIP: 21873AAJ6	100,000.000	99,998.09	88,068.30
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	251,000.000	233,379.80	201,543.98
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1	1,270,000.000	1,283,524.10	1,178,057.80

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PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4	2,600,000.000	2,565,004.00	2,161,168.44
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	4,291,646.170	4,568,732.62	4,253,713.04
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	1,465,000.000	1,712,783.00	1,507,178.82
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO SEDOL: B4K4RG4	1,200,000.000	1,172,508.00	1,289,209.49
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 SR SECD NT CL A-2 144A SEDOL: BKZ7QK7	201,600.000	201,600.00	186,728.53
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 144A 6.5% DUE 07-01-2027/06-18-2020 BEO SEDOL: BMYXXY3	10,000.000	10,587.50	10,129.68
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO SEDOL: B28HLT2	820,000.000	1,005,713.89	925,166.67
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025 CUSIP: 30212PAS4	703,000.000	703,000.00	703,480.53
PVTPL FAIR ISAAC CORPORATION SR NT 144A 4% DUE 06-15-2028/12-15-2024 BEO SEDOL: BKV3193	998,000.000	988,814.98	941,743.91
PVTPL FIRST CASH INC 5.625% DUE 01-01-2030/12-13-2021 BEO SEDOL: BNNTNW7	315,000.000	315,000.00	303,476.39
PVTPL FIRSTCASH INC 4.625% DUE 09-01-2028/08-26-2020 BEO SEDOL: BKSGZH1	470,000.000	487,537.50	445,463.74
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	1,710,000.000	1,555,876.37	1,638,765.83
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	225,000.000	224,383.50	227,413.94
PVTPL GARTNER INC 4.5% DUE 07-01-2028 BEO SEDOL: BLCC3M3	395,000.000	418,206.25	385,116.02
PVTPL GO DADDY OPER CO LLC/GD FIN CO INC 5.25% 12-01-2027 SEDOL: BJLPZ45	705,000.000	669,750.00	692,503.14
PVTPL GO DADDY OPER CO LLC/GD FIN CO INC3.5% DUE 03-01-2029 BEO SEDOL: BL6LVP5	110,000.000	107,600.00	100,492.54
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	1,890,000.000	1,875,061.00	1,598,269.54
PVTPL GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO SEDOL: BYTX319	1,500,000.000	1,501,779.63	1,494,032.88

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PVTPL HANESBRANDS INC SR 144A 4.875% DUE 05-15-2026/05-06-2016 BEO SEDOL: BZ30506	85,000.000	88,302.55	83,680.26
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	1,175,000.000	1,171,369.25	1,139,279.31
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.8% 04-01-2030 SEDOL: BN7K4W3	1,900,000.000	1,892,343.00	1,939,296.48
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	2,100,000.000	2,097,690.00	1,880,986.42
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040 SEDOL: BLPK766	3,700,000.000	3,699,778.00	2,642,410.06
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	270,000.000	297,548.10	229,734.51
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	900,000.000	895,266.00	632,145.18
PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 SEDOL: BL9ZCX9	1,800,000.000	1,783,800.00	1,243,467.58
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO SEDOL: BPTJKD5	1,570,000.000	1,569,885.79	1,449,782.87
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	795,000.000	813,516.00	606,100.37
PVTPL MARS INC 3.95% 04-01-2044 SEDOL: BJ0CMM4	1,415,000.000	1,428,777.65	1,121,183.98
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	950,000.000	1,011,625.00	955,987.78
PVTPL MONONGAHELA PWR BEO 5.4 DUE 12-15-2043 SEDOL: BGMTTQ5	545,000.000	597,089.63	515,210.34
PVTPL MSCI INC 4.0% DUE 11-15-2029 SEDOL: BJVBH14	900,000.000	900,000.00	848,831.23
PVTPL NARRAGANSETT ELEC CO SR NT 144A 4.17% DUE 12-10-2042 BEO SEDOL: B7T0G23	1,500,000.000	1,532,175.00	1,200,321.29
PVTPL NATIONWIDE MUT INS CO NATIONWIDE MUT INS CO 4.95 DUE 04-22-2044 SEDOL: BLT2LY4	460,000.000	490,057.49	389,837.91
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	295,000.000	436,393.93	375,999.08
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL: BMF6KC8	500,000.000	498,835.00	374,431.95

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PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	1,640,000.000	1,629,979.60	1,194,149.14
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 144A 4.119% DUE 11-28-2042 BEO SEDOL: B99R101	450,000.000	457,353.00	361,646.68
PVTPL NISSAN MTR ACCEP CORP 2% DUE 03-09-2026 BEO SEDOL: BLFF932	6,000,000.000	5,994,300.00	5,759,677.98
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO SEDOL: B7FJTY7	400,000.000	399,304.00	321,403.46
PVTPL NORTONLIFELOCK INC 6.75% DUE 09-30-2027 BEO SEDOL: BNTGM58	375,000.000	375,000.00	380,643.42
PVTPL NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO SEDOL: BLD4DF1	1,800,000.000	1,798,974.00	1,747,835.26
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL: BPLQFF1	175,000.000	174,538.00	171,914.98
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO SEDOL: B8L2KX3	1,700,000.000	1,776,365.00	1,573,242.48
PVTPL PERNOD RICARD INTL FIN LLC 2.75% DUE 10-01-2050/10-01-2020 BEO SEDOL: BLCCPN8	260,000.000	176,776.60	154,531.92
PVTPL PLANET FITNESS MASTER ISSUER L SER 24-1A CLA2 II 6.237% 06-05-2054 CUSIP: 72703PAG8	1,226,925.000	1,226,925.00	1,221,230.47
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	695,000.000	720,562.10	664,935.65
PVTPL SIRIUS XM RADIO INC 4.125% DUE 07-01-2030/06-11-2020 BEO SEDOL: BLFGN11	70,000.000	70,475.80	61,092.33
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	332,930.000	332,930.00	330,841.14
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	230,000.000	229,376.61	191,852.89
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	390,000.000	390,000.00	391,582.46
PVTPL STANDARD INDS INC DEL 3.375% DUE 01-15-2031 BEO SEDOL: BMFNDV9	65,000.000	65,000.00	55,731.64
PVTPL TACO BELL FDG LLC 2021-1 SR SECD NT CL A-2-III 2.542% 08-25-2051 SEDOL: BLH17X4	1,223,212.500	955,109.17	1,011,478.82
PVTPL TAYLOR MORRISON CMNTYS INC 5.75% 01-15-2028 SEDOL: BJX75H2	646,000.000	681,906.25	641,722.91

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PVTPL TAYLOR MORRISON CMNTYS INC SR NT 5.125% DUE 08-01-2030 BEO SEDOL: BMW1DB6	30,000.000	32,374.00	28,708.09
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	465,000.000	502,892.85	415,605.26
PVTPL TOPAZ SOLAR FARMS LLC 4.875% DUE 09-30-2039 BEO CUSIP: 89054XAD7	840,498.000	855,464.58	781,663.14
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO SEDOL: BJHDGC8	131,504.800	132,511.63	134,495.80
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	176,603.100	176,816.64	180,460.69
PVTPL TOWD PT MTG TR 2020-4 2.5% 25/10/2060 2.5% DUE 10-25-2060 BEO SEDOL: BMXYZQ3	640,000.000	662,269.95	515,114.50
PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034 SEDOL: BQ2JQ53	880,000.000	877,861.60	882,713.65
PVTPL WILLIAM CARTER CO SR NT 5.625% 03-15-2027 SEDOL: BHL3SB3	10,000.000	10,000.00	9,915.21
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE 12-05-2050 BEO SEDOL: BMY7YM0	103,425.000	103,425.00	96,683.89
PVTPL WMG ACQUISITION CORP 3.875% DUE 07-15-2030/06-29-2020 BEO SEDOL: BMYXY06	880,000.000	918,125.40	801,850.28
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS CAP SR NT 5.125% DUE 10-01-2029 SEDOL: BKPQND6	1,100,000.000	1,100,000.00	1,053,369.66
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	1,300,000.000	1,285,843.00	838,306.43
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	905,000.000	869,837.35	759,924.91
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	781,000.000	789,619.58	706,477.34
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	150,000.000	164,297.49	156,924.72
QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL: BXVMCX2	400,000.000	399,668.00	350,351.48
QUEST DIAGNOSTICS 5.75% DUE 01-30-2040 SEDOL: B5B0FY2	146,000.000	162,130.08	140,584.91
QVC INC 5.95% DUE 03-15-2043 SEDOL: BD3CV99	1,000,000.000	999,730.00	553,211.67

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REALTY INCOME CORP 4.45% 09-15-2026 SEDOL: BT026V1	1,000,000.000	992,761.67	995,329.05
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	135,000.000	132,804.90	128,354.95
REINS GROUP AMER 3.95% DUE 09-15-2026 SEDOL: BD20310	1,600,000.000	1,599,936.00	1,577,378.86
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	1,085,000.000	1,085,877.80	723,578.58
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	2,585,000.000	2,515,210.08	1,870,440.34
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	1,070,000.000	1,011,520.32	680,288.39
RTX CORP 4.875% 10-15-2040 SEDOL: BNDVXM3	2,005,000.000	1,864,543.81	1,847,729.32
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	1,655,000.000	1,452,154.25	1,250,772.79
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	3,360,000.000	3,342,705.00	2,990,754.58
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	150,000.000	194,505.00	129,964.42
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL: BN7GF51	390,000.000	432,953.94	346,515.66
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	538,000.000	535,982.50	586,088.38
S&P GLOBAL INC 2.3% 08-15-2060 SEDOL: BKY44R2	195,000.000	104,169.00	97,747.67
S&P GLOBAL INC 4.25% 05-01-2029 SEDOL: BPJLZM5	1,700,000.000	1,688,629.52	1,662,620.72
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	1,200,000.000	1,196,928.00	1,162,390.45
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	235,000.000	233,702.80	165,976.08
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	480,000.000	478,660.80	307,322.69
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	1,800,000.000	1,795,896.00	1,547,227.10

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SANTANDER HLDGS FIXED 5.807% DUE 09-09-2026 SEDOL: BNNKND1	1,600,000.000	1,600,000.00	1,608,429.14
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	2,400,000.000	2,376,017.09	1,984,478.30
SERVICE CORP INTL FIXED 3.375% DUE 08-15-2030 SEDOL: BMD9D08	1,200,000.000	1,207,268.75	1,050,002.04
SERVICE CORP INTL FIXED 5.125% 06-01-2029 SEDOL: BK62T02	110,000.000	117,038.00	106,427.76
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	1,330,000.000	930,228.60	896,066.47
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	660,000.000	640,607.46	517,455.31
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	2,090,000.000	2,124,197.04	1,749,545.21
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	655,000.000	608,444.82	551,513.26
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL: BD1XH85	28,000.000	27,966.68	27,364.27
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGGXX9	360,000.000	273,060.00	242,210.17
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SEDOL: BMVPR84	1,275,000.000	973,710.05	939,944.06
SIMON PPTY GROUP L 4.25% DUE 10-01-2044 SEDOL: BQR7XM8	1,550,000.000	1,540,839.50	1,276,994.59
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	1,850,000.000	1,832,924.50	1,972,389.23
SOMPO INTL HLDS LTD 7.0% DUE 07-15-2034 REG SEDOL: BG48V42	640,000.000	695,309.80	696,690.23
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	2,500,000.000	2,494,150.00	1,771,928.80
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	395,000.000	372,499.55	371,639.75
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,030,000.000	950,936.47	736,893.20
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	2,199,000.000	2,100,140.70	1,713,850.02

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SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	1,160,000.000	1,329,054.40	1,006,398.56
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	800,000.000	938,400.00	700,120.71
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	1,061,000.000	1,078,432.08	1,055,399.12
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	360,000.000	355,458.00	352,931.53
SOUTHERN CO GAS CAP 3.15% 09-30-2051 SEDOL: BMYR583	209,000.000	189,995.11	135,214.88
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	1,000,000.000	1,000,000.00	957,618.40
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	2,200,000.000	2,190,738.00	1,977,299.52
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	684,000.000	683,952.68	566,139.13
SOUTHN CAL EDISON FIXED 2.25% DUE 06-01-2030 SEDOL: BLGBPF3	300,000.000	311,211.00	260,596.73
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	419,000.000	429,780.88	330,634.35
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	621,000.000	607,986.36	478,455.37
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	3,595,000.000	4,668,538.30	3,682,386.97
SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	800,000.000	996,352.00	844,108.67
SOUTHN CO GAS CAP FIXED 5.15% DUE 09-15-2032 SEDOL: BMTW9S1	1,500,000.000	1,495,800.00	1,497,655.52
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050 SEDOL: BMDHPS4	130,000.000	129,357.20	84,337.75
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL: B618D27	1,500,000.000	1,865,597.50	1,545,079.95
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	1,684,000.000	1,949,446.24	1,386,016.44
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028 SEDOL: BK62TX5	650,000.000	650,000.00	658,047.01

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STD INDS INC DEL 4.375% DUE 07-15-2030 SEDOL: BMYXXP4	750,000.000	764,482.85	687,157.24
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	900,000.000	895,680.00	635,746.81
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	74,000.000	70,195.69	66,530.41
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	635,000.000	600,125.10	547,015.93
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	3,405,000.000	3,274,739.51	3,048,370.82
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,413,000.000	1,343,704.75	1,273,389.36
SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	575,000.000	596,126.84	430,769.50
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	250,000.000	250,000.00	175,999.31
SWEPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	2,000,000.000	1,999,014.20	1,954,850.44
SYNCHRONY FINL 5.15% DUE 03-19-2029 SEDOL: BJQ1YC9	400,000.000	399,136.00	394,063.18
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	75,000.000	75,081.30	70,657.08
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	300,000.000	295,057.29	260,240.09
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	2,500,000.000	1,795,250.00	1,651,634.18
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	6,010,000.000	5,147,387.69	4,291,922.81
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	1,600,000.000	1,590,752.00	1,069,666.85
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	5,600,000.000	5,652,584.00	3,708,771.98
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	505,000.000	502,853.75	414,643.00
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	975,000.000	972,864.75	886,865.66

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T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	1,300,000.000	1,294,735.00	1,272,908.79
TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL: B8G1GS2	1,360,000.000	1,355,902.80	1,115,658.36
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2	470,000.000	469,360.80	457,008.73
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	1,100,000.000	1,097,965.00	999,480.19
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,125,000.000	1,071,960.71	950,131.00
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	1,510,000.000	1,477,429.30	1,577,703.92
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	490,000.000	488,887.70	489,672.20
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9	10,000.000	10,549.00	9,892.15
TD SYNEXX CORP 2.375% 08-09-2028 SEDOL: BLB7192	1,200,000.000	1,200,000.00	1,088,603.08
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	1,000,000.000	996,800.00	801,352.09
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	192,000.000	263,892.26	213,016.53
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 SEDOL: BMF5HB3	270,000.000	270,000.00	152,945.39
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	285,000.000	282,720.00	267,367.55
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	400,000.000	396,668.00	361,075.83
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	185,000.000	220,656.90	189,048.13
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	3,400,000.000	3,331,535.20	2,545,836.70
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	1,144,000.000	1,247,653.19	972,632.98
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	855,000.000	980,941.54	765,203.03

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TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	170,000.000	207,299.40	164,309.00
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	500,000.000	588,470.00	490,381.52
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	220,000.000	271,051.00	224,095.19
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	550,000.000	594,720.50	618,717.63
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026 SEDOL: BD1DGG0	350,000.000	349,055.00	349,164.98
TRANSCANADA 5.6% DUE 03-31-2034 SEDOL: B00K203	700,000.000	877,702.00	696,528.04
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL: BF4YFP2	600,000.000	531,498.00	499,197.74
TRINITY ACQSTN PLC 6.125% DUE 08-15-2043 SEDOL: BCZTLB3	220,000.000	257,620.00	217,183.66
TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL: BMHN027	800,000.000	541,976.00	498,118.03
TYSON FOODS INC 5.1% DUE 09-28-2048 SEDOL: BFYKL18	270,000.000	238,551.80	239,918.87
UBER TECHNOLOGIES INC 5.35% DUE 09-15-2054 SEDOL: BP4YH45	1,000,000.000	1,006,791.22	929,909.49
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	390,000.000	389,040.60	299,112.56
UNION PAC CORP FIXED 5.15% DUE 01-20-2063 SEDOL: BMDQFY7	120,000.000	109,093.20	109,259.92
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	2,920,000.000	3,067,794.80	2,181,603.45
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	562,000.000	492,822.09	401,835.01
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	100,000.000	99,203.00	72,825.34
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	80,000.000	77,667.20	56,605.79
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	1,100,000.000	966,762.03	795,866.40

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UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	1,150,000.000	1,189,539.30	980,477.75
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	400,000.000	398,360.00	329,811.46
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	1,675,000.000	1,666,941.86	1,437,626.87
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	2,850,000.000	2,641,709.10	2,460,146.34
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	3,300,000.000	3,277,692.00	2,976,367.85
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	300,000.000	297,789.00	270,333.14
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	865,000.000	862,526.10	812,259.77
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL: BQB5GH4	985,000.000	982,724.65	921,931.61
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	1,175,000.000	1,251,970.05	1,142,715.75
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	1,445,000.000	1,431,720.45	1,404,293.60
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	743,000.000	737,361.90	587,863.54
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	85,000.000	87,383.03	61,925.26
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	475,000.000	471,244.94	336,686.60
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	85,000.000	80,053.00	74,937.86
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	683,000.000	794,897.64	602,288.19
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	1,810,000.000	1,841,702.63	1,765,045.12
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	130,000.000	128,466.00	132,921.10
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3	70,000.000	65,702.00	55,375.64

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UNIV SOUTHN CAL 3.226% DUE 10-01-2120 SEDOL: BLBL785	1,540,000.000	1,357,364.80	886,212.00
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	585,000.000	719,701.25	539,808.90
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SEDOL: B4QKL19	3,147,000.000	2,868,487.76	2,602,293.45
UNUM GROUP SR NT 4.125% 06-15-2051 SEDOL: BN6MDV2	2,000,000.000	1,400,930.00	1,480,998.98
UNUM GROUP 4.5% DUE 12-15-2049 SEDOL: BJDSY56	595,000.000	563,395.96	472,622.54
UNUM GROUP 6% 06-15-2054 SEDOL: BSLT313	1,045,000.000	1,056,300.90	1,035,038.04
UTD RENTALS N AMER 5.5% DUE 05-15-2027 SEDOL: BYX1YP0	168,000.000	163,057.07	166,979.99
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	450,000.000	464,495.60	382,734.78
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	200,000.000	198,870.00	168,935.60
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	125,000.000	124,697.50	86,490.98
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	320,000.000	211,692.80	196,908.96
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,049,000.000	719,162.42	623,429.15
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,555,000.000	1,547,687.90	1,177,322.87
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	555,000.000	352,558.20	392,834.41
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	1,530,000.000	1,530,328.32	1,039,157.79
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	5,798,000.000	4,104,830.61	3,969,071.81
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,000,000.000	999,470.00	792,996.73
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	3,409,000.000	3,270,878.83	3,146,825.34

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VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	5,566,000.000	5,455,488.95	4,973,362.71
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	432,000.000	330,912.86	314,783.19
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	185,000.000	150,914.35	143,897.50
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	734,000.000	631,087.65	638,378.89
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	205,000.000	204,573.60	153,710.29
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	1,570,000.000	1,134,995.00	1,071,302.86
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO SEDOL: BP5JTK9	1,400,000.000	1,396,794.00	1,372,705.89
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	1,070,000.000	1,049,151.90	667,331.06
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	2,500,000.000	1,906,725.00	1,991,755.08
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	830,000.000	800,699.90	699,552.14
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	310,000.000	307,913.70	295,466.88
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	678,000.000	675,050.70	656,378.80
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	495,000.000	465,369.30	379,489.85
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	3,600,000.000	3,609,424.94	3,518,906.40
VMWARE LLC SR NT 1.8% 08-15-2028 SEDOL: BM8BNP4	1,500,000.000	1,492,215.00	1,345,621.43
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34	375,000.000	372,907.50	365,580.65
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	35,000.000	42,438.20	35,714.76
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	255,000.000	216,138.00	209,775.55

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WALMART INC 4.5% SEDOL: BP6LN24	815,000.000	799,632.45	710,309.62
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	685,000.000	518,776.72	505,776.95
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	9,260,000.000	7,999,175.62	6,912,940.50
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,205,000.000	1,082,200.43	970,604.09
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	440,000.000	440,000.00	317,638.60
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	950,000.000	950,000.00	735,520.96
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	1,055,000.000	1,054,567.45	1,015,035.26
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	1,500,000.000	1,694,565.00	1,556,519.97
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	3,185,000.000	3,185,000.00	3,384,085.46
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	455,000.000	579,117.30	404,459.36
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	2,160,000.000	2,222,891.61	1,815,294.43
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	3,240,000.000	3,018,394.07	2,360,498.73
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	2,000,000.000	1,828,460.00	1,607,822.56
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	5,985,000.000	4,923,044.36	5,011,894.54
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	175,000.000	188,300.00	151,846.64
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	8,700,000.000	9,049,553.10	8,126,846.61
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	19,000.000	22,203.25	18,197.31
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	600,000.000	607,500.00	581,480.15

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Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & COMPANY 4.897% CUSIP: 95000U3B7	320,000.000	312,925.81	308,996.44
WELLS FARGO & COMPANY 5.198% CUSIP: 95000U3J0	1,800,000.000	1,800,000.00	1,803,998.70
WELLS FARGO & COMPANY 5.499% SEDOL: BQWR464	1,325,000.000	1,323,403.19	1,321,219.21
WELLS FARGO & COMPANY 5.557% CUSIP: 95000U3F8	1,435,000.000	1,399,020.58	1,432,795.91
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	1,075,000.000	1,075,000.00	1,046,182.30
WELLTOWER INC 3.85% DUE 06-15-2032 SEDOL: BPGBNT1	130,000.000	129,932.40	118,939.64
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	1,700,000.000	1,698,113.00	1,683,513.52
WESTINGHOUSE AIR FIXED 3.45% DUE 11-15-2026 SEDOL: BYXGKP7	1,500,000.000	1,499,475.00	1,462,646.12
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKRVR265	2,235,000.000	1,743,255.30	1,989,823.63
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	1,000,000.000	989,120.00	869,328.90
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	113,000.000	134,086.08	125,627.09
WEYERHAEUSER CO SR NT 3.375% 03-09-2033 SEDOL: BLD7GT5	2,000,000.000	1,989,260.00	1,738,103.14
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	300,000.000	350,421.00	316,823.56
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	1,190,000.000	1,114,678.22	1,089,540.89
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	750,000.000	750,247.50	727,328.72
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	935,000.000	938,583.70	915,941.39
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	1,889,000.000	1,767,977.98	1,651,345.23
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	1,925,000.000	1,683,082.02	1,729,066.73

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Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	850,000.000	722,287.50	797,040.79
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	1,085,000.000	1,091,892.70	1,060,196.74
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	1,926,000.000	2,057,767.97	2,007,325.66
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 SEDOL: BGLDJS0	300,000.000	346,725.00	264,943.12
WRKCO INC CORP BOND 4.9% 03-15-2029 SEDOL: BJHN0K4	400,000.000	399,804.00	397,487.04
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	330,000.000	439,071.60	344,611.71
XCEL ENERGY INC 4.6% 06-01-2032 SEDOL: BMYP1W3	430,000.000	429,845.20	409,307.92
XCEL ENERGY INC 5.45% 08-15-2033 CUSIP: 98389BBA7	1,500,000.000	1,498,005.00	1,487,210.93
YALE UNIV 2.402% DUE 04-15-2050 SEDOL: BMB1CC1	200,000.000	130,546.00	119,318.30
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	900,000.000	893,655.00	742,156.77
Total United States - USD		1,419,060,281.69	1,264,475,687.71
Total Corporate Debt Instruments - Other		1,675,519,972.51	1,503,581,425.28
Corporate Stock - Common			
Austria - EUR			
A-TEC INDUSTRIES AG NPV SEDOL: BD588R2	1.234	19,628.27	0.00
Total Austria - EUR		19,628.27	0.00
Greece - EUR			
ALAPIS HOLDING IND EUR0.30 SEDOL: B1Y47R0	582.000	33,058.03	24.71
Total Greece - EUR		33,058.03	24.71

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Corporate Stock - Common			
Hong Kong - HKD			
PEACE MARK(HLDGS) HKD0.10 SEDOL: 6433774	782,000.000	0.00	0.00
Total Hong Kong - HKD		0.00	0.00
Hong Kong - SGD			
PACIFIC ANDES RESO SGD0.05 SEDOL: 6531407	2,504,000.000	0.00	40,381.18
Total Hong Kong - SGD		0.00	40,381.18
Korea, Republic of - KRW			
SOUTHCAPE CO LTD KRW10 SEDOL: BF1C9Y6	524.000	5,378.24	11,861.77
Total Korea, Republic of - KRW		5,378.24	11,861.77
Singapore - SGD			
CHINA SKY CHEMICAL FIBRE SEDOL: 5AXFZTU	148,000.000	23,332.14	2,929.19
DMX TECHNOLOGIES GROUP SEDOL: 2A7WQ2U	65,300.000	23,912.53	5,217.49
Total Singapore - SGD		47,244.67	8,146.68
United States - USD			
VERIZON COMMUN COM USD0.10 SEDOL: 0089560	570.000	0.00	22,614.75
Total United States - USD		0.00	22,614.75
Total Corporate Stock - Common		105,309.21	83,029.09

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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Value of Interest in Common/Collective Trusts**United States - USD**

CF WTW GT DIVERSIFIED CREDIT FD CUSIP: 998928105	19,890,110.120	215,490,129.30	271,124,080.06
NT COLLECTIVE ALL COUNTRY WORLD INDEX FUND NON LENDING CUSIP: 15899HUS1	1,196,794.620	212,405,613.29	307,042,446.94
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	29,570,087.200	29,570,087.20	29,570,087.20

Total United States - USD		457,465,829.79	607,736,614.20
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Total Value of Interest in Common/Collective Trusts		457,465,829.79	607,736,614.20
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Value of Interest in Registered Investment Companies**United States - USD**

MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	8,940,286.380	108,638,575.48	103,707,322.01
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	829,382.510	7,936,793.66	7,638,612.92
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	79,164.532	792,991.12	792,991.12

Total United States - USD		117,368,360.26	112,138,926.05
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Total Value of Interest in Registered Investment Com		117,368,360.26	112,138,926.05
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Other**Australia - AUD**

AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	3,400,000.000	2,420,680.02	1,709,602.04
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	5,300,000.000	25,308.72	45,605.24
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-5,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QBL	-3,400,000.000	-3,689.71	-58,418.28
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QBU	3,400,000.000	0.00	0.00

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<i>Other</i>			
Australia - AUD			
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-2,900,000.000	-82,858.56	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	2,900,000.000	0.00	26,891.37
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFL	-2,900,000.000	-50,700.58	0.00
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFL	2,900,000.000	0.00	29,082.64
Total Australia - AUD		2,308,739.89	1,752,763.01
Bermuda - USD			
BERMUDA GOVT 5% 07-15-2032 CUSIP: 085209AJ3	200,000.000	198,696.00	192,600.00
GOVT OF BERMUDA 5.0% 15/07/2032 SEDOL: BNVSRV6	270,000.000	248,130.00	260,010.00
Total Bermuda - USD		446,826.00	452,610.00
Brazil - BRL			
SECRETARIA TESOURO 0% T-BILL 01/04/25 BRL1000 SEDOL: BR1G328	12,300.000	2,082,630.00	1,930,463.37
Total Brazil - BRL		2,082,630.00	1,930,463.37
Brazil - USD			
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,900,000.000	1,894,433.00	1,755,729.43
Total Brazil - USD		1,894,433.00	1,755,729.43
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	1,100,000.000	1,089,066.00	1,039,641.10
Total Canada - USD		1,089,066.00	1,039,641.10

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<i>Other</i>			
Chile - USD			
CHILE(REP OF) 3.1% SNR 07/05/2041 USD1000 SEDOL: BMHV4Y1	485,000.000	363,507.50	346,221.25
CHILE(REP OF) 3.1% SNR 22/01/61 USD200000 SEDOL: BMDML47	275,000.000	177,347.50	162,091.68
CHILE(REP OF) 5.33% SNR 05/01/2054 USD SEDOL: BMXTYZ0	290,000.000	276,950.00	268,047.05
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	800,000.000	799,400.00	739,440.14
Total Chile - USD		1,617,205.00	1,515,800.12
Colombia - USD			
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	410,000.000	329,103.49	340,025.14
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	805,000.000	803,794.45	776,327.85
ECOPETROL SA 8.375% 19/01/2036 SEDOL: BR87692	165,000.000	161,493.75	159,123.10
REPUBLIC OF COLOMBIA TBOND 5.0% 15/06/2045 SEDOL: BD301C6	645,000.000	689,312.50	434,730.00
Total Colombia - USD		1,983,704.19	1,710,206.09
European Union - EUR			
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAU	25,000,000.000	197,239.69	338,489.43
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAL	-25,000,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-11,349,000.000	-2,488.70	-260,725.08
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	11,349,000.000	57,528.06	0.00
Total European Union - EUR		252,279.05	77,764.35
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	200,000.000	192,584.00	193,518.24

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<i>Other</i>			
France - USD			
Total France - USD		192,584.00	193,518.24
Germany - EUR			
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-54.000	-7,812,342.39	-7,461,564.83
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	54.000	7,812,342.39	7,461,564.83
Total Germany - EUR		0.00	0.00
Hungary - USD			
HUNGARY REP 5.5% 03-26-2036 CUSIP: 445545AU0	485,000.000	474,732.55	453,818.38
PVTPL HUNGARY 5.5% 06-16-2034 CUSIP: 445545AQ9	510,000.000	495,658.80	486,096.30
Total Hungary - USD		970,391.35	939,914.68
Israel - USD			
ISRAEL ELEC CORP LTD 3.75% 144A 22/02/2032 SEDOL: BN6V1J3	1,500,000.000	1,495,290.00	1,308,732.00
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	700,000.000	682,682.00	453,929.70
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	1,900,000.000	1,823,316.00	1,736,881.20
Total Israel - USD		4,001,288.00	3,499,542.90
Mexico - EUR			
MEXICO(UTD MEX ST) 4.4899% SNR 25/05/2032 EUR SEDOL: BN7DQD7	1,800,000.000	1,952,910.13	1,892,136.31
Total Mexico - EUR		1,952,910.13	1,892,136.31
Mexico - MXN			
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	16,000.000	579,374.26	569,149.76
Total Mexico - MXN		579,374.26	569,149.76

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<i>Other</i>			
Mexico - USD			
MEXICO(UTD MEX ST) 4.4% SNR 12/02/52 USD200000 SEDOL: BNSP0K7	605,000.000	507,944.96	408,584.95
MEXICO(UTD MEX ST) 6.338% SNR 04/05/53 USD1000 SEDOL: BMWJL2	860,000.000	841,740.00	765,241.50
PETROLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	3,526,000.000	3,299,871.34	3,067,458.86
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	794,000.000	778,866.36	545,853.38
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,375,000.000	1,465,500.56	1,031,889.98
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	635,000.000	634,037.50	597,555.52
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	480,000.000	479,990.40	427,111.54
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	8,425,000.000	8,367,962.75	7,544,472.25
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	540,000.000	537,872.40	364,687.39
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP: 91087BAV2	610,000.000	607,755.20	595,816.68
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	700,000.000	696,192.00	556,860.79
Total Mexico - USD		18,217,733.47	15,905,532.84
Panama - USD			
PANAMA REP 6.875% 01-31-2036 CUSIP: 698299BW3	435,000.000	431,463.45	407,842.05
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD CUSIP: 698299BL7	475,000.000	524,357.25	248,041.00
PANAMA(REP OF) 4.5% SNR 16/04/50 USD200000 CUSIP: 698299BH6	200,000.000	233,150.00	123,304.39
PANAMA(REP OF) 4.5% SNR 16/04/50 USD200000 SEDOL: BZ19JW5	330,000.000	227,700.00	203,452.25
PANAMA(REP OF) 6.7% SNR 26/01/2036 USD1000 SEDOL: B0XNWS7	553,000.000	539,119.70	512,346.71
PANAMA(REPUBLIC OF) 6.853% 03-28-2054 CUSIP: 698299BV5	200,000.000	200,000.00	170,430.12

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<i>Other</i>			
Panama - USD			
REPUBLIC OF PANAMA 4.5% CUSIP: 698299BM5	04-01-2054 305,000.000	305,000.00	179,319.18
Total Panama - USD		2,460,790.40	1,844,735.70
Peru - USD			
PERU(REP OF) 5.375% SNR 08/02/35 USD1000 SEDOL: BSWVLQ9	275,000.000	275,687.50	264,048.32
PERU(REP OF) 5.875% SNR 08/08/54 USD1000 SEDOL: BSWVNX0	615,000.000	622,380.00	585,996.62
REPUBLIC OF PERU 5.875% CUSIP: 715638EC2	08-08-2054 855,000.000	851,743.95	814,678.23
Total Peru - USD		1,749,811.45	1,664,723.17
Poland - USD			
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	1,000,000.000	987,700.00	924,124.00
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	715,000.000	706,713.15	659,031.95
Total Poland - USD		1,694,413.15	1,583,155.95
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	2,200,000.000	2,200,000.00	2,087,250.00
Total Qatar - USD		2,200,000.00	2,087,250.00
Romania - EUR			
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR SEDOL: BL53Z49	2,100,000.000	2,483,057.96	1,821,647.26
Total Romania - EUR		2,483,057.96	1,821,647.26
Romania - USD			
ROMANIA MEDIUM TERM NTS BOOK ENTRY 144A TRANCHE # TR 9 4% DUE 02-14-2051 REG CUSIP: 77586RAJ9	564,000.000	563,977.44	354,840.60

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<i>Other</i>			
Romania - USD			
ROMANIA(REP OF) 4% SNR MTN 14/02/51 USD2000 SEDOL: BMVZ933	1,386,000.000	1,125,451.00	872,001.90
Total Romania - USD		1,689,428.44	1,226,842.50
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	1,490,000.000	1,455,842.04	1,391,092.31
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	275,000.000	257,684.07	232,575.75
PVTPL SAUDI ARABIAN OIL CO GLOBAL MEDIUMTERM 2.25% DUE 11-24-2030 BEO CUSIP: 80414L2K0	3,200,000.000	3,180,960.00	2,727,808.00
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	2,545,000.000	2,480,433.35	2,380,152.72
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	630,000.000	626,804.00	587,525.40
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	2,400,000.000	2,415,300.00	1,937,503.20
SAUDI ARABIA 5% SNR MTN 17/04/2049 USD SEDOL: BFNFI14	1,850,000.000	1,809,781.00	1,602,858.50
Total Saudi Arabia - USD		12,226,804.46	10,859,515.88
South Africa - ZAR			
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000 SEDOL: BFDTGL1	27,300,000.000	1,296,537.56	1,228,868.54
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	59,300,000.000	3,015,278.11	2,863,042.81
Total South Africa - ZAR		4,311,815.67	4,091,911.35
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 SEDOL: 9M9W86U	1,300,000.000	340,778.58	311,717.20
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 SEDOL: 9M9W86L	-1,300,000.000	0.00	0.00
Total Spain - EUR		340,778.58	311,717.20

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<i>Other</i>			
United Arab Emirates - USD			
ABU DHABI NATL ENERGY 4.75% 03-09-2037 CUSIP: 00388WAP6	2,000,000.000	1,984,720.00	1,871,560.00
DUBAI (GOVT OF) 3.9% SNR EMTN 09/09/50 USD SEDOL: BNBXNP4	955,000.000	920,362.50	695,075.26
EMIRATE OF ABU DHABI 3.125% DUE 04-16-2030 CUSIP: 29135LAH3	1,500,000.000	1,494,000.00	1,377,045.00
MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049 CUSIP: 55276VAK8	500,000.000	500,000.00	364,065.00
Total United Arab Emirates - USD		4,899,082.50	4,307,745.26
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT SWPC0JPS8 SEDOL: 9K82MKU	400,000.000	5,730.10	3,543.94
ICE_CDS MSNYUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT SWPC0JPS8 SEDOL: 9K82MKL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2027 SELL BRITISH TELECOMMUNICAT SWPC0JU94 SEDOL: 9K9CV7L	-200,000.000	-1,827.72	0.00
ICE_CDS MSNYUS33 20/12/2027 SELL BRITISH TELECOMMUNICAT SWPC0JU94 SEDOL: 9K9CV7U	200,000.000	0.00	4,321.27
Total United Kingdom - EUR		3,902.38	7,865.21
United Kingdom - GBP			
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-46.000	-5,485,590.17	-5,323,777.35
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	46.000	5,485,590.17	5,323,777.35
LCH_OIS MSNYUS33 18/09/2029 GBP P 4% / R 1DSONIA SWU022DV9 SEDOL: 9M6EE0U	5,700,000.000	0.00	36,365.15
LCH_OIS MSNYUS33 18/09/2029 GBP P 4% / R 1DSONIA SWU022DV9 SEDOL: 9M6EE0L	-5,700,000.000	-129,646.10	0.00
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3	5,705,000.000	7,162,822.74	6,326,846.49
Total United Kingdom - GBP		7,033,176.64	6,363,211.64

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<i>Other</i>			
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	205,000.000	301,060.77	216,664.36
BERGEN CNTY N J IMPT AUTH LEASE REV 5.756% 06-01-2040 SEDOL: BG1ZNZ1	4,275,000.000	5,250,209.75	4,290,283.55
CALIFORNIA ST 5.2% 03-01-2043 BEO TAXABLE SEDOL: BN7KS21	500,000.000	483,295.00	484,330.50
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	1,000,000.000	1,159,490.00	1,138,606.00
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	150,000.000	232,803.00	178,626.02
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	2,121,000.000	2,121,000.00	2,121,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	438,000.000	438,000.00	438,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	2,239,000.000	2,239,000.00	2,239,000.00
CENTRAL PUGET SOUND WASH REGL TRAN AUTH SALES & USE TAX REV 0% 11-01-2039 REG SEDOL: B4MB6K0	575,000.000	728,780.00	574,518.27
CF WILLIS TOWERS WATSON GT SUBS REDS CLEAR RAF CUSIP: 998991202	16,313,689.830	250,000,000.00	249,354,749.05
CHICAGO ILL BRD ED 6.138% 12-01-2039 BEOTAXABLE SEDOL: B4M7JJ8	270,000.000	303,190.90	249,999.59
CHICAGO ILL BRD ED 6.319% 11-01-2029 BEOTAXABLE SEDOL: B5BRFH6	130,000.000	156,357.50	128,593.97
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	699,219.270	914,728.20	770,240.44
CME_OIS MSNYUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5Q7 SEDOL: 9L8STPL	-100,000,000.000	0.00	0.00
CME_OIS MSNYUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5Q7 SEDOL: 9L8STPU	100,000,000.000	9,139,599.00	7,212,850.00
CME_OIS MSNYUS33 06/15/2029 USD P 1.75% / R 1DSOFR SWU01H5T1 SEDOL: 9L9AW5L	-25,000,000.000	0.00	0.00
CME_OIS MSNYUS33 06/15/2029 USD P 1.75% / R 1DSOFR SWU01H5T1 SEDOL: 9L9AW5U	25,000,000.000	2,937,992.00	2,784,585.00
CME_OIS MSNYUS33 06/15/2032 USD P 1.75% / R 1DSOFR SWU01H5V6 SEDOL: 9L8CFKU	15,300,000.000	1,354,523.27	2,544,318.09

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CME_OIS MSNYUS33 06/15/2032 USD P 1.75% / R 1DSOFR SWU01H5V6 SEDOL: 9L8CFKL	-15,300,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	5,300,000.000	38,432.61	302,535.66
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-5,300,000.000	-13,410.70	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	800,000.000	0.00	36,706.80
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-800,000.000	-10,868.33	0.00
COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO TAXABLE SEDOL: BZBWSF0	285,000.000	290,246.85	257,696.37
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL: BP6L8J6	720,000.000	720,000.00	596,317.39
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	510,000.000	507,206.05	338,429.52
DALLAS TEX CONVENTION CTR HOTEL DEV CORPHOTEL REV 7.088% 01-01-2042 BEO TAXABLE SEDOL: B3X6TM0	1,300,000.000	1,576,445.00	1,430,265.98
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 SEDOL: BHPZGK0	265,000.000	292,642.15	227,204.75
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS SEDOL: 9A3XW7U	18,000.000	18,000.00	18,000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	18,674,000.000	18,674,000.00	18,674,000.00
EAGLE GEOPHYSICAL INC 10.75 DUE 2008 CUSIP: 2695249C0	120,000.000	0.00	0.00
FENWAY PARTNERS COMMON CUSIP: 000876276	1,000.000	0.00	0.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-314.000	-38,410,787.73	-37,336,562.50
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	314.000	38,410,787.73	37,336,562.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-87.000	-9,839,675.59	-9,684,187.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	87.000	9,839,675.59	9,684,187.50

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FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-329.000	-35,156,048.06	-34,974,242.19
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	329.000	35,156,048.06	34,974,242.19
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	375.000	43,764,241.27	42,691,406.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-375.000	-43,764,241.27	-42,691,406.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	1.000	205,516.26	205,609.38
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-1.000	-205,516.26	-205,609.38
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	770.000	84,550,427.92	83,737,500.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-770.000	-84,550,427.92	-83,737,500.00
HAYWORTH PARTNERSHIP LTD CUSIP: 000876284	75,984.480	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	100,000.000	902.45	1,301.06
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPC0MVJ4 SEDOL: 9MX475U	2,500,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPC0MVJ4 SEDOL: 9MX475L	-2,500,000.000	-41,471.16	-9,409.00
ICE_CD X MSNYUS33 06/20/2029 SELL CDX.EM.41 SWPC0MJA7 SEDOL: 9M71ZPU	200,000.000	0.00	0.00
ICE_CD X MSNYUS33 06/20/2029 SELL CDX.EM.41 SWPC0MJA7 SEDOL: 9M71ZPL	-200,000.000	-7,307.22	-4,720.92
ICE_CD X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2235L	-552,000.000	-20,628.08	0.00
ICE_CD X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2235U	552,000.000	0.00	457.11
ICE_CD X MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLL	-300,000.000	-15,029.00	-5,043.78

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ICE_CDX MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLU	300,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	-39,600,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJU	39,600,000.000	884,892.84	897,098.40
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	2,630,588.240	2,873,441.95	2,593,471.17
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 5.851% 12-01-2034 BEO TAXABLE SEDOL: B4P33L3	1,070,000.000	1,324,135.10	1,086,004.95
JOB SOHIO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	1,100,000.000	1,100,000.00	873,335.54
KANSAS ST DEV FIN AUTH REV 4.927% 04-15-2045 BEO TAXABLE SEDOL: BJV5ZN4	70,000.000	76,733.87	66,065.82
LCH_OIS CHASUS33 06/21/2049 USD P 1DSOFR / R 3.7% B8ACS45R2 SEDOL: 9M8HF2L	-7,565,000.000	-28,121.23	-445,573.20
LCH_OIS CHASUS33 06/21/2049 USD P 1DSOFR / R 3.7% B8ACS45R2 SEDOL: 9M8HF2U	7,565,000.000	0.00	0.00
LCH_OIS CHASUS33 06/21/2054 USD P 3.6% / R 1DSOFR B8ACS4584 SEDOL: 9M8HG2U	6,700,000.000	32,810.49	446,540.93
LCH_OIS CHASUS33 06/21/2054 USD P 3.6% / R 1DSOFR B8ACS4584 SEDOL: 9M8HG2L	-6,700,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/15/2053 USD P 1DSOFR / R 2.97% 99D0UXBE1 SEDOL: 9LZFRRRL	35,000.000	0.00	5,324.54
LCH_OIS MSNYUS33 03/15/2053 USD P 1DSOFR / R 2.97% 99D0UXBE1 SEDOL: 9LZFRTL	435,000.000	0.00	66,176.38
LCH_OIS MSNYUS33 03/15/2053 USD P 1DSOFR / R 2.97% 99D0UXBE1 SEDOL: 9LZ9SSL	485,000.000	0.00	73,782.86
LCH_OIS MSNYUS33 03/15/2053 USD P 2.97% / R 1DSOFR 99D0UXBE1 SEDOL: 9LY8C0L	-1,995,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/15/2053 USD P 2.97% / R 1DSOFR 99D0UXBE1 SEDOL: 9LY8C0U	1,995,000.000	5,882.65	368,967.67
LCH_OIS MSNYUS33 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68 SEDOL: 9M5BBML	-12,200,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68 SEDOL: 9M5BBMU	12,200,000.000	0.00	256,486.70

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 06/09/2041 USD P 1.25% / R 1DSOFR SWU01UNW5 SEDOL: 9M19YML	-31,220,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/09/2041 USD P 1.25% / R 1DSOFR SWU01UNW5 SEDOL: 9M19YMU	31,220,000.000	1,158,757.96	11,743,955.59
LCH_OIS MSNYUS33 06/20/2029 USD P 3.75% / R 1DSOFR SWU0204X9 SEDOL: 9M5BU5L	-2,200,000.000	-18,534.23	0.00
LCH_OIS MSNYUS33 06/20/2029 USD P 3.75% / R 1DSOFR SWU0204X9 SEDOL: 9M5BU5U	2,200,000.000	0.00	42,416.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHU	3,000,000.000	71,748.31	253,176.60
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHL	-3,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/21/2033 USD P 3% / R 1DSOFR SWU01O3G6 SEDOL: 9LXXG1L	-6,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/21/2033 USD P 3% / R 1DSOFR SWU01O3G6 SEDOL: 9LXXG1U	6,500,000.000	104,822.96	564,673.85
LCH_OIS MSNYUS33 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1 SEDOL: 9M89LNL	-25,200,000.000	-788,426.06	0.00
LCH_OIS MSNYUS33 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1 SEDOL: 9M89LNU	25,200,000.000	0.00	668,205.72
LCH_OIS MSNYUS33 12/18/2054 USD P 3.28% / R 1DSOFR 99D0ZG625 SEDOL: 9MXEHZL	-575,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2054 USD P 3.28% / R 1DSOFR 99D0ZG625 SEDOL: 9MXEHZU	575,000.000	1,757.21	65,188.38
LCH_OIS MSNYUS33 12/31/2025 USD P 4.073% / R 1DSOFR SWU020MI2 SEDOL: 9M5BBKL	-29,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/31/2025 USD P 4.073% / R 1DSOFR SWU020MI2 SEDOL: 9M5BBKU	29,000,000.000	0.00	311,964.60
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE CUSIP: 54473ENT7	3,255,000.000	4,209,711.23	3,520,412.70
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.048% 12-01-2034 SEDOL: BN7KCC9	1,600,000.000	1,600,000.00	1,599,451.04
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL: BNNWHY6	1,500,000.000	1,500,000.00	1,130,032.80
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP: 574205JJ0	760,000.000	760,000.00	730,139.07

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United States - USD			
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE SEDOL: B3ZK737	255,000.000	374,602.65	298,042.11
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	840,000.000	840,000.00	671,713.73
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	2,190,000.000	2,157,526.25	1,613,192.98
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	417,000.000	512,018.06	444,930.74
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	1,685,000.000	1,854,587.28	1,807,639.86
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	3,560,000.000	5,104,012.09	3,975,726.12
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	500,000.000	622,313.55	472,983.95
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.75% 06-15-2041 BEO TAXABLE SEDOL: B57JZR6	200,000.000	264,490.40	197,644.28
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL: BS3F245	1,200,000.000	1,200,000.00	1,256,078.88
NEW YORK N Y 5.114% 10-01-2054 SEDOL: BPYRJ15	160,000.000	160,000.00	151,393.28
NEW YORK ST DORM AUTH ST PERS INCOME UNREFUNDED BALANCE-- 5.427% 03-15-2039 CUSIP: 64990FMV3	400,000.000	475,174.00	394,949.56
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	1,266,000.000	1,865,388.73	1,406,984.80
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	1,876,000.000	1,829,867.41	1,595,254.35
OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE SEDOL: B3Y2X14	75,000.000	90,390.00	70,169.00
PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE SEDOL: B7M0SM4	1,410,000.000	1,705,433.70	1,366,060.88
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 SEDOL: BPXYP86	675,000.000	675,000.00	638,455.97
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE SEDOL: B82C0F4	4,970,000.000	5,313,913.10	4,608,691.43
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	100,000.000	102,748.00	63,594.02

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PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,300,000.000	2,434,941.52	1,931,980.91
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	1,375,000.000	1,579,482.97	1,234,541.96
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	75,000.000	88,995.75	70,472.21
PORT AUTH N Y & N J 6.04% 12-01-2029 BEOTAXABLE SEDOL: B60YWB8	755,000.000	961,461.95	799,702.87
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	370,000.000	337,206.90	303,741.55
SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP: 79467BCM5	390,000.000	393,508.49	367,305.55
SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DIST 4.839 TAXABLE 01-01-2041 SEDOL: B4NHH60	660,000.000	774,760.86	609,738.89
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SEDOL: B8J90T2	415,000.000	453,126.25	382,358.88
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE SEDOL: 9A6FD8U	220,000.000	220,000.00	220,000.00
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FF6U	84,000.000	84,000.00	84,000.00
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	975,000.000	975,000.00	771,393.87
UBS GROUP CUSIP: 996390126	4,750,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,155,000.000	1,045,140.00	994,880.73
UNIV PITT OF THE COMWLTH SYS OF HIGHER ED PA 3.555 09-15-2119 BEO TAXABLE SEDOL: BKV9NS4	1,100,000.000	881,018.00	692,593.44
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	1,390,000.000	1,481,875.73	1,133,492.18
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	9,305,000.000	9,432,009.89	7,733,382.71
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	4,485,000.000	4,388,663.80	3,519,183.06
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	2,390,000.000	2,390,000.00	1,939,545.47
Total United States - USD		367,707,460.39	367,329,224.11

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

5500 Supplemental Schedules**31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
CAD - Canadian dollar	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		446,389,686.36	436,734,317.43
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-250,000.000	-250,000.00	-250,000.00
OTC DERIVATIVE CASH COLL PAY TO HSBC	-80,000.000	-80,000.00	-80,000.00
Total United States - USD		-330,000.00	-330,000.00
Pending foreign exchange sales: Australian dollar	0.000	-2,166,417.22	-2,068,325.90
Pending foreign exchange sales: Brazilian real	0.000	-6,001,241.51	-5,742,998.70
Pending foreign exchange sales: Canadian dollar	0.000	-1,900,617.61	-1,854,245.51
Pending foreign exchange sales: Euro	0.000	-10,013,595.36	-9,881,369.81
Pending foreign exchange sales: British pound sterling	0.000	-14,390,243.67	-14,313,400.10
Pending foreign exchange sales: Mexican peso	0.000	-542,343.88	-527,620.37
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-992,752.00	-988,376.64
Pending foreign exchange sales: United States dollar	0.000	-6,380,922.37	-6,380,922.37
Pending foreign exchange sales: South African rand	0.000	-4,410,546.42	-4,128,891.53
Total - all currencies		-46,798,680.04	-45,886,150.93

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5500 Supplemental Schedules**31 DEC 24****Account number KHCPEN
Account Name KRAFT HEINZ PENSION**

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-4,932,656.04	-4,932,656.04
Total - all currencies		-4,932,656.04	-4,932,656.04
Pending trade purchases: United States dollar	0.000	-770,766,068.93	-770,766,068.93
Total - all currencies		-770,766,068.93	-770,766,068.93
Total Other Liabilities		-822,827,405.01	-821,914,875.90
Total		3,044,133,143.80	2,962,217,751.01

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