

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
--	---	---

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 DTE ENERGY COMPANY AFFILIATES EMPLOYEE BENEFIT PLANS MASTER TRUST	1b	Three-digit plan number (PN) ▶ 021
		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) DTE ENERGY CORPORATE SERVICES, LLC ONE ENERGY PLAZA 240 GO DETROIT, MI 48226-1221	2b	Employer Identification Number (EIN) 25-6264027
		2c	Plan Sponsor's telephone number 313-235-8257
		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.	10/03/2025	MICHAEL COOPER
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
--	--

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 2
- (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 _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 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	B Three-digit plan number (PN)	021
DTE ENERGY COMPANY AFFILIATES EMPLOYEE BENEFIT PLANS MASTER TRUST		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
DTE ENERGY CORPORATE SERVICES, LLC	25-6264027	

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

1 Coverage Information:

(a) Name of insurance carrier

PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	376500	0	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	123100
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	0

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b**

96043

c Additions: (1) Contributions deposited during the year**7c(1)**

357000

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

-79171

(4) Transferred from separate account

7c(4)

(5) Other (specify below).....

7c(5)

26647

▶ **OTHER ADDITIONS**

(6) Total additions

7c(6)

304476

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

400519

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

271355

(2) Administration charge made by carrier.....

7e(2)

6064

(3) Transferred to separate account

7e(3)

(4) Other (specify below).....

7e(4)

(5) Total deductions

7e(5)

277419

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

123100

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 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	B Three-digit plan number (PN)	021
DTE ENERGY COMPANY AFFILIATES EMPLOYEE BENEFIT PLANS MASTER TRUST		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
DTE ENERGY CORPORATE SERVICES, LLC	25-6264027	

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

1 Coverage Information:

(a) Name of insurance carrier

PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	382815	0	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	147839
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	0

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b**

149978

c Additions: (1) Contributions deposited during the year**7c(1)**

462000

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

-150568

(4) Transferred from separate account

7c(4)

(5) Other (specify below).....

7c(5)

54421

▶ **OTHER ADDITIONS**

(6) Total additions

7c(6)

365853

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

515831

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

362280

(2) Administration charge made by carrier.....

7e(2)

5712

(3) Transferred to separate account

7e(3)

(4) Other (specify below).....

7e(4)

(5) Total deductions

7e(5)

367992

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

147839

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500) 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 DTE ENERGY COMPANY AFFILIATES EMPLOYEE BENEFIT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	021
C Plan sponsor's name as shown on line 2a of Form 5500 DTE ENERGY CORPORATE SERVICES, LLC	D Employer Identification Number (EIN) 25-6264027	

Part I	Service Provider Information (see instructions)
---------------	--

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ALPINVEST EDISON GP LLC
36-4950765

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
APOLLO ADVISORS VIII, L.P.
80-0877161

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BLUE OWL GPSC ADVISORS LLC
399 PARK AVENUE NEW YORK, NY 10022

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
DAVIDSON KEMPNER CAPITAL MANAGEMENT
13-3863161

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

DAVIDSON KEMPNER LT DO GP III LLC

47-2141919

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

DAVIDSON KEMPNER LT DO GP IV LLC

82-1995377

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

DKIL GP LLC

80-0661773

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

GAMUT CAPITAL MANAGEMENT, LP

47-4084591

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

GLOUSTON PEO IV, L.P.

98-0638616

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

GLOUSTON PEO V, L.P.

47-1934417

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

HURON CAPITAL PARTNERS LLC

38-3460648

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

MONROE CAP MAN ADVISORS LLC

20-8524328

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

PANTHEON VENTURES (US) LP 555 CALIFORNIA STREET
STE 3450
SAN FRANCISCO, CA 94104

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

SIGULER GUFF ADVISERS, LLC

13-3855629

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

STONE POINT CAPITAL LLC

20-8524328

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

TRIDENT CAPITAL VII

98-1321144

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

TRIDENT CAPITAL VIII

98-1456467

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

VISTA EQUITY PARTNERS FD VII GP, LP 4 EMBARCADERO CENTER
20TH FLOOR
SAN FRANCISCO, CA 94111

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

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

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

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	1666704	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

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	NONE KNOWN	1468679	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INVESTMENT MGMT

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	913936	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)

STATE STREET BANK AND TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 25 28 50 62 63 99	NONE KNOWN	635808	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

NEUBERGER BERMAN INVESTMENT ADVISOR

1290 AVENUE OF THE AMERICAS
NEW YORK, NC 10104

(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 KNOWN	635644	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EARNEST PARTNERS, LLC

58-2386669

(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 68	NONE KNOWN	381544	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

NEPC, LLC

26-1429809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE KNOWN	220242	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AETOS ALTERNATIVES MANAGEMENT, LP

45-0492549

(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	NONE KNOWN	131668	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

BLACKROCK INSTITUTIONAL TRUST CO NA

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51 52 68 71	NONE KNOWN	129357	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

PLANTE & MORAN PLLC

33-1498605

(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 KNOWN	128700	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KAYNE ANDERSON CAPITAL ADVISORS

95-4486379

(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	NONE KNOWN	87202	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

DYNAMO SOFTWARE

408 PLEASANT STREET
SUITE B200
WATERTOWN, MA 02472

(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 KNOWN	42492	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)

FTSE FIXED INCOME LLC

388 GREENWICH STREET
NEW YORK, NY 10013

(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 KNOWN	19888	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CIEBA

1701 PENNSYLVANIA AVE NE
#1200
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE KNOWN	13265	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTON ROSE FULBRIGHT US LLP

74-1201087

(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 KNOWN	12855	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)

PRINCIPAL FINANCIAL GROUP

42-0127290

(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 KNOWN	11776	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CBOE GLOBAL MARKETS, INC

20-5446972

(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 KNOWN	9233	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRADLEY ARANT BOULT CUMMINGS LLP

1230 PEACHTREE STREET NE
21ST FLOOR
ATLANTA, GA 30309

(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 KNOWN	6636	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
BLOOMBERG FINANCE LP 13-3417984	16 50	SERVICE CODES, DISCLOSURE OF INDIRECT COMPENSATION RECEIVED
FTSE FIXED INCOME LLC GREENWICH STREET NEW YORK, NY 10013	28 50 51	SERVICE CODES, DISCLOSURE OF INDIRECT COMPENSATION RECEIVED
DYNAMO SOFTWARE 408 PLEASANT STREET SUITE B200 WATERTOWN, MA 02472	16 50	SERVICE CODES, DISCLOSURE OF INDIRECT COMPENSATION RECEIVED
SIGULER GUFF ADVISERS, LLC 13-3855629	16 52	SERVICE CODES, DISCLOSURE OF INDIRECT COMPENSATION RECEIVED

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.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan DTE ENERGY COMPANY AFFILIATES EMPLOYEE BENEFIT PLANS MASTER TRUST		B Three-digit plan number (PN) ▶ 021
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 DTE ENERGY CORPORATE SERVICES, LLC		D Employer Identification Number (EIN) 25-6264027
Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)	
a Name of MTIA, CCT, PSA, or 103-12 IE: EXTENDED EQUITY MARKET FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-6507863-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 47874445
a Name of MTIA, CCT, PSA, or 103-12 IE: EQUITY INDEX FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-6052285-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 247975878
a Name of MTIA, CCT, PSA, or 103-12 IE: SS S&P(R) 500 EQUAL WEIGHT INDEX SL		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY		
c EIN-PN 04-6763892-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 87653674
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI EAFE IMI INDEX FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 33-6371937-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 40710408
a Name of MTIA, CCT, PSA, or 103-12 IE: EAFE CURRENCY HEDGED EQUITY INDEX F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-3127903-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 84953335
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 DTE ENERGY COMPANY RETIREMENT PLAN**b** Name of plan sponsor DTE ENERGY CORPORATE SERVICES, LLC**c** EIN-PN 20-5898509-001**a** Plan name DTE GAS COMPANY RETIREMENT PLAN FOR EMPLOYEES COVERED BY COLLECTIVE BARGAINING AGREEMENTS**b** Name of plan sponsor DTE ENERGY CORPORATE SERVICES, LLC**c** EIN-PN 20-5898509-005**a** Plan name SHENANGO INCORPORATED PENSION PLAN**b** Name of plan sponsor SHENANGO, LLC**c** EIN-PN 25-1104158-001**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 DTE ENERGY COMPANY AFFILIATES EMPLOYEE BENEFIT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	021
C Plan sponsor's name as shown on line 2a of Form 5500 DTE ENERGY CORPORATE SERVICES, LLC	D Employer Identification Number (EIN) 25-6264027	

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)	154517037	88089594
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	100873891	78991917
(2) U.S. Government securities	1c(2)	644301642	775674753
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	354964404	434118003
(B) All other.....	1c(3)(B)	1190498212	1148889341
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)	4853764	6958702
(B) Common	1c(4)(B)	87798720	103309694
(5) Partnership/joint venture interests	1c(5)	1052181946	1047820924
(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)	769939099	509167740
(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)	86668099	107134500
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	246021	270939
(15) Other.....	1c(15)	61100397	4481828

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	4507943232	4304907935
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	188763575	175389444
k Total liabilities (add all amounts in lines 1g through 1j)	1k	188763575	175389444
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	4319179657	4129518491

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)	4851636	
(B) U.S. Government securities	2b(1)(B)	4586503	
(C) Corporate debt instruments	2b(1)(C)	84211782	
(D) Loans (other than to participants)	2b(1)(D)	477266	
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	-24657211	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		69469976
(2) Dividends: (A) Preferred stock	2b(2)(A)	370099	
(B) Common stock	2b(2)(B)	5401941	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		5772040
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	17735779104	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	17694143721	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	59076949	
(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)		-35628233
(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)		23839204
c Other income	2c		8503784
d Total income. Add all income amounts in column (b) and enter total	2d		172669103

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)	4255	
(2) Contract administrator fees	2i(2)	11776	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	5364102	
(6) Bank or trust company trustee/custodial fees	2i(6)	595769	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	19491	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	-865069	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		5130324
j Total expenses. Add all expense amounts in column (b) and enter total	2j		5130324

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		167538779
l Transfers of assets:			
(1) To this plan	2l(1)		1423202416
(2) From this plan	2l(2)		1780402361

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 _____.

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH									

928HVNII0		STIF 25 BPS				1.000		12/31/2050	
1206	1,462,595,106.19	845	1,473,709,313.11	0.00	1,473,709,313.11	2051	2,936,304,419.30	0.00	
INTEREST BEARING CASH TOTALS									

1206	1,462,595,106.19	845	1,473,709,313.11	0.00	1,473,709,313.11	2051	2,936,304,419.30	0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY (B) DESCRIPTION OF ASSET				RATE		MAT DATE			
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
U.S. GOVERNMENT SECURITIES									
912810TX6	US TREASURY N/B			02/54	4.25	4.250	02/15/2054		
351	112,368,557.02	322	112,121,937.57	0.00	110,643,506.37	673	224,490,494.59	1,478,431.20	
91282CKL4	TSY INFL IX N/B			04/29	2.125	2.125	04/15/2029		
108	156,351,502.76	33	150,067,260.19	0.00	150,020,993.81	141	306,418,762.95	46,266.38	
U.S. GOVERNMENT SECURITIES TOTALS									
459	268,720,059.78	355	262,189,197.76	0.00	260,664,500.18	814	530,909,257.54	1,524,697.58	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORP. DEBT INSTR. - PREFERRED									

CORP. DEBT INSTR. - PREFERRED TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORP. DEBT INSTR. - ALL OTHER									

CORP. DEBT INSTR. - ALL OTHER TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - PREFERRED									

CORPORATE STOCKS - PREFERRED TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - COMMON									

CORPORATE STOCKS - COMMON TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

PARTN./JOINT VENTURE INTERESTS									

PARTN./JOINT VENTURE INTERESTS TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

LOANS SECURED BY MTGES-RESID.									

LOANS SECURED BY MTGES-RESID. TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
99S24K315	99F537007	TRS USD P V 00MFEDL		14 ROLL 3M FEDL01 0.19 SPR	1.000	02/14/2025			
1	119,872,011.28	2	238,124,892.30	0.00	238,124,892.30	3	357,996,903.58	0.00	
99S24L1J6	99F537569	TRS USD P V 00MFEDL		16 ROLL 3M FEDL01 0.2 SPR	1.000	01/16/2025			
1	94,963,057.00	2	189,791,442.72	0.00	189,791,442.72	3	284,754,499.72	0.00	
99S24MA70	99F538690	TRS USD P V 00MFEDL		15 ROLL 3M FEDL01 0.2 SPR	1.000	01/15/2025			
1	109,142,929.19	2	217,369,185.43	0.00	217,369,185.43	3	326,512,114.62	0.00	
99S25X4P2	99F555892	TRS USD P V 00MFEDL		27 ROLL 3M FEDL01 0.26 SPR	1.000	05/27/2025			
0	0.00	1	301,942,821.09	0.00	301,942,821.09	1	301,942,821.09	0.00	
99S251WL0	SWPC0MWQ7	CDS USD R F 1.00000		1 CCPCDX	1.000	12/20/2029			
57	344,218,806.32	0	0.00	0.00	0.00	57	344,218,806.32	0.00	
99S251WM8	SWPC0MWQ7	CDS USD P V 03MEVENT		2 CCPCDX	1.000	12/20/2029			
0	0.00	57	336,600,000.00	0.00	336,600,000.00	57	336,600,000.00	0.00	
OTHER TOTALS									
180	4,723,054,781.39	180	4,729,558,597.98	0.00	4,715,435,975.07	360	9,452,613,379.37	14,122,622.91	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

COMMON/COLLECTIVE TRUSTS									

965AJN902	EQUITY INDEX FUND A								
1	48,000,000.00	8	256,000,000.00	0.00	145,841,291.20	9	304,000,000.00	110,158,708.80	
COMMON/COLLECTIVE TRUSTS TOTALS									

1	48,000,000.00	8	256,000,000.00	0.00	145,841,291.20	9	304,000,000.00	110,158,708.80	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

REGISTERED INVESTMENT COMPANY									

REGISTERED INVESTMENT COMPANY TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET				RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

INSURANCE CO. GENERAL ACCOUNT									

INSURANCE CO. GENERAL ACCOUNT TOTALS									

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

** ASSET CATEGORY NOT FOUND **								

** ASSET CATEGORY NOT FOUND ** TOTALS								

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

PENSION ALL FUNDS

PLAN YEAR ENDING: 12/31/24

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64

5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

INTEREST BEARING CASH								
1206	1,462,595,106.19	845	1,473,709,313.11	0.00	1,473,709,313.11	2051	2,936,304,419.30	0.00
CERTIFICATES OF DEPOSIT								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
U.S. GOVERNMENT SECURITIES								
459	268,720,059.78	355	262,189,197.76	0.00	260,664,500.18	814	530,909,257.54	1,524,697.58
CORP. DEBT INSTR. - PREFERRED								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - PREFERRED								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - COMMON								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
PARTN./JOINT VENTURE INTERESTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-INCOME PRODUCING								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-NON INC. PRODUCING								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-RESID.								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-COM'L								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTIC. - MORTGAGES								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTICIPANTS - OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
OTHER								
180	4,723,054,781.39	180	4,729,558,597.98	0.00	4,715,435,975.07	360	9,452,613,379.37	14,122,622.91
COMMON/COLLECTIVE TRUSTS								
1	48,000,000.00	8	256,000,000.00	0.00	145,841,291.20	9	304,000,000.00	110,158,708.80
POOLED SEPARATE ACCOUNTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
103-12 INVESTMENTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REGISTERED INVESTMENT COMPANY								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
** ASSET CATEGORY NOT FOUND **								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REPORTABLE TRANSACTION TOTALS								

1846	6,502,369,947.36	1388	6,721,457,108.85	0.00	6,595,651,079.56	3234	13,223,827,056.21	125,806,029.29
NON-REPORTABLE TRANSACTION TOTALS								

12220	7,336,548,735.66	11979	7,160,198,971.59	0.00	7,203,233,336.34	24199	14,496,747,707.25	42,138,927.35
RUN DATE: 01/31/25								

DTE VEBA ALL FUNDS
SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

THIS IS A COMPOSITE REPORT FOR:

DTVA	CASH MANAGER
DTVB	ZEVENBERGEN
DTVD	BARROW HANLEY
DTVE	OAKBROOK INVESTMENTS
DTVF	T. ROWE PRICE
DTVG	ARTISAN PARTNERS
DTVH	JENNISON ASSOCIATES
DTVI	WINDHAVEN - NU
DTVJ	WINDHAVEN - U
DTVL	LSV
DTVM	NORTHPOINTE
DTVN	EQUITY TRANSITION
DTVO	THORNBURG
DTVP	FUND CLOSED ON 04/04/2017
DTVQ	WORLD ASSET MANAGEMENT
DTVR	FRANKLIN TEMPLETON
DTVS	PIMCO
DTVU	JP MORGAN
DTVW	PRUDENTIAL
DTVX	BLACKROCK - NU
DTVY	GMO - NU
DTVZ	WELLINGTON - U
DTV0	BLACKROCK - U
DTV1	GMO -U
DTV2	WELLINGTON - NU
DTV3	BRIDGEWATER PURE ALPHA I -NU
DTV4	FARALLON CAPITAL
DTV5	DAVIDSON KEMPNER
DTV6	VIKING
DTV7	ANCHORAGE CAPITAL
DTV8	AETOS
DTV9	BRIDGEWATER PURE ALPHA I - U
DTWA	WCP REAL ESTATE FUND III
DTWB	PINEBRIDGE- NU
DTWD	PANTHEON GLOBAL III - NU
DTWE	PIMCO DISCO II - NU
DTWF	AEA INVESTORS FUND V
DTWG	STERLING CAPITAL PARTNERS IV
DTWH	PINEBRIDGE - U
DTWI	PANTHEON GLOBAL III - U
DTWJ	GLOUSTON PEO IV - NU
DTWL	SIGULER GUFF DOF IV - U
DTWM	PIMCO DISCO II - U
DTWN	GLOUSTON PEO IV - NU
DTWO	SIGULER GUFF DOF IV - NU
DTWP	DECO NON REP HEALTH SUPP CASH
DTWR	DTE NON REP HSV
DTWS	DTE ENERGY COMPANY STOCK
DTWU	APOLLO FUND VIII
DTWV	COKE BATTERY
DTWX	DTE REP HSV
DTWY	LOCAL 799 CASH
DTWZ	NONREP MISC SUBGROUPS
DTW1	ENERGY RESOURCES AFFILIATES
DTW2	LOCAL 17 CASH
DTW3	SYMPHONY ASSET MANAGEMENT
DTW4	SHENANGO HSV CASH
DTW5	SSGM TRANSITION
DTW6	CHICAGO EQUITY PARTNERS

DTW7	BOSTON COMPANY
DTW8	NORTHPOINTE - SMID
DTW9	VALSTONE PARTNERS
DTXA	OAKTREE EMERGING MARKETS EQ.
DTXB	SECURITY LENDING
DTXD	LAZARD
DTXE	NUVEEN
DTXF	EARNEST PARTNERS
DTXG	ADAMS STREET PARTNERS
DTXH	GLOUSTON PEO V
DTXI	AEA FUND VI
DTXJ	MONROE CAPITAL PL FUND II
DTXL	HIGHFIELDS CAPITAL
DTXM	BRACEBRIDGE
DTXN	CLAREANT ECO FUND II
DTXO	VALSTONE FUND VI
DTXP	HURON FUND V
DTXQ	NEUBERGER BERMAN FUND IV
DTXR	KAYNE SENIOR CREDIT FUND III
DTXS	EAGLE POINT CREDIT PARTNERS
DTXU	PETERSHILL PRIVATE EQUITY LP
DTXV	NB PRIVATE EQTY CREDIT OPP FD
DTXW	KAYNE ANDERSON RE FD V
DTXY	DYAL CAP. PARTNERS IV - MAIN
DTXZ	DYAL CAP PARTNERS IV COINVEST
DTX1	MONROE CAPITAL PCF III
DTX2	CRG PARTNERS IV
DTX3	DAVIDSON KEMPNER SOI II
DTX4	DAVIDSON KEMPNER LDOI III
DTX5	DAVIDSON KEMPNER LDOI IV
DTX6	AEA FUND VII
DTX7	KAYNE CREDIT PARTNERSHIP
DTX8	SSGA S&P 500 EQUAL WEIGHT
DTX9	BLACKROCK EQUITY INDEX FUND
DTZA	BLACKROCK COMPLETION INDEX FUN
DTZB	ARLINGTON CAPITAL PARTNERS VI,
DTZD	THOMA BRAVO FUND XV
DTZE	NEUBERGER BERMAN CR OPP FD II
DTZF	CLEARLAKE CAP PARTNERS VIII
DTZ0	PETERSHILL PE IV
DTZ1	GSAM US LONG GOV'T CREDIT
DTZ2	ALPINVEST EDISON FUND
DTZ3	BLACKROCK EAFE IMI INDEX FUND
DTZ4	BLACKROCK EAFE CURRENCY HEDGED
DTZ5	PRUDENTIAL LONG DUR CORP BOND
DTZ6	NEUBERGER BERMAN MULTI-ASSET
DTZ7	NISA COMPLETION
DTZ8	CLEARLAKE CAPITAL PARTNERS VII
DTZ9	DRAGONEER INVESTMENT GROUP

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE					
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED		(G) COST OF ASSET		(H) CURR VALUE		(I) GAIN/LOSS	
INTEREST BEARING CASH											

928HVNII0		STIF 25 BPS		STIF 25 BPS		1.000		12/31/2050			
279,993,940.25				0.00		0.00		279,993,940.25		0.00	
928HVNII0		STIF 25 BPS		STIF 25 BPS		1.000		12/31/2050			
		310,251,292.56		0.00		310,251,292.56		310,251,292.56		0.00	
INTEREST BEARING CASH TOTALS											

				0.00		310,251,292.56		590,245,232.81		0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
U.S. GOVERNMENT SECURITIES					

U.S. GOVERNMENT SECURITIES TOTALS					

		0.00	0.00	0.00	0.00

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE					
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED		(G) COST OF ASSET		(H) CURR VALUE		(I) GAIN/LOSS	

CORP. DEBT INSTR. - PREFERRED											

CORP. DEBT INSTR. - PREFERRED TOTALS											

				0.00		0.00		0.00		0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS

CORP. DEBT INSTR. - ALL OTHER					

CORP. DEBT INSTR. - ALL OTHER TOTALS					

		0.00	0.00	0.00	0.00

PENSION ALL FUNDS
SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

PLAN YEAR ENDING: 12/31/24

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - PREFERRED						

CORPORATE STOCKS - PREFERRED TOTALS						

		0.00	0.00	0.00	0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE					
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED		(G) COST OF ASSET		(H) CURR VALUE		(I) GAIN/LOSS	
CORPORATE STOCKS - COMMON											

CORPORATE STOCKS - COMMON TOTALS											

				0.00		0.00		0.00		0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64

5% OF ASSET VALUE: 215,958,982.83

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET		RATE	MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

PARTN./JOINT VENTURE INTERESTS						

PARTN./JOINT VENTURE INTERESTS TOTALS						

		0.00	0.00	0.00	0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE					
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED		(G) COST OF ASSET		(H) CURR VALUE		(I) GAIN/LOSS	
LOANS SECURED BY MTGES-RESID.											

LOANS SECURED BY MTGES-RESID. TOTALS											

				0.00		0.00		0.00		0.00	

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

BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

(A)	IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE		
	(C) PURCHASE PRICE		(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET		(H) CURR VALUE	(I) GAIN/LOSS	
OTHER									

99S1ZEFX4	99F487393	TRS USD R E		99F487385	LT03TRUU				
		260,070,106.24		0.00	252,826,272.56		260,070,106.24	7,243,833.68	
99S226GU0	99F509147	TRS USD R E		99F509139	LT03TRUU				
	260,070,106.24			0.00	0.00		260,070,106.24	0.00	
99S226GU0	99F509147	TRS USD R E		99F509139	LT03TRUU				
	261,211,299.92			0.00	0.00		261,211,299.92	0.00	
99S226GU0	99F509147	TRS USD R E		99F509139	LT03TRUU				
		261,211,299.92		0.00	260,070,106.24		261,211,299.92	1,141,193.68	
99S226GU0	99F509147	TRS USD R E		99F509139	LT03TRUU				
		271,732,251.28		0.00	261,211,299.92		271,732,251.28	10,520,951.36	
99S24KKX6	99F537221	TRS USD R E		99F537213	LT03TRUU				
	271,732,251.28			0.00	0.00		271,732,251.28	0.00	
99S24KKX6	99F537221	TRS USD R E		99F537213	LT03TRUU				
	267,124,758.08			0.00	0.00		267,124,758.08	0.00	
99S24KKX6	99F537221	TRS USD R E		99F537213	LT03TRUU				
		267,124,758.08		0.00	271,732,251.28		267,124,758.08	-4,607,493.20	
99S25X405	99F555892	TRS USD R E		99F555884	LUTLTRUU				
	301,942,821.09			0.00	0.00		301,942,821.09	0.00	
99S1ZEFY2	99F487393	TRS USD P V 00MFEDL		17 ROLL 3M FEDL01 0.16 SPR		1.000	02/15/2024		
	252,826,272.56			0.00	0.00		252,826,272.56	0.00	
99S226GV8	99F509147	TRS USD P V 00MFEDL		17 ROLL 3M FEDL01 0.21 SPR		1.000	08/15/2024		
		260,070,106.24		0.00	260,070,106.24		260,070,106.24	0.00	
99S226GV8	99F509147	TRS USD P V 00MFEDL		17 ROLL 3M FEDL01 0.21 SPR		1.000	08/15/2024		
	260,070,106.24			0.00	0.00		260,070,106.24	0.00	
99S226GV8	99F509147	TRS USD P V 00MFEDL		17 ROLL 3M FEDL01 0.21 SPR		1.000	08/15/2024		
		261,211,299.92		0.00	261,211,299.92		261,211,299.92	0.00	
99S226GV8	99F509147	TRS USD P V 00MFEDL		17 ROLL 3M FEDL01 0.21 SPR		1.000	08/15/2024		
	261,211,299.92			0.00	0.00		261,211,299.92	0.00	
99S24KKY4	99F537221	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 0.2175 SPR		1.000	02/18/2025		
		271,732,251.28		0.00	271,732,251.28		271,732,251.28	0.00	
99S24KKY4	99F537221	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 0.2175 SPR		1.000	02/18/2025		
	271,732,251.28			0.00	0.00		271,732,251.28	0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET			RATE		MAT DATE			
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED	(G) COST OF ASSET		(H) CURR VALUE	(I) GAIN/LOSS		
99S24KKY4	99F537221	TRS USD P V 00MFEDL		18 ROLL 3M FEDL01 0.2175 SPR	1.000	02/18/2025				
		267,124,758.08		0.00	267,124,758.08		267,124,758.08			0.00
99S25X4P2	99F555892	TRS USD P V 00MFEDL		27 ROLL 3M FEDL01 0.26 SPR	1.000	05/27/2025				
		301,942,821.09		0.00	301,942,821.09		301,942,821.09			0.00
OTHER TOTALS										
				0.00	2,407,921,166.61		4,830,140,818.74			14,298,485.52

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
(C) PURCHASE PRICE		(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET		(H) CURR VALUE	(I) GAIN/LOSS
COMMON/COLLECTIVE TRUSTS							
COMMON/COLLECTIVE TRUSTS TOTALS							
			0.00	0.00		0.00	0.00

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE					
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED		(G) COST OF ASSET		(H) CURR VALUE		(I) GAIN/LOSS	
REGISTERED INVESTMENT COMPANY											

REGISTERED INVESTMENT COMPANY TOTALS											

				0.00		0.00		0.00		0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE					
(C) PURCHASE PRICE		(D) SELLING PRICE		(F) EXPENSES INCURRED		(G) COST OF ASSET		(H) CURR VALUE		(I) GAIN/LOSS	
INSURANCE CO. GENERAL ACCOUNT											

INSURANCE CO. GENERAL ACCOUNT TOTALS											

				0.00		0.00		0.00		0.00	

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

BEGINNING NET ASSET VALUE:4,319,179,656.64

5% OF ASSET VALUE:215,958,982.83

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS

** ASSET CATEGORY NOT FOUND **					

** ASSET CATEGORY NOT FOUND ** TOTALS					

		0.00	0.00	0.00	0.00

PENSION ALL FUNDS
SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 4,319,179,656.64
5% OF ASSET VALUE: 215,958,982.83

PLAN YEAR ENDING: 12/31/24

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
INTEREST BEARING CASH					
		0.00	310,251,292.56	590,245,232.81	0.00
CERTIFICATES OF DEPOSIT					
		0.00	0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES					
		0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED					
		0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER					
		0.00	0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED					
		0.00	0.00	0.00	0.00
CORPORATE STOCKS - COMMON					
		0.00	0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS					
		0.00	0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING					
		0.00	0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING					
		0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.					
		0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L					
		0.00	0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES					
		0.00	0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER					
		0.00	0.00	0.00	0.00
OTHER					
		0.00	2,407,921,166.61	4,830,140,818.74	14,298,485.52
COMMON/COLLECTIVE TRUSTS					
		0.00	0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS					
		0.00	0.00	0.00	0.00
103-12 INVESTMENTS					
		0.00	0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY					
		0.00	0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT					
		0.00	0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **					
		0.00	0.00	0.00	0.00
REPORTABLE TRANSACTION TOTALS					

		0.00	2,718,172,459.17	5,420,386,051.55	14,298,485.52

Schedule of Assets Held at End of Year

Form 5500, Schedule H, Line 4i
 EIN 25-6264027, Plan No. 021
 December 31, 2024

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Short term investment funds:			
NISA	STIF 25 BPS STIF 25 BPS	87,833	87,833
BOSTON COMPANY	STIF 25 BPS STIF 25 BPS	20,172	20,172
EARNEST PARTNERS	STIF 25 BPS STIF 25 BPS	822,241	822,241
PIMCO LONG DURATION	STIF 25 BPS STIF 25 BPS	4,409,765	4,409,765
PIMCO LONG DURATION	CITIGROUP REPO REPO	7,400,000	7,400,000
EQUITY TRANSITION	STIF 25 BPS STIF 25 BPS	40,407	40,407
T. ROWE PRICE	STIF 25 BPS STIF 25 BPS	4,753	4,753
OAKBROOK INVESTMENTS	STIF 25 BPS STIF 25 BPS	736	736
CHICAGO EQUITY PARTNERS	STIF 25 BPS STIF 25 BPS	603	603
CASH MANAGER	STIF 25 BPS STIF 25 BPS	39,329,525	39,329,525
NEUBERGER BERMAN MULTI-ASSET	STIF 25 BPS STIF 25 BPS	15,285,118	15,285,118
LEGAL & GENERAL	STIF 25 BPS STIF 25 BPS	5,038,439	5,038,439
NISA LONG CORPORATE	STIF 25 BPS STIF 25 BPS	3,999,696	3,999,696
NISA COMPLETION	STIF 25 BPS STIF 25 BPS	6,396,559	6,396,559
NISA	US DOLLAR	382	382
CRG PARTNERS IV	US DOLLAR	1,176,812	1,176,812
DAVIDSON KEMPNER SOI II	US DOLLAR	69,370	69,370
EARNEST PARTNERS	SOUTH KOREAN WON	1	1
PIMCO LONG DURATION	SOUTH AFRICAN RAND	519	498
PIMCO LONG DURATION	US DOLLAR	(5,887,919)	(5,887,919)
PIMCO LONG DURATION	RUSSIAN RUBLE	229,964	153,682
PIMCO LONG DURATION	MEXICAN PESO (NEW)	25	24
PIMCO LONG DURATION	JAPANESE YEN	63,973	61,756
PIMCO LONG DURATION	HUNGARIAN FORINT	2,432	2,172
PIMCO LONG DURATION	POUND STERLING	309,406	306,841
PIMCO LONG DURATION	EURO CURRENCY	(924,164)	(865,499)
PIMCO LONG DURATION	CANADIAN DOLLAR	76,805	72,377
PIMCO LONG DURATION	AUSTRALIAN DOLLAR	106,077	103,162
PIMCO LONG DURATION	ARGENTINE PESO	94,139	8,025
EQUITY TRANSITION	AUSTRALIAN DOLLAR	502	478
NEUBERGER BERMAN MULTI-ASSET	US DOLLAR	(632,032)	(632,032)
NEUBERGER BERMAN MULTI-ASSET	NORWEGIAN KRONE	0	0
NEUBERGER BERMAN MULTI-ASSET	SOUTH KOREAN WON	80,000	72,400
NEUBERGER BERMAN MULTI-ASSET	JAPANESE YEN	1,527,850	1,448,731
NEUBERGER BERMAN MULTI-ASSET	HONG KONG DOLLAR	4	4
NEUBERGER BERMAN MULTI-ASSET	POUND STERLING	(2)	(2)
NEUBERGER BERMAN MULTI-ASSET	EURO CURRENCY	(25)	(23)
NEUBERGER BERMAN MULTI-ASSET	YUAN RENMINBI	11	10
NEUBERGER BERMAN MULTI-ASSET	YUAN RENMINBI OFFSHORE	0	0
NEUBERGER BERMAN MULTI-ASSET	CANADIAN DOLLAR	2,309	2,231
NEUBERGER BERMAN MULTI-ASSET	AUSTRALIAN DOLLAR	88	80
LEGAL & GENERAL	US DOLLAR	169,732	169,732
NISA LONG CORPORATE	US DOLLAR	(32,709)	(32,711)
NISA COMPLETION	US DOLLAR	(74,512)	(74,510)
Total short term investment funds:		79,194,885	78,991,917
Common and preferred stocks:			
EARNEST PARTNERS	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	522,002	838,283
EARNEST PARTNERS	ICON PLC COMMON STOCK EUR.06	564,529	758,521
EARNEST PARTNERS	EVEREST GROUP LTD COMMON STOCK USD.01	301,261	536,441
EARNEST PARTNERS	SHELL PLC COMMON STOCK EUR.07	522,400	700,862
EARNEST PARTNERS	MELROSE INDUSTRIES PLC COMMON STOCK GBP.001	628,631	704,961
EARNEST PARTNERS	EUROFINS SCIENTIFIC COMMON STOCK EUR.1	537,998	503,610
EARNEST PARTNERS	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	561,162	679,229
EARNEST PARTNERS	VONOVIA SE COMMON STOCK	267,183	187,934
EARNEST PARTNERS	ENTAIN PLC COMMON STOCK EUR.01	696,181	575,585
EARNEST PARTNERS	JULIUS BAER GROUP LTD COMMON STOCK CHF.02	520,632	580,030
EARNEST PARTNERS	AMADEUS IT GROUP SA COMMON STOCK EUR.01	554,976	806,775
EARNEST PARTNERS	PRYSMIAN SPA COMMON STOCK EUR.1	408,762	1,024,712
EARNEST PARTNERS	NORSK HYDRO ASA COMMON STOCK NOK1.098	468,802	573,674
EARNEST PARTNERS	SUMCO CORP COMMON STOCK	915,814	505,086
EARNEST PARTNERS	LEONARDO SPA COMMON STOCK	308,009	1,003,538
EARNEST PARTNERS	MTU AERO ENGINES AG COMMON STOCK	437,974	762,890
EARNEST PARTNERS	SAFRAN SA COMMON STOCK EUR.2	447,957	916,953
EARNEST PARTNERS	DNB BANK ASA COMMON STOCK NOK12.5	482,184	621,364

EARNEST PARTNERS	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	332,223	637,435
EARNEST PARTNERS	RELX PLC COMMON STOCK GBP.00144397	522,676	948,948
EARNEST PARTNERS	ASML HOLDING NV COMMON STOCK EUR.09	326,183	641,651
EARNEST PARTNERS	QUIMICA Y MINERA CHIL SP ADR USD1.0	278,032	207,761
EARNEST PARTNERS	HEINEKEN NV COMMON STOCK EUR1.6	567,286	428,042
EARNEST PARTNERS	RIO TINTO PLC SPON ADR ADR	580,386	583,042
EARNEST PARTNERS	LONZA GROUP AG REG COMMON STOCK CHF1.0	650,617	879,155
EARNEST PARTNERS	PETROLEO BRASILEIRO SPON ADR ADR	235,991	288,141
EARNEST PARTNERS	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	454,256	456,728
EARNEST PARTNERS	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	561,061	1,541,125
EARNEST PARTNERS	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	614,904	567,252
EARNEST PARTNERS	NOVARTIS AG SPONSORED ADR ADR	438,848	582,887
EARNEST PARTNERS	NIPPON SANJO HOLDINGS CORP COMMON STOCK	473,208	633,367
EARNEST PARTNERS	DENSO CORP COMMON STOCK	490,188	650,992
EARNEST PARTNERS	MURATA MANUFACTURING CO LTD COMMON STOCK	673,627	464,150
EARNEST PARTNERS	BYD CO LTD H COMMON STOCK CNY1.0	191,280	583,449
EARNEST PARTNERS	HITACHI LTD COMMON STOCK	365,472	1,204,948
EARNEST PARTNERS	MEDIATEK INC COMMON STOCK TWD10.0	586,995	992,695
EARNEST PARTNERS	TRAVELSKY TECHNOLOGY LTD H COMMON STOCK CNY1.0	339,960	259,734
EARNEST PARTNERS	DBS GROUP HOLDINGS LTD COMMON STOCK	409,262	817,547
EARNEST PARTNERS	MAGNA INTERNATIONAL INC COMMON STOCK	109,983	92,154
EARNEST PARTNERS	ERSTE GROUP BANK AG COMMON STOCK	528,545	1,072,650
EARNEST PARTNERS	MERCK KGAA COMMON STOCK	520,903	601,486
EARNEST PARTNERS	CONTINENTAL AG COMMON STOCK	740,754	515,289
EARNEST PARTNERS	ICICI BANK LTD SPON ADR ADR	315,433	759,519
EARNEST PARTNERS	CAPGEMINI SE COMMON STOCK EUR8.0	404,544	486,871
EARNEST PARTNERS	HDFC BANK LTD ADR ADR	359,619	490,445
EARNEST PARTNERS	INTERTEK GROUP PLC COMMON STOCK GBP.01	548,558	644,539
EARNEST PARTNERS	BARCLAYS PLC COMMON STOCK GBP.25	574,019	1,187,848
EARNEST PARTNERS	EQUINOR ASA SPON ADR ADR	596,836	606,938
EARNEST PARTNERS	GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5	345,113	416,225
EARNEST PARTNERS	CARNIVAL CORP COMMON STOCK USD.01	480,299	802,225
EARNEST PARTNERS	CANADIAN NATL RAILWAY CO COMMON STOCK	690,929	604,402
EARNEST PARTNERS	CAE INC COMMON STOCK	633,434	813,928
EARNEST PARTNERS	BANCOLOMBIA S.A. SPONS ADR ADR	525,261	478,889
EARNEST PARTNERS	BANCO BRADESCO ADR ADR	562,706	241,285
EARNEST PARTNERS	BAIDU INC SPON ADR ADR USD.00005	569,473	347,020
EARNEST PARTNERS	HALMA PLC COMMON STOCK GBP.1	418,560	526,473
EARNEST PARTNERS	BAE SYSTEMS PLC COMMON STOCK GBP.025	411,112	730,827
EARNEST PARTNERS	DIAGEO PLC COMMON STOCK GBP.2893518	639,719	577,945
EARNEST PARTNERS	AMBEV SA ADR ADR	561,955	384,528
EQUITY TRANSITION	GLITNIR HOLDCO EHF. CLASS A SH	1,988	1,863
EQUITY TRANSITION	EMPLOYEE SOLUTIONS INC COM	-	0
WORLD ASSET MANAGEMENT	WIPRO LTD ADR ADR	4	7
WORLD ASSET MANAGEMENT	CIA ENERGETICA DE SPON ADR ADR	2	2
WORLD ASSET MANAGEMENT	ASYA KATILIM BANKASI ADR ADR	6,248	-
OAKBROOK INVESTMENTS	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	3,850	6,506
NEUBERGER BERMAN MULTI-ASSET	WELLTOWER INC REIT USD1.0	577,793	758,827
NEUBERGER BERMAN MULTI-ASSET	VORNADO REALTY TRUST PREFERRED STOCK 5.4	808,852	701,606
NEUBERGER BERMAN MULTI-ASSET	VORNADO REALTY TRUST REIT	90,212	85,900
NEUBERGER BERMAN MULTI-ASSET	VORNADO REALTY TRUST PREFERRED STOCK 5.25	284,784	211,273
NEUBERGER BERMAN MULTI-ASSET	VICI PROPERTIES INC REIT USD.01	311,249	295,459
NEUBERGER BERMAN MULTI-ASSET	VENTAS INC REIT USD.25	656,509	708,623
NEUBERGER BERMAN MULTI-ASSET	UMH PROPERTIES INC REIT 6.375	248,913	245,208
NEUBERGER BERMAN MULTI-ASSET	UDR INC REIT USD.01	572,630	601,315
NEUBERGER BERMAN MULTI-ASSET	TRIPLEPOINT VENTURE GROWTH B COMMON STOCK USD.01	387,985	384,004
NEUBERGER BERMAN MULTI-ASSET	SUN COMMUNITIES INC REIT USD.01	493,009	452,038
NEUBERGER BERMAN MULTI-ASSET	STARWOOD PROPERTY TRUST INC REIT USD.01	483,986	523,266
NEUBERGER BERMAN MULTI-ASSET	STAG INDUSTRIAL INC REIT USD.01	246,247	241,881
NEUBERGER BERMAN MULTI-ASSET	SLR INVESTMENT CORP COMMON STOCK USD.01	622,025	648,000
NEUBERGER BERMAN MULTI-ASSET	SIXTH STREET SPECIALTY LENDI COMMON STOCK USD.01	1,802,843	1,904,497
NEUBERGER BERMAN MULTI-ASSET	SIMON PROPERTY GROUP INC REIT USD.0001	1,046,809	1,326,017
NEUBERGER BERMAN MULTI-ASSET	SL GREEN REALTY CORP PREFERRED STOCK 6.5	761,764	753,674
NEUBERGER BERMAN MULTI-ASSET	REXFORD INDUSTRIAL REALT PREFERRED STOCK 5.875	662,514	672,550
NEUBERGER BERMAN MULTI-ASSET	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	194,441	233,058
NEUBERGER BERMAN MULTI-ASSET	REALTY INCOME CORP REIT USD1.0	333,559	311,487
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE REIT USD.1	497,290	527,314
NEUBERGER BERMAN MULTI-ASSET	PROLOGIS INC REIT USD.01	1,092,407	989,035
NEUBERGER BERMAN MULTI-ASSET	PEBBLEBROOK HOTEL TRUST PREFERRED STOCK 6.375	81,400	79,000
NEUBERGER BERMAN MULTI-ASSET	PEBBLEBROOK HOTEL TRUST PEBBLEBROOK HOTEL TRUST	383,772	361,050
NEUBERGER BERMAN MULTI-ASSET	PEBBLEBROOK HOTEL TRUST PEBBLEBROOK HOTEL TRUST	320,802	298,282
NEUBERGER BERMAN MULTI-ASSET	OMEGA HEALTHCARE INVESTORS REIT USD.1	559,692	622,368
NEUBERGER BERMAN MULTI-ASSET	NEW MOUNTAIN FINANCE CORP COMMON STOCK USD.01	164,664	154,341
NEUBERGER BERMAN MULTI-ASSET	NATIONAL STORAGE AFFILIA PUBLIC	281,360	249,742
NEUBERGER BERMAN MULTI-ASSET	MORGAN STANLEY DIRECT LENDIN COMMON STOCK USD.001	225,828	232,239

NEUBERGER BERMAN MULTI-ASSET	MAIN STREET CAPITAL CORP COMMON STOCK USD.01	530,141	622,354
NEUBERGER BERMAN MULTI-ASSET	KIMCO REALTY CORP PUBLIC	204,360	166,859
NEUBERGER BERMAN MULTI-ASSET	KIMCO REALTY CORP REIT	95,571	86,387
NEUBERGER BERMAN MULTI-ASSET	KIMCO REALTY CORP REIT USD.01	663,744	698,378
NEUBERGER BERMAN MULTI-ASSET	IRON MOUNTAIN INC REIT USD.01	476,761	790,427
NEUBERGER BERMAN MULTI-ASSET	INVITATION HOMES INC REIT USD.01	398,392	396,012
NEUBERGER BERMAN MULTI-ASSET	HIGHWOODS PROPERTIES INC REIT USD.01	223,238	254,028
NEUBERGER BERMAN MULTI-ASSET	HERCULES CAPITAL INC COMMON STOCK USD.001	257,554	278,206
NEUBERGER BERMAN MULTI-ASSET	AMERICAN HEALTHCARE REIT INC REIT USD.01	264,099	445,455
NEUBERGER BERMAN MULTI-ASSET	GOLUB CAPITAL BDC INC COMMON STOCK USD.001	2,117,394	2,153,978
NEUBERGER BERMAN MULTI-ASSET	GLOBAL NET LEASE INC PUBLIC USD25.0	456,906	429,000
NEUBERGER BERMAN MULTI-ASSET	FIDUS INVESTMENT CORP COMMON STOCK USD.001	176,577	186,658
NEUBERGER BERMAN MULTI-ASSET	FEDERAL REALTY INVS TRUST REIT USD.01	65,697	64,931
NEUBERGER BERMAN MULTI-ASSET	FS KKR CAPITAL CORP COMMON STOCK USD.001	1,879,567	2,062,509
NEUBERGER BERMAN MULTI-ASSET	EXTRA SPACE STORAGE INC REIT USD.01	212,306	194,630
NEUBERGER BERMAN MULTI-ASSET	EQUITY LIFESTYLE PROPERTIES REIT USD.01	338,999	315,551
NEUBERGER BERMAN MULTI-ASSET	EQUINIX INC REIT USD.001	313,679	351,698
NEUBERGER BERMAN MULTI-ASSET	EPR PROPERTIES PUBLIC	376,586	340,135
NEUBERGER BERMAN MULTI-ASSET	DIGITAL REALTY TRUST INC PUBLIC	339,209	316,305
NEUBERGER BERMAN MULTI-ASSET	DIGITAL REALTY TRUST INC PREFERRED STOCK 5.2	87,016	78,477
NEUBERGER BERMAN MULTI-ASSET	DIGITAL REALTY TRUST INC REIT USD.01	548,440	639,807
NEUBERGER BERMAN MULTI-ASSET	CROWN CASTLE INC REIT USD.01	1,090,900	799,959
NEUBERGER BERMAN MULTI-ASSET	CRESCENT CAPITAL BDC INC COMMON STOCK USD.001	156,551	175,402
NEUBERGER BERMAN MULTI-ASSET	CEDAR REALTY TRUST INC PUBLIC	39,700	28,980
NEUBERGER BERMAN MULTI-ASSET	CAMDEN PROPERTY TRUST REIT USD.01	503,504	559,893
NEUBERGER BERMAN MULTI-ASSET	BXP INC REIT USD.01	212,174	206,423
NEUBERGER BERMAN MULTI-ASSET	BLACKSTONE SECURED LENDING F COMMON STOCK USD.001	2,000,501	2,239,438
NEUBERGER BERMAN MULTI-ASSET	BLACKSTONE MORTGAGE TRU CL A REIT USD.01	403,662	326,577
NEUBERGER BERMAN MULTI-ASSET	BARINGS BDC INC COMMON STOCK USD.001	1,093,762	1,137,461
NEUBERGER BERMAN MULTI-ASSET	BAIN CAPITAL SPECIALTY FINAN COMMON STOCK USD.001	577,726	708,877
NEUBERGER BERMAN MULTI-ASSET	AVALONBAY COMMUNITIES INC REIT USD.01	542,417	608,657
NEUBERGER BERMAN MULTI-ASSET	ARMADA HOFFLER PROPERTIE PUBLIC USD25.0	60,117	58,652
NEUBERGER BERMAN MULTI-ASSET	ARES CAPITAL CORP COMMON STOCK USD.001	1,931,050	2,203,710
NEUBERGER BERMAN MULTI-ASSET	MIDCAP FINANCIAL INVESTMENT COMMON STOCK USD.001	1,944,765	1,970,997
NEUBERGER BERMAN MULTI-ASSET	ANNALY CAPITAL MANAGEMENT IN REIT USD.01	348,364	261,214
NEUBERGER BERMAN MULTI-ASSET	AMERICAN TOWER CORP REIT USD.01	1,293,528	1,096,792
NEUBERGER BERMAN MULTI-ASSET	AMERICAN HOMES 4 RENT PUBLIC	72,159	74,481
NEUBERGER BERMAN MULTI-ASSET	AGNC INVESTMENT CORP REIT USD.01	344,198	264,935
NUVEEN	UNTRADE.C ANIMAL HEALTH	683,133	681,925
KAYNE CREDIT PARTNERSHIP	KAYNE ANDERSON BDC INC COMMON STOCK USD.001	22,887,962	23,210,723
PIMCO LONG DURATION	MORGAN STANLEY PREFFERD STOCK	382,500	393,516
PIMCO LONG DURATION	COBANK ACB PREFERRED STOCK 12/49 VAR	300,000	300,000
NEUBERGER BERMAN MULTI-ASSET	BROOKFIELD PROP PFD LP PREFERRED STOCK 07/81 6.25	289,199	189,543
NEUBERGER BERMAN MULTI-ASSET	VORNADO REALTY TRUST PREFERRED STOCK 4.45	289,790	237,000
NEUBERGER BERMAN MULTI-ASSET	SUNSTONE HOTEL INVESTORS PREFERRED STOCK 6.125	218,691	204,309
NEUBERGER BERMAN MULTI-ASSET	SUMMIT HOTEL PROPERTIES PREFERRED STOCK 5.875	238,900	193,987
NEUBERGER BERMAN MULTI-ASSET	SUMMIT HOTEL PROPERTIES PREFERRED STOCK 6.25	881,801	731,936
NEUBERGER BERMAN MULTI-ASSET	SAUL CENTERS INC PREFERRED STOCK 6	390,254	367,370
NEUBERGER BERMAN MULTI-ASSET	REGENCY CENTERS CORP PREFERRED STOCK 6.25	607,075	579,605
NEUBERGER BERMAN MULTI-ASSET	REGENCY CENTERS CORP PREFERRED STOCK 5.875	175,785	179,760
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE PREFERRED STOCK 5.15	290,566	268,392
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE PREFERRED STOCK 5.6	177,818	162,750
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE PREFERRED STOCK 4.75	38,300	34,914
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE PREFERRED STOCK 4.625	71,945	64,538
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE PREFERRED STOCK 4	301,744	250,916
NEUBERGER BERMAN MULTI-ASSET	PUBLIC STORAGE PREFERRED STOCK 4.1	288,125	203,186
NEUBERGER BERMAN MULTI-ASSET	PEBBLEBROOK HOTEL TRUST PREFERRED STOCK 5.7	415,290	336,238
NEUBERGER BERMAN MULTI-ASSET	KKR REAL ESTATE FIN PREFERRED STOCK 6.5	150,000	115,260
NEUBERGER BERMAN MULTI-ASSET	GLOBAL NET LEASE INC PREFERRED STOCK 7.25	30,819	34,410
NEUBERGER BERMAN MULTI-ASSET	FEDERAL REALTY INVS TRST PREFERRED STOCK 5	176,213	169,434
NEUBERGER BERMAN MULTI-ASSET	DIGITALBRIDGE GROUP INC PREFERRED STOCK 7.125	643,468	647,637
NEUBERGER BERMAN MULTI-ASSET	DIGITALBRIDGE GROUP INC PUBLIC	385,355	424,221
NEUBERGER BERMAN MULTI-ASSET	DIAMONDROCK HOSPITALITY PREFERRED STOCK 8.25	201,066	202,507
NEUBERGER BERMAN MULTI-ASSET	CHATHAM LODGING PREFERRED STOCK 6.625	235,329	240,656
NEUBERGER BERMAN MULTI-ASSET	AGREE REALTY CORP PREFERRED STOCK 4.25	540,369	426,618
Total common and preferred stocks:		96,914,910	107,056,994

Mutual funds:

NEUBERGER BERMAN MULTI-ASSET	NEUBERGER BERMAN OPTION STRATE NEUBERGER BERMAN OPT STR E	40,636,567	48,119,105
NEUBERGER BERMAN MULTI-ASSET	NEUBERGER BERMAN FLOATING RATE NEUBERGER BERM FLTNG RT INC	12,955,383	12,948,991
NEUBERGER BERMAN MULTI-ASSET	NEUBERGER BERMAN HIGH INCOME B NBRGR BRMN HIGH INC BND R6	34,368,084	32,611,771
NEUBERGER BERMAN MULTI-ASSET	NEUBERGER BERM E/M DEBT INST NEUBERGER BERM E/M DEBT INST	12,331,495	11,545,577
NEUBERGER BERMAN MULTI-ASSET	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF	1,929,424	1,909,056
Total mutual funds:		102,220,953	107,134,500

Government securities:

NISA	STRIPS 08/51 0.00000	58,767	51,038
NISA	STRIPS 05/51 0.00000	46,618	41,982
NISA	STRIPS 02/51 0.00000	149,568	129,689
NISA	STRIPS 11/50 0.00000	139,886	121,396
NISA	STRIPS 08/50 0.00000	304,396	266,712
NISA	STRIPS 05/50 0.00000	311,183	280,051
NISA	STRIPS 02/50 0.00000	237,347	200,151
NISA	STRIPS 08/49 0.00000	549,945	377,622
NISA	STRIPS 05/49 0.00000	413,269	321,583
NISA	STRIPS 02/49 0.00000	449,420	322,842
NISA	STRIPS 11/48 0.00000	269,666	250,901
NISA	STRIPS 08/48 0.00000	260,598	189,255
NISA	STRIPS 05/48 0.00000	540,132	416,062
NISA	STRIPS 02/48 0.00000	444,391	377,563
NISA	STRIPS 11/47 0.00000	457,150	347,531
NISA	STRIPS 08/47 0.00000	378,344	272,978
NISA	STRIPS 05/47 0.00000	462,523	367,499
NISA	STRIPS 02/47 0.00000	867,605	617,618
NISA	STRIPS 11/46 0.00000	651,416	471,266
NISA	STRIPS 08/46 0.00000	483,506	326,483
NISA	STRIPS 05/46 0.00000	699,615	522,990
NISA	STRIPS 02/46 0.00000	771,890	574,358
NISA	STRIPS 11/45 0.00000	659,192	475,157
NISA	STRIPS 08/45 0.00000	754,308	540,962
NISA	STRIPS 02/45 0.00000	672,888	451,611
NISA	STRIPS 05/45 0.00000	782,912	539,678
NISA	STRIPS 05/52 0.00000	60,736	51,423
NISA	STRIPS 02/52 0.00000	263,336	224,449
NISA	STRIP PRINC 08/44 0.00000	204,515	190,757
NISA	STRIP PRINC 08/54 0.00000	1,885,390	1,657,908
NISA	STRIP PRINC 05/54 0.00000	2,806,655	2,593,084
NISA	STRIP PRINC 02/54 0.00000	1,911,625	1,714,586
NISA	STRIP PRINC 05/53 0.00000	2,504,559	2,235,667
NISA	STRIP PRINC 02/53 0.00000	2,118,726	1,869,551
NISA	STRIP PRINC 08/52 0.00000	1,731,483	1,581,661
NISA	STRIP PRINC 05/52 0.00000	3,240,436	2,960,647
NISA	STRIP PRINC 02/52 0.00000	2,808,420	2,502,768
NISA	STRIP PRINC 11/51 0.00000	1,861,980	1,614,661
NISA	STRIP PRINC 08/51 0.00000	3,457,713	3,169,450
NISA	STRIP PRINC 05/51 0.00000	2,010,228	1,826,889
NISA	STRIP PRINC 02/51 0.00000	2,252,492	2,031,906
NISA	STRIP PRINC 11/50 0.00000	3,751,951	3,304,017
NISA	STRIP PRINC 08/50 0.00000	904,269	829,172
NISA	STRIP PRINC 02/50 0.00000	2,898,996	2,617,067
NISA	STRIP PRINC 11/49 0.00000	1,321,011	1,182,046
NISA	STRIP PRINC 08/49 0.00000	1,014,033	910,485
NISA	STRIP PRINC 05/49 0.00000	1,795,947	1,656,153
NISA	STRIP PRINC 02/49 0.00000	1,840,946	1,737,853
NISA	STRIP PRINC 11/48 0.00000	1,432,328	1,356,626
NISA	STRIP PRINC 08/48 0.00000	1,592,325	1,435,966
NISA	STRIP PRINC 05/48 0.00000	678,721	615,814
NISA	STRIP PRINC 02/48 0.00000	1,203,721	1,084,371
NISA	STRIP PRINC 11/47 0.00000	1,272,911	1,172,844
NISA	STRIP PRINC 08/47 0.00000	1,387,929	1,258,978
NISA	STRIP PRINC 05/47 0.00000	714,816	657,756
NISA	STRIP PRINC 02/47 0.00000	339,748	315,493
NISA	STRIP PRINC 11/46 0.00000	857,439	816,560
NISA	STRIP PRINC 08/46 0.00000	334,855	312,122
NISA	STRIP PRINC 05/46 0.00000	1,330,730	1,248,385
NISA	STRIP PRINC 02/46 0.00000	302,128	284,674
NISA	STRIP PRINC 08/45 0.00000	87,252	80,931
NISA	STRIP PRINC 02/45 0.00000	526,267	499,300
NISA	STRIP PRINC 11/44 0.00000	297,106	278,240
PIMCO LONG DURATION	STRIPS 05/42 0.00000	77,186	82,958
PIMCO LONG DURATION	TSY INFL IX N/B 04/29 2.125	6,330,509	6,293,516
PIMCO LONG DURATION	US TREASURY N/B 08/54 4.25	1,813,022	1,735,080
PIMCO LONG DURATION	US TREASURY N/B 02/54 4.25	1,725,051	1,642,050
PIMCO LONG DURATION	TSY INFL IX N/B 02/53 1.5	103,712	85,016
PIMCO LONG DURATION	US TREASURY N/B 08/42 3.375	1,794,943	1,804,434
PIMCO LONG DURATION	US TREASURY N/B 02/52 2.25	3,478,927	3,411,919
PIMCO LONG DURATION	US TREASURY N/B 02/48 3	603,704	586,840
PIMCO LONG DURATION	TSY INFL IX N/B 02/47 0.875	3,290,344	3,190,429
PIMCO LONG DURATION	STRIP PRINC 02/50 0.00000	3,050,780	2,422,116
PIMCO LONG DURATION	STRIP PRINC 11/43 0.00000	1,416,665	1,248,494
PIMCO LONG DURATION	STRIP PRINC 05/43 0.00000	12,507,642	12,235,724
PIMCO LONG DURATION	FNMA POOL MA5217 FN 12/53 FIXED 6.5	1,288,060	1,287,289
PIMCO LONG DURATION	FNMA POOL MA4867 FN 01/53 FIXED 4.5	433,443	442,567
PIMCO LONG DURATION	FNMA POOL MA4840 FN 12/52 FIXED 4.5	4,240,977	4,328,839
PIMCO LONG DURATION	FARM CREDIT BK OF TEXAS JR SUBORDINA 12/99 VAR	300,000	315,057
PIMCO LONG DURATION	GNMA II TBA 30 YR 4 JUMBOS	7,652,535	7,644,798
PIMCO LONG DURATION	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	1,006,641	1,003,750
PIMCO LONG DURATION	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	4,923,340	4,930,250

PIMCO LONG DURATION	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	39,166,719	38,976,625
PIMCO LONG DURATION	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	5,135,422	5,114,871
PIMCO LONG DURATION	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	10,586,544	10,650,663
PIMCO LONG DURATION	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	3,085,649	3,082,959
LEGAL & GENERAL	US TREASURY N/B 11/34 4.25	1,233,680	1,212,555
LEGAL & GENERAL	US TREASURY N/B 11/44 4.625	6,965,189	6,724,245
LEGAL & GENERAL	US TREASURY N/B 08/54 4.25	25,964,461	24,898,398
NISA LONG CORPORATE	US TREASURY N/B 11/34 4.25	308,085	306,791
NISA LONG CORPORATE	US TREASURY N/B 08/54 4.25	1,473,619	1,470,252
NISA LONG CORPORATE	US TREASURY N/B 11/52 4	4,364	4,356
NISA COMPLETION	STRIPS 11/42 0.00000	891,785	875,006
NISA COMPLETION	STRIPS 08/42 0.00000	900,250	887,542
NISA COMPLETION	STRIPS 05/42 0.00000	912,225	900,094
NISA COMPLETION	STRIPS 02/42 0.00000	925,245	911,487
NISA COMPLETION	STRIPS 11/41 0.00000	7,469,537	7,029,713
NISA COMPLETION	STRIPS 05/41 0.00000	19,907,965	18,605,161
NISA COMPLETION	STRIPS 11/40 0.00000	19,932,620	18,648,214
NISA COMPLETION	STRIPS 05/40 0.00000	19,934,100	18,661,185
NISA COMPLETION	STRIPS 11/39 0.00000	24,816,672	23,257,360
NISA COMPLETION	STRIPS 08/39 0.00000	19,931,648	18,690,029
NISA COMPLETION	STRIPS 11/38 0.00000	24,938,261	23,556,876
NISA COMPLETION	STRIPS 08/38 0.00000	19,927,939	18,879,411
NISA COMPLETION	STRIPS 05/38 0.00000	4,990,549	4,731,005
NISA COMPLETION	STRIPS 08/37 0.00000	4,988,387	4,745,393
NISA COMPLETION	STRIPS 05/36 0.00000	18,224,400	17,369,400
NISA COMPLETION	STRIPS 05/35 0.00000	18,804,300	18,306,300
NISA COMPLETION	STRIPS 11/33 0.00000	19,667,100	19,708,500
NISA COMPLETION	STRIPS 02/37 0.00000	4,986,309	4,790,432
NISA COMPLETION	STRIPS 02/34 0.00000	19,535,400	19,464,900
NISA COMPLETION	STRIPS 08/33 0.00000	17,986,948	17,495,023
NISA COMPLETION	US TREASURY N/B 12/26 4.25	289,819	290,023
NISA COMPLETION	US TREASURY N/B 12/29 4.375	3,586,556	3,588,205
NISA COMPLETION	US TREASURY N/B 12/31 4.5	2,293,871	2,291,901
NISA COMPLETION	US TREASURY N/B 12/27 4	2,456,345	2,451,006
NISA COMPLETION	US TREASURY N/B 11/34 4.25	2,845,530	2,824,426
NISA COMPLETION	US TREASURY N/B 02/33 3.5	1,766,712	1,739,642
NISA COMPLETION	US TREASURY N/B 03/29 2.375	71,468,763	70,887,949
NISA COMPLETION	US TREASURY N/B 08/54 4.25	24,139,604	22,569,738
NISA COMPLETION	US TREASURY N/B 02/44 4.5	71,471	66,813
NISA COMPLETION	US TREASURY N/B 05/53 3.625	2,918,033	2,723,215
NISA COMPLETION	US TREASURY N/B 08/41 1.75	49,733,404	33,885,245
NISA COMPLETION	US TREASURY N/B 11/40 1.375	16,398,403	14,631,742
NISA COMPLETION	US TREASURY N/B 08/40 1.125	4,042,594	3,604,452
NISA COMPLETION	US TREASURY N/B 08/44 3.125	19,711,945	18,681,594
NISA COMPLETION	US TREASURY N/B 05/43 2.875	19,890,248	18,874,906
NISA COMPLETION	US TREASURY N/B 11/42 2.75	19,898,170	18,877,808
NISA COMPLETION	TREASURY BILL 02/25 0.00000	3,485,772	3,507,551
NISA COMPLETION	TREASURY BILL 02/25 0.00000	6,136,108	6,164,784
NISA COMPLETION	FEDERAL FARM CREDIT BANK BONDS 07/30 1.23	874,428	854,543
PIMCO LONG DURATION	REPUBLIC OF PERU SR UNSECURED REGS 08/34 5.4	1,367,059	1,363,920
PIMCO LONG DURATION	STATE OF QATAR SR UNSECURED REGS 04/48 5.103	700,000	664,195
PIMCO LONG DURATION	SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/46 4.5	2,513,315	2,016,875
PIMCO LONG DURATION	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/35 8.875	2,758,658	2,634,958
PIMCO LONG DURATION	MEXICAN UDIBONOS BONDS 08/34 4	1,003,925	890,602
PIMCO LONG DURATION	ROMANIA SR UNSECURED 144A 02/36 5.625	106,622	99,556
PIMCO LONG DURATION	MEXICAN UDIBONOS BONDS 12/26 3	122,862	106,074
PIMCO LONG DURATION	ROMANIA SR UNSECURED 144A 02/34 3.75	558,953	444,607
PIMCO LONG DURATION	MEXICAN UDIBONOS BONDS 11/31 2.75	1,440,151	1,183,649
PIMCO LONG DURATION	ABU DHABI GOVT INT L SR UNSECURED REGS 04/50 3.875	783,230	534,625
PIMCO LONG DURATION	ABU DHABI GOVT INT L SR UNSECURED REGS 09/49 3.125	1,077,390	995,160
PIMCO LONG DURATION	MEXICAN UDIBONOS BONDS 11/28 4	919,389	760,860
PIMCO LONG DURATION	REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/37 8.5	1,602,133	1,511,840
PIMCO LONG DURATION	UNITED MEXICAN STATES SR UNSECURED 05/54 6.4	297,969	268,647
PIMCO LONG DURATION	UNITED MEXICAN STATES SR UNSECURED 12/99 5.75	4,900,781	3,903,285
PIMCO LONG DURATION	REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/29 4.85	800,000	744,760
PIMCO LONG DURATION	SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75	684,544	653,730
PIMCO LONG DURATION	REPUBLIC OF PERU SR UNSECURED 08/54 5.875	991,090	952,840
PIMCO LONG DURATION	REPUBLIC OF PERU SR UNSECURED 144A 08/37 6.9	172,519	185,763
PIMCO LONG DURATION	STATE OF ISRAEL SR UNSECURED 03/54 5.75	959,640	914,440
PIMCO LONG DURATION	STATE OF ISRAEL SR UNSECURED 01/50 3.375	1,267,838	842,972
PIMCO LONG DURATION	REPUBLIC OF CHILE SR UNSECURED 01/52 4	198,100	148,796
PIMCO LONG DURATION	FED REPUBLIC OF BRAZIL SR UNSECURED 05/54 7.125	398,828	369,828
PIMCO LONG DURATION	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625	930,804	755,541
PIMCO LONG DURATION	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1	8,312	12,243
PIMCO LONG DURATION	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR	432,260	592,962
LEGAL & GENERAL	UNITED MEXICAN STATES SR UNSECURED 05/54 6.4	1,713,322	1,544,720
LEGAL & GENERAL	UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	2,229,955	1,984,299
LEGAL & GENERAL	UNITED MEXICAN STATES SR UNSECURED 02/35 6.35	797,056	781,400
LEGAL & GENERAL	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28	812,456	621,131
LEGAL & GENERAL	UNITED MEXICAN STATES SR UNSECURED 04/51 5	384,546	266,417
LEGAL & GENERAL	UNITED MEXICAN STATES SR UNSECURED 12/99 5.75	2,113,086	1,691,424
LEGAL & GENERAL	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1	1,536,964	1,467,104
LEGAL & GENERAL	REPUBLIC OF POLAND SR UNSECURED 04/53 5.5	449,404	420,375
LEGAL & GENERAL	REPUBLIC OF PHILIPPINES SR UNSECURED 07/46 3.2	1,596,299	1,117,163
LEGAL & GENERAL	REPUBLIC OF PHILIPPINES SR UNSECURED 05/45 2.95	275,000	184,049

LEGAL & GENERAL	REPUBLIC OF PHILIPPINES SR UNSECURED 02/42 3.7	435,763	278,796
LEGAL & GENERAL	INDONESIA GOVT SUKUK SR UNSECURED 144A 06/51 3.55	350,000	247,968
LEGAL & GENERAL	REPUBLIC OF PERU SR UNSECURED 08/54 5.875	1,095,154	1,052,888
LEGAL & GENERAL	STATE OF ISRAEL SR UNSECURED 01/50 3.375	190,275	115,422
LEGAL & GENERAL	STATE OF ISRAEL SR UNSECURED 07/50 3.875	829,766	680,331
LEGAL & GENERAL	REPUBLIC OF INDONESIA SR UNSECURED 02/54 5.1	1,629,861	1,522,881
LEGAL & GENERAL	REPUBLIC OF INDONESIA SR UNSECURED 09/52 5.45	590,534	592,780
LEGAL & GENERAL	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7	194,968	137,159
LEGAL & GENERAL	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35	230,758	170,205
LEGAL & GENERAL	REPUBLIC OF CHILE SR UNSECURED 01/54 5.33	1,788,004	1,755,638
LEGAL & GENERAL	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1	102,962	94,139
LEGAL & GENERAL	REPUBLIC OF CHILE SR UNSECURED 06/47 3.86	157,216	149,226
NISA COMPLETION	REPUBLIC OF PHILIPPINES SR UNSECURED 05/30 2.457	442,500	438,270
NISA COMPLETION	KOREA NATIONAL OIL CORP SR UNSECURED 144A 04/27 4.875	397,448	400,876
NISA COMPLETION	REPUBLIC OF INDONESIA SR UNSECURED 09/34 4.75	408,389	389,311
NISA COMPLETION	BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 07/34 5.75	769,611	765,041
NISA COMPLETION	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/46 FIXED 3	1,412,480	1,439,842
NISA COMPLETION	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615	404,213	399,411
NISA COMPLETION	OKLAHOMA ST DEV FIN AUTH OKSDEV 05/37 FIXED 3.877	957,305	934,399
NISA COMPLETION	OREGON ST SCH BRDS ASSN SHORT ORSEDU 06/28 FIXED 5.55	466,718	467,514
NISA COMPLETION	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102	635,137	631,619
NISA LONG CORPORATE	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746	159,742	134,656
NISA LONG CORPORATE	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/36 FIXED 4.275	611,071	577,402
NISA LONG CORPORATE	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475	831,210	772,987
NISA LONG CORPORATE	NEW YORK ST URBAN DEV CORP REV NYSDEV 03/39 FIXED 5.77	408,154	358,504
NISA LONG CORPORATE	OKLAHOMA ST DEV FIN AUTH OKSDEV 05/52 FIXED 4.714	135,000	122,874
NISA LONG CORPORATE	TEXAS ST A M UNIV PERM UNIV TAMHGR 07/47 FIXED 3.66	190,919	197,958
NISA LONG CORPORATE	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169	537,521	526,863
NISA LONG CORPORATE	UNIV OF MICHIGAN MI UNVHGR 12/99 FIXED 4.454	85,921	78,466
LEGAL & GENERAL	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263	1,900,069	1,347,548
LEGAL & GENERAL	CALIFORNIA ST CAS 04/39 FIXED 7.55	4,134,112	3,345,145
LEGAL & GENERAL	DALLAS CNTY TX HOSP DIST DALMED 08/44 FIXED 5.621	1,930,254	1,657,922
LEGAL & GENERAL	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184	1,687,450	1,380,884
LEGAL & GENERAL	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75	2,271,182	1,635,390
LEGAL & GENERAL	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574	1,072,358	812,955
LEGAL & GENERAL	MASSACHUSETTS ST MAS 12/39 FIXED 5.456	611,120	497,220
LEGAL & GENERAL	MASSACHUSETTS ST TRANSPRTN FUN MASTRN 06/40 FIXED 5.731	1,117,071	873,828
LEGAL & GENERAL	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414	478,776	372,320
LEGAL & GENERAL	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102	443,473	351,786
LEGAL & GENERAL	NEW YORK NY NYC 10/37 FIXED 5.517	606,985	496,105
LEGAL & GENERAL	NEW YORK NY NYC 06/40 FIXED 5.846	341,650	283,049
LEGAL & GENERAL	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/42 FIXED 5.952	688,225	503,360
LEGAL & GENERAL	N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718	1,274,436	1,033,565
LEGAL & GENERAL	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	2,576,406	2,087,375
LEGAL & GENERAL	SAN ANTONIO TX ELEC GAS REVE SANUTL 02/39 FIXED 5.985	575,910	465,408
LEGAL & GENERAL	SAN DIEGO CNTY CA REGL TRANSPR SDGTRN 04/48 FIXED 5.911	1,223,641	989,255
LEGAL & GENERAL	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138	1,082,160	826,488
LEGAL & GENERAL	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922	605,000	478,658
LEGAL & GENERAL	TEXAS ST TXS 04/39 FIXED 5.517	1,833,553	1,579,526
LEGAL & GENERAL	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548	2,195,704	1,788,160
LEGAL & GENERAL	UNIV OF TEXAS TX UNIHGR 08/46 FIXED 4.794	569,565	468,585
PIMCO LONG DURATION	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/41 FIXED 7.834	1,137,300	1,179,280
PIMCO LONG DURATION	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084	100,000	126,063
PIMCO LONG DURATION	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/50 FIXED 7.043	100,000	114,623
PIMCO LONG DURATION	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/46 FIXED 3	565,000	524,845
PIMCO LONG DURATION	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/50 FIXED 3.85	215,000	194,719
PIMCO LONG DURATION	LOS ANGELES CA WSTWTR SYS REVE LOSUTL 06/39 FIXED 5.713	600,000	608,892
PIMCO LONG DURATION	LOS ANGELES CNTY CA PUBLIC WKS LOSFAC 08/40 FIXED 7.618	800,000	931,776
PIMCO LONG DURATION	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655	1,752,906	1,807,634
PIMCO LONG DURATION	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	1,080,106	923,989
PIMCO LONG DURATION	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 5.31	2,300,000	2,195,925
PIMCO LONG DURATION	RIVERSIDE CNTY CA PENSN OBLG RIV 02/38 FIXED 3.818	100,000	89,266
PIMCO LONG DURATION	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548	350,000	375,890
PIMCO LONG DURATION	UNIV OF MICHIGAN MI UNVHGR 12/99 FIXED 4.454	1,600,000	1,255,456
PIMCO LONG DURATION	WASHINGTON ST CONVENTION CENTE WASFAC 07/40 FIXED 6.79	1,060,000	1,110,975
Total government securities:		834,793,353	775,674,753

Corporate debt instruments and loans:

PIMCO LONG DURATION	TRUST FIBRAUNO SR UNSECURED REGS 01/44 6.95	212,000	172,338
PIMCO LONG DURATION	GNL QUINTERO SA SR UNSECURED REGS 07/29 4.634	764,920	752,865
PIMCO LONG DURATION	UBS GROUP AG JR SUBORDINA REGS 12/99 VAR	220,000	229,186
PIMCO LONG DURATION	ERSTE GROUP BANK AG JR SUBORDINA REGS 12/99 VAR	250,888	200,740
PIMCO LONG DURATION	KAISA GROUP HOLDINGS LTD SR SECURED REGS 11/23 11.95	517,520	30,580
PIMCO LONG DURATION	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR	243,180	242,478
NISA COMPLETION	AGCO CORP COMPANY GUAR 03/34 5.8	139,622	140,713
NISA COMPLETION	AEP TEXAS INC SR UNSECURED 07/30 2.1	214,684	197,050
NISA COMPLETION	AEP TEXAS INC SR UNSECURED 06/33 5.4	140,745	138,708
NISA COMPLETION	AEP TRANSMISSION CO LLC SR UNSECURED 04/34 5.15	374,753	368,929
PIMCO LONG DURATION	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR	1,192,770	1,114,716
PIMCO LONG DURATION	TESCO PROPERTY FIN 2 PLC SR SECURED REGS 10/39 6.0517	238,420	180,528
NISA COMPLETION	AT+T INC SR UNSECURED 01/28 6.95	539,090	534,210

NISA COMPLETION	ABBVIE INC SR UNSECURED 11/29 3.2	778,197	782,430
PIMCO LONG DURATION	SW (FINANCE) I PLC SR SECURED REGS 04/40 7	355,145	335,354
NISA COMPLETION	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/29 4.625	213,740	210,268
NISA COMPLETION	ADVENTIST HEALTH SYS/W BONDS 03/32 5.43	600,000	597,120
NISA COMPLETION	AETNA INC SR UNSECURED 06/36 6.625	619,478	584,509
NISA COMPLETION	AGREE LP COMPANY GUAR 10/32 4.8	441,990	430,884
PIMCO LONG DURATION	IRB INFRASTRUCTURE DEVE SR SECURED 144A 03/32 7.11	199,834	201,750
PIMCO LONG DURATION	BANCO SANTANDER SA REGS 10/31 4.875	605,641	559,973
NISA COMPLETION	AKER BP ASA SR UNSECURED 144A 10/34 5.125	587,496	554,134
PIMCO LONG DURATION	THAMES WATER UTIL FIN SR SECURED REGS 01/33 4.375	475,256	397,311
NISA COMPLETION	OVINTIV INC COMPANY GUAR 11/31 7.375	656,856	647,578
NISA COMPLETION	ALGONQUIN PWR + UTILITY SR UNSECURED 06/26 VAR	956,933	969,661
NISA COMPLETION	ALLSTATE CORP SR UNSECURED 05/38 6.9	104,234	106,679
NISA COMPLETION	AMERICAN EXPRESS CO SR UNSECURED 10/26 VAR	877,646	875,709
NISA COMPLETION	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR	3,107,009	3,118,893
NISA COMPLETION	AMERICAN EXPRESS CO SR UNSECURED 04/30 VAR	226,556	229,095
NISA COMPLETION	AMERICAN EXPRESS CO SR UNSECURED 07/35 VAR	504,532	494,485
NISA COMPLETION	AMERICAN HONDA FINANCE SR UNSECURED 07/31 5.05	1,187,386	1,172,373
NISA COMPLETION	AMERICAN HONDA FINANCE SR UNSECURED 09/29 4.4	389,532	379,209
NISA COMPLETION	AMERICAN HONDA FINANCE SR UNSECURED 10/27 4.45	429,703	426,822
NISA COMPLETION	AMERICAN INTERNATIONAL SR UNSECURED 03/33 5.125	619,223	606,374
NISA COMPLETION	AMERICAN TOWER CORP SR UNSECURED 01/30 5	698,913	694,974
NISA COMPLETION	AMERICOLD REALTY OPER PA COMPANY GUAR 09/34 5.409	538,989	517,732
NISA COMPLETION	CENCORA INC SR UNSECURED 12/29 4.85	494,060	490,789
NISA COMPLETION	APPALACHIAN POWER CO SR UNSECURED 08/32 4.5	250,871	244,618
NISA COMPLETION	ARIZONA PUBLIC SERVICE SR UNSECURED 12/31 2.2	532,352	540,626
NISA COMPLETION	ARTHUR J GALLAGHER + CO SR UNSECURED 02/35 5.15	104,608	102,370
PIMCO LONG DURATION	EASYJET FINCO BV COMPANY GUAR REGS 03/28 1.875	675,289	598,009
NISA COMPLETION	AUTOZONE INC SR UNSECURED 07/34 5.4	628,866	626,359
NISA COMPLETION	AVALONBAY COMMUNITIES SR UNSECURED 01/28 3.2	784,906	775,227
PIMCO LONG DURATION	ROLLS ROYCE PLC COMPANY GUAR REGS 10/27 5.75	593,558	509,025
NISA COMPLETION	BANCO SANTANDER SA 09/27 VAR	227,962	236,338
NISA COMPLETION	BANCO SANTANDER SA 05/30 3.49	206,807	205,007
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 01/28 VAR	138,681	137,178
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 07/31 VAR	1,232,755	1,219,914
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR	70,269	73,517
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 03/27 VAR	1,852,219	1,870,328
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 07/27 VAR	190,780	190,666
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 02/28 VAR	110,620	109,648
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR	50,180	51,572
NISA COMPLETION	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR	432,366	443,278
NISA COMPLETION	BANK OF AMERICA CORP SUBORDINATED 10/35 VAR	2,995,004	2,947,826
PIMCO LONG DURATION	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/25 3.25	130,502	103,688
NISA COMPLETION	BANK OF MONTREAL SR UNSECURED 06/31 5.511	1,411,940	1,390,699
PIMCO LONG DURATION	KAISA GROUP HOLDINGS LTD SR SECURED REGS 09/23 9.75	200,000	12,446
NISA COMPLETION	BANK OF NOVA SCOTIA SR UNSECURED 08/31 2.15	382,582	378,419
NISA COMPLETION	BARCLAYS PLC SR UNSECURED 08/26 5.304	260,109	260,489
NISA COMPLETION	BARCLAYS PLC SR UNSECURED 08/33 VAR	215,210	210,053
NISA COMPLETION	BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5	569,640	579,924
NISA COMPLETION	BLACK HILLS CORP SR UNSECURED 05/33 4.35	613,155	622,826
NISA COMPLETION	BLACK HILLS CORP SR UNSECURED 06/30 2.5	101,006	100,350
PIMCO LONG DURATION	KAISA GROUP HOLDINGS LTD SR SECURED REGS 04/25 11.25	598,500	33,750
NISA COMPLETION	BNP PARIBAS 144A 11/30 VAR	850,000	841,194
NISA COMPLETION	BOEING CO SR UNSECURED 03/27 2.8	36,787	38,125
NISA COMPLETION	BOEING CO SR UNSECURED 05/34 3.6	626,727	624,230
NISA COMPLETION	BOEING CO SR UNSECURED 02/35 3.25	324,642	330,448
PIMCO LONG DURATION	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR	213,189	210,550
NISA COMPLETION	BP CAP MARKETS AMERICA COMPANY GUAR 11/28 4.234	661,524	665,740
NISA COMPLETION	BP CAP MARKETS AMERICA COMPANY GUAR 11/27 5.017	1,025,000	1,036,244
NISA COMPLETION	BP CAP MARKETS AMERICA COMPANY GUAR 11/34 5.227	601,647	590,928
NISA COMPLETION	BP CAP MARKETS AMERICA COMPANY GUAR 11/29 4.868	868,814	864,449
PIMCO LONG DURATION	YANGO JUSTICE INTL COMPANY GUAR REGS 03/22 10.25	886,040	2,223
NISA COMPLETION	BRIXMOR OPERATING PART SR UNSECURED 02/34 5.5	354,347	351,539
NISA COMPLETION	BROADCOM INC COMPANY GUAR 11/32 4.3	119,304	122,608
NISA COMPLETION	BUNGE LTD FINANCE CORP COMPANY GUAR 09/29 4.2	625,767	617,283
NISA COMPLETION	CBRE SERVICES INC COMPANY GUAR 03/26 4.875	637,009	634,054
NISA COMPLETION	CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/29 5.1	237,977	240,048
NISA COMPLETION	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/27 4.5	1,112,870	1,104,831
NISA COMPLETION	COTERRA ENERGY INC SR UNSECURED 02/35 5.4	658,123	639,995
NISA COMPLETION	CAIXABANK SA SR UNSECURED 144A 06/35 VAR	279,374	272,211
NISA COMPLETION	CANADIAN NATL RESOURCES SR UNSECURED 02/37 6.5	173,669	171,379
NISA COMPLETION	CANADIAN PACIFIC RAILWAY COMPANY GUAR 02/25 2.9	439,868	457,079

NISA COMPLETION	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VAR	362,978	363,798
NISA COMPLETION	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR	139,727	144,930
PIMCO LONG DURATION	UNICREDIT SPA JR SUBORDINA REGS 12/99 VAR	647,929	542,193
NISA COMPLETION	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7	745,086	741,892
PIMCO LONG DURATION	TESCO PROPERTY FIN 5 PLC SR SECURED REGS 10/41 5.6611	118,696	111,940
PIMCO LONG DURATION	ZOETIS INC SR UNSECURED 08/48 4.45	297,885	247,014
PIMCO LONG DURATION	ZOETIS INC SR UNSECURED 09/47 3.95	198,816	155,402
NISA COMPLETION	CENTERPOINT ENERGY INC SR UNSECURED 06/29 5.4	463,148	464,260
PIMCO LONG DURATION	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/35 4.25	68,546	61,910
PIMCO LONG DURATION	GATWICK FUNDING LIMITED SR SECURED REGS 03/28 6.125	364,415	380,879
PIMCO LONG DURATION	YARA INTERNATIONAL ASA SR UNSECURED 144A 06/28 4.75	199,496	197,026
PIMCO LONG DURATION	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 03/33 6.25	800,000	785,992
NISA COMPLETION	CITIGROUP INC SR UNSECURED 01/31 VAR	539,590	530,850
NISA COMPLETION	CITIGROUP INC SR UNSECURED 05/32 VAR	1,167,680	1,193,424
NISA COMPLETION	CITIGROUP INC SR UNSECURED 03/33 VAR	148,074	143,651
NISA COMPLETION	CITIGROUP INC SR UNSECURED 02/30 VAR	757,030	740,437
PIMCO LONG DURATION	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125	464,438	468,635
PIMCO LONG DURATION	WORKDAY INC SR UNSECURED 04/32 3.8	798,416	728,008
NISA COMPLETION	CITIGROUP INC SR UNSECURED 01/33 VAR	689,067	678,642
NISA COMPLETION	CITIGROUP INC SUBORDINATED 05/34 VAR	116,599	113,079
NISA COMPLETION	CITIZENS FINANCIAL GROUP SR UNSECURED 04/35 VAR	568,643	553,466
NISA COMPLETION	CITIZENS FINANCIAL GROUP SR UNSECURED 07/32 VAR	691,727	683,370
NISA COMPLETION	COCA COLA CONSOLIDATED SR UNSECURED 06/29 5.25	785,848	790,865
NISA COMPLETION	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782	328,928	354,076
NISA COMPLETION	COMMONSPIRIT HEALTH SR SECURED 12/31 5.205	420,000	418,387
PIMCO LONG DURATION	WOODSIDE FINANCE LTD COMPANY GUAR 09/54 5.7	1,295,372	1,212,744
NISA COMPLETION	CONAGRA BRANDS INC SR UNSECURED 11/27 1.375	885,832	882,440
PIMCO LONG DURATION	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5	199,634	193,788
PIMCO LONG DURATION	WISCONSIN PUBLIC SERVICE SR UNSECURED 09/49 3.3	499,425	343,205
PIMCO LONG DURATION	WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95	988,220	923,750
PIMCO LONG DURATION	WILLIS NORTH AMERICA INC COMPANY GUAR 05/33 5.35	498,665	496,490
NISA COMPLETION	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375	277,170	258,952
NISA COMPLETION	CODELCO INC SR UNSECURED 144A 08/27 3.625	272,235	253,504
NISA COMPLETION	CREDIT AGRICOLE SA 144A 09/28 VAR	718,751	710,964
NISA COMPLETION	UBS GROUP AG SR UNSECURED 144A 02/27 VAR	558,593	562,144
NISA COMPLETION	UBS GROUP AG SR UNSECURED 144A 05/32 VAR	165,512	173,956
PIMCO LONG DURATION	WILLIS NORTH AMERICA INC COMPANY GUAR 09/49 3.875	99,595	73,401
NISA COMPLETION	DENTSPLY SIRONA INC SR UNSECURED 06/30 3.25	377,986	357,761
NISA COMPLETION	DEUTSCHE BANK NY 09/35 VAR	1,009,248	978,726
NISA COMPLETION	DEUTSCHE BANK NY SUBORDINATED 01/33 VAR	212,331	216,026
NISA COMPLETION	DOMINION ENERGY INC JR SUBORDINA 05/55 VAR	606,778	613,046
NISA COMPLETION	DUPONT DE NEMOURS INC SR UNSECURED 11/28 4.725	729,607	714,726
NISA COMPLETION	DUKE ENERGY CORP SR UNSECURED 09/26 2.65	594,633	629,174
PIMCO LONG DURATION	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1	194,470	179,580
PIMCO LONG DURATION	WILLIAMS COMPANIES INC SR UNSECURED 11/54 5.8	698,488	685,041
NISA COMPLETION	ERP OPERATING LP SR UNSECURED 09/34 4.65	469,616	445,687
NISA COMPLETION	EAST OHIO GAS CO/THE SR UNSECURED 144A 06/30 2	397,771	441,824
NISA COMPLETION	ECOLAB INC SR UNSECURED 11/26 2.7	660,849	677,922
NISA COMPLETION	EL PASO NATURAL GAS COMPANY GUAR 144A 02/32 3.5	138,979	134,718
PIMCO LONG DURATION	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75	1,608,051	1,460,340
NISA COMPLETION	ENERGY TRANSFER LP SR UNSECURED 05/28 4.95	286,871	289,487
NISA COMPLETION	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625	299,021	260,313
NISA COMPLETION	ENERGY TRANSFER LP SR UNSECURED 12/26 6.05	614,637	628,167
PIMCO LONG DURATION	WEYERHAEUSER CO SR UNSECURED 11/29 4	2,088,702	2,003,211
NISA COMPLETION	ENTERGY CORP SR UNSECURED 09/25 0.9	184,378	189,634
PIMCO LONG DURATION	WEYERHAEUSER CO SR UNSECURED 12/33 6.875	125,121	109,277
PIMCO LONG DURATION	WEYERHAEUSER CO SR UNSECURED 03/32 7.375	582,276	596,675
PIMCO LONG DURATION	WEYERHAEUSER CO SR UNSECURED 10/27 6.95	241,301	211,240
PIMCO LONG DURATION	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.7	585,438	594,234
NISA COMPLETION	ESSENTIAL UTILITIES INC SR UNSECURED 04/30 2.704	444,401	459,071
NISA COMPLETION	ESSENTIAL UTILITIES INC SR UNSECURED 05/31 2.4	432,100	462,705
NISA COMPLETION	ESSENTIAL UTILITIES INC SR UNSECURED 08/27 4.8	384,861	384,511
NISA COMPLETION	EVERSOURCE ENERGY SR UNSECURED 03/31 2.55	107,620	94,086
NISA COMPLETION	EVERSOURCE ENERGY SR UNSECURED 02/29 5.95	2,006,371	2,025,413
NISA COMPLETION	EVERSOURCE ENERGY SR UNSECURED 07/34 5.95	231,802	230,504
NISA COMPLETION	EXTRA SPACE STORAGE LP COMPANY GUAR 06/31 2.55	226,962	221,117
NISA COMPLETION	EXTRA SPACE STORAGE LP COMPANY GUAR 03/32 2.35	67,978	69,442
NISA COMPLETION	FMC CORP SR UNSECURED 10/26 3.2	402,546	402,625
PIMCO LONG DURATION	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25	394,195	425,865
NISA COMPLETION	FIFTH THIRD BANCORP SR UNSECURED 04/28 VAR	828,831	846,463
NISA COMPLETION	FIRSTENERGY TRANSMISSION SR UNSECURED 144A 01/30 4.55	479,371	467,290
PIMCO LONG DURATION	CS AT1 CLAIMS US225401AL29 CREDIT SUISSE GROUP AG	-	50,000

NISA COMPLETION	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/34 6.125	403,174	392,334
PIMCO LONG DURATION	CS AT1 CLAIMS US22546DAB29 CREDIT SUISSE GROUP AG	-	25,000
PIMCO LONG DURATION	CS AT1 CLAIMS US225401AK46 CREDIT SUISSE GROUP AG	-	162,500
NISA COMPLETION	GATX CORP SR UNSECURED 03/27 3.85	179,197	180,754
NISA COMPLETION	GE CAPITAL FUNDING LLC COMPANY GUAR 05/27 4.05	288,802	262,715
NISA COMPLETION	GE CAPITAL FUNDING LLC COMPANY GUAR 05/30 4.4	312,250	304,797
NISA COMPLETION	GXO LOGISTICS INC SR UNSECURED 05/29 6.25	494,045	486,395
NISA COMPLETION	HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375	883,474	888,621
NISA COMPLETION	GENERAL MILLS INC SR UNSECURED 01/30 4.875	956,114	953,539
NISA COMPLETION	GENERAL MOTORS FINL CO COMPANY GUAR 10/26 4	326,141	345,016
NISA COMPLETION	GENERAL MOTORS FINL CO SR UNSECURED 10/25 6.05	339,551	342,910
PIMCO LONG DURATION	CS AT1 CLAIMS US225436AA21 CREDIT SUISSE GROUP AG	-	75,000
NISA COMPLETION	GILEAD SCIENCES INC SR UNSECURED 11/29 4.8	379,083	377,225
PIMCO LONG DURATION	CS AT1 CLAIMS US225401AR98 CREDIT SUISSE GROUP AG	-	25,000
PIMCO LONG DURATION	WELLS FARGO + COMPANY JR SUBORDINA 12/99 VAR	300,000	318,336
NISA COMPLETION	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 06/33 7.95	625,845	603,435
PIMCO LONG DURATION	WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR	600,000	637,788
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6	459,918	451,753
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8	790,965	778,357
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 12/26 VAR	264,968	265,466
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VAR	1,312,359	1,324,828
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VAR	341,011	336,591
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR	855,737	912,475
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	802,565	806,463
NISA COMPLETION	GOLDMAN SACHS GROUP INC SR UNSECURED 10/38 VAR	125,645	122,787
PIMCO LONG DURATION	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR	3,415,015	3,395,478
NISA COMPLETION	GRUMA SAB DE CV SR UNSECURED 144A 12/34 5.39	710,000	689,999
NISA COMPLETION	HCA INC COMPANY GUAR 09/26 5.375	759,122	757,265
NISA COMPLETION	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR	492,577	486,165
NISA COMPLETION	HSBC HOLDINGS PLC SR UNSECURED 09/28 VAR	821,595	820,562
NISA COMPLETION	HSBC HOLDINGS PLC SR UNSECURED 11/30 VAR	1,270,000	1,261,567
NISA COMPLETION	L3HARRIS TECH INC SR UNSECURED 06/28 4.4	1,470,264	1,475,610
PIMCO LONG DURATION	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR	1,800,000	1,502,982
PIMCO LONG DURATION	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	200,136	175,330
NISA COMPLETION	HP ENTERPRISE CO SR UNSECURED 10/29 4.55	886,377	868,538
PIMCO LONG DURATION	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375	4,111,474	3,828,334
NISA COMPLETION	HYATT HOTELS CORP SR UNSECURED 06/29 5.25	850,633	846,508
NISA COMPLETION	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/28 1.8	306,449	317,037
NISA COMPLETION	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 09/29 4.55	139,962	135,899
NISA COMPLETION	ICON INVESTMENTS SIX DAC SR SECURED 05/27 5.809	1,301,365	1,312,870
NISA COMPLETION	ICON INVESTMENTS SIX DAC SR SECURED 05/34 6	108,576	106,010
PIMCO LONG DURATION	WASTE CONNECTIONS INC SR UNSECURED 01/52 2.95	66,554	62,384
NISA COMPLETION	INTEL CORP SR UNSECURED 08/28 1.6	493,698	490,409
NISA COMPLETION	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.625	274,515	268,401
PIMCO LONG DURATION	THAMES WATER UTILIT HOLD 1L PL	174,473	168,623
PIMCO LONG DURATION	WASHINGTON GAS LIGHT CO SR UNSECURED 09/49 3.65	1,395,896	1,004,976
PIMCO LONG DURATION	VOYA FINANCIAL INC COMPANY GUAR 01/48 VAR	200,000	188,344
PIMCO LONG DURATION	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75	299,049	240,141
PIMCO LONG DURATION	VODAFONE GROUP PLC SR UNSECURED 02/53 5.625	1,692,911	1,615,646
PIMCO LONG DURATION	VODAFONE GROUP PLC SR UNSECURED 09/50 4.25	796,992	620,720
PIMCO LONG DURATION	VODAFONE GROUP PLC SR UNSECURED 06/59 5.125	492,635	432,420
PIMCO LONG DURATION	VMWARE LLC SR UNSECURED 05/30 4.7	476,980	391,348
PIMCO LONG DURATION	VMWARE LLC SR UNSECURED 08/27 3.9	470,280	488,685
PIMCO LONG DURATION	VISTRA OPERATIONS CO LLC SR SECURED 144A 12/34 5.7	299,709	296,850
PIMCO LONG DURATION	VISTRA OPERATIONS CO LLC SR SECURED 144A 10/33 6.95	204,354	215,200
NISA COMPLETION	JOHNSON CONTROLS/TYCO FI SR UNSECURED 12/32 4.9	353,743	345,877
NISA COMPLETION	KANSAS GAS SVC SEC I LLC SR SECURED 08/34 5.486	1,363,539	1,387,603
PIMCO LONG DURATION	VIRGINIA ELEC + POWER CO SR UNSECURED 11/31 2.3	810,730	836,170
PIMCO LONG DURATION	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875	1,902,900	1,946,280
PIMCO LONG DURATION	VICI PROPERTIES LP SR UNSECURED 04/54 6.125	196,384	198,714
NISA COMPLETION	KUBOTA CREDIT OWNER TRUST KCOT 2024 1A A3 144A	384,985	389,273
NISA COMPLETION	LG ELECTRONICS INC SR UNSECURED 144A 04/27 5.625	308,760	313,546
NISA COMPLETION	LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4	710,853	724,493
PIMCO LONG DURATION	VICI PROPERTIES LP SR UNSECURED 05/52 5.625	1,617,186	1,584,471
PIMCO LONG DURATION	VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/29 3.875	276,543	282,687
NISA COMPLETION	L3HARRIS TECH INC SR UNSECURED 01/31 1.8	368,845	358,166
NISA COMPLETION	LABORATORY CORP OF AMER COMPANY GUAR 12/29 2.95	445,092	444,533
NISA COMPLETION	LABORATORY CORP OF AMER COMPANY GUAR 04/30 4.35	389,731	376,264
PIMCO LONG DURATION	VERISK ANALYTICS INC SR UNSECURED 05/50 3.625	296,910	209,367
PIMCO LONG DURATION	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987	860,588	495,180
NISA COMPLETION	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR	1,541,500	1,540,130
PIMCO LONG DURATION	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875	598,440	368,508

PIMCO LONG DURATION	VERIZON COMMUNICATIONS SR UNSECURED 03/39 4.812	107,409	98,735
NISA COMPLETION	MARSH + MCLENNAN COS INC SR UNSECURED 03/30 4.65	2,433,560	2,409,866
PIMCO LONG DURATION	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862	4,012,454	3,479,424
PIMCO LONG DURATION	VENTURE GLOBAL LNG INC SR SECURED 144A 01/30 7	1,329,125	1,319,474
PIMCO LONG DURATION	VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875	300,750	329,184
PIMCO LONG DURATION	VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375	963,125	1,042,930
NISA COMPLETION	FIRSTENERGY PENN ELECTRI SR UNSECURED 144A 04/28 5.2	444,648	447,118
NISA COMPLETION	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703	93,766	96,369
NISA COMPLETION	MITSUBISHI UFJ FIN GRP SR UNSECURED 01/33 VAR	574,433	570,603
PIMCO LONG DURATION	VENTURE GLOBAL LNG INC SR SECURED 144A 06/28 8.125	285,750	312,087
PIMCO LONG DURATION	VENTAS REALTY LP COMPANY GUAR 04/49 4.875	99,770	86,060
NISA COMPLETION	MORGAN STANLEY SR UNSECURED 01/31 VAR	739,864	724,136
NISA COMPLETION	MORGAN STANLEY SR UNSECURED 04/32 VAR	133,487	134,958
NISA COMPLETION	MORGAN STANLEY SUBORDINATED 09/36 VAR	2,999,783	2,971,094
NISA COMPLETION	MORGAN STANLEY SR UNSECURED 10/32 VAR	286,982	293,269
NISA COMPLETION	MORGAN STANLEY SR UNSECURED 04/35 VAR	179,683	173,237
PIMCO LONG DURATION	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875	63,868	62,605
NISA COMPLETION	UTAH ACQUISITION SUB COMPANY GUAR 06/26 3.95	246,140	246,028
NISA COMPLETION	NARRAGANSETT ELECTRIC SR UNSECURED 144A 04/30 3.395	300,390	290,386
NISA COMPLETION	NATIONAL BANK OF CANADA COMPANY GUAR 07/27 VAR	284,815	288,186
NISA COMPLETION	NATIONAL BANK OF CANADA COMPANY GUAR 10/29 4.5	1,358,990	1,347,051
NISA COMPLETION	NATIONAL RURAL UTIL COOP COLLATERAL T 06/31 1.65	333,527	333,177
PIMCO LONG DURATION	UNUM GROUP SR UNSECURED 12/49 4.5	1,199,880	951,744
PIMCO LONG DURATION	UNION PACIFIC CORP SR UNSECURED 09/62 2.973	595,782	345,222
NISA COMPLETION	NY STATE ELECTRIC + GAS SR UNSECURED 144A 10/31 2.15	651,079	664,258
NISA COMPLETION	NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/28 5.65	204,582	209,721
NISA COMPLETION	NIAGARA MOHAWK POWER SR UNSECURED 144A 06/30 1.96	318,510	318,296
NISA COMPLETION	NISOURCE INC SR UNSECURED 09/29 2.95	716,108	709,381
NISA COMPLETION	NORFOLK SOUTHERN CORP SR UNSECURED 02/31 7.25	482,257	464,533
NISA COMPLETION	NORTHERN STAR RESOU COMPANY GUAR 144A 04/33 6.125	561,361	583,452
PIMCO LONG DURATION	UNION PACIFIC CORP SR UNSECURED 08/59 3.95	496,015	363,535
NISA COMPLETION	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45	629,673	624,475
NISA COMPLETION	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625	304,462	303,485
PIMCO LONG DURATION	UBS GROUP AG SR UNSECURED 144A 04/26 4.125	1,297,127	1,287,429
PIMCO LONG DURATION	UDR INC COMPANY GUAR 07/27 3.5	199,528	193,788
NISA COMPLETION	OKLAHOMA G+E CO SR UNSECURED 04/30 3.25	265,494	275,112
PIMCO LONG DURATION	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR	300,300	296,724
PIMCO LONG DURATION	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR	218,250	229,186
PIMCO LONG DURATION	UBS GROUP AG SR UNSECURED 144A 02/32 VAR	1,900,000	1,566,892
NISA COMPLETION	ONE GAS INC SR UNSECURED 04/29 5.1	570,775	568,893
NISA COMPLETION	ORACLE CORP SR UNSECURED 04/30 2.95	62,854	63,190
NISA COMPLETION	ORACLE CORP SR UNSECURED 03/31 2.875	571,430	558,762
PIMCO LONG DURATION	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR	200,550	171,524
NISA COMPLETION	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056	231,113	243,109
NISA COMPLETION	OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565	682,571	675,093
PIMCO LONG DURATION	TUCSON ELECTRIC POWER CO SR UNSECURED 04/53 5.5	398,884	381,376
PIMCO LONG DURATION	TRUST FIBRAUNO SR UNSECURED 144A 01/50 6.39	726,000	546,280
NISA COMPLETION	PNC FINANCIAL SERVICES SUBORDINATED 06/33 VAR	334,008	326,742
NISA COMPLETION	PACIFIC BELL TELEPHONE COMPANY GUAR 03/26 7.125	727,090	714,952
NISA COMPLETION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/26 3.15	164,658	162,124
NISA COMPLETION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/33 6.4	1,181,440	1,175,288
PIMCO LONG DURATION	TRUST F/1401 SR UNSECURED 144A 01/44 6.95	490,875	430,845
NISA COMPLETION	PANASONIC HOLDINGS CORP SR UNSECURED 144A 07/34 5.302	600,000	598,896
NISA COMPLETION	PEACEHEALTH OBLIGATED GR SR UNSECURED 11/25 1.375	309,569	310,074
PIMCO LONG DURATION	TRIMBLE INC SR UNSECURED 03/33 6.1	99,843	103,839
PIMCO LONG DURATION	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85	726,870	615,036
PIMCO LONG DURATION	TRALEE CDO LTD TRAL 2019 6A A1RR 144A	1,000,000	1,001,862
NISA COMPLETION	PHILIP MORRIS INTL INC SR UNSECURED 11/25 5	349,171	351,341
NISA COMPLETION	PHILIP MORRIS INTL INC SR UNSECURED 11/27 4.375	893,367	892,530
PIMCO LONG DURATION	TIME WARNER CABLE LLC SR SECURED 09/42 4.5	181,982	149,620
NISA COMPLETION	PHILLIPS EDISON GROCERY COMPANY GUAR 11/31 2.625	548,866	522,619
NISA COMPLETION	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3	766,874	781,636
NISA COMPLETION	POLAR TANKERS INC COMPANY GUAR 144A 05/37 5.951	492,517	498,348
NISA COMPLETION	POSCO SR UNSECURED 144A 01/27 4.875	283,612	284,476
PIMCO LONG DURATION	TIME WARNER CABLE LLC SR SECURED 07/42 5.25	534,066	409,916
PIMCO LONG DURATION	TIME WARNER CABLE LLC SR SECURED 09/41 5.5	960,856	763,740
NISA COMPLETION	PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/53 VAR	537,767	533,009
PIMCO LONG DURATION	TIME WARNER CABLE LLC SR SECURED 06/39 6.75	642,580	490,045
NISA COMPLETION	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2	504,914	488,906
NISA COMPLETION	PUBLIC SERVICE ENTERPRIS SR UNSECURED 11/31 2.45	369,257	379,544
NISA COMPLETION	PUGET SOUND ENERGY INC SR SECURED 12/27 7.02	287,977	284,469
NISA COMPLETION	QUEST DIAGNOSTICS INC SR UNSECURED 12/27 4.6	374,918	374,456

NISA COMPLETION	RTX CORP SR UNSECURED 07/30 2.25	176,786	173,950
NISA COMPLETION	RTX CORP SR UNSECURED 03/27 3.5	961,795	980,267
NISA COMPLETION	RTX CORP SR UNSECURED 03/32 2.375	497,083	518,794
NISA COMPLETION	REALTY INCOME CORP SR UNSECURED 03/28 2.1	358,266	372,215
NISA COMPLETION	REALTY INCOME CORP SR UNSECURED 02/32 2.7	129,876	131,570
NISA COMPLETION	RECKITT BENCKISER TSY COMPANY GUAR 144A 06/27 3	741,079	751,669
NISA COMPLETION	REGIONS FINANCIAL CORP SR UNSECURED 09/35 VAR	927,906	903,263
NISA COMPLETION	RENASAS ELECTRONICS CORP SR UNSECURED 144A 11/26 2.17	569,180	554,124
NISA COMPLETION	REPUBLIC SERVICES INC SR UNSECURED 11/29 5	602,334	597,202
NISA COMPLETION	REYNOLDS AMERICAN INC COMPANY GUAR 08/35 5.7	631,113	601,716
PIMCO LONG DURATION	TIME WARNER CABLE LLC SR SECURED 05/37 6.55	657,650	676,816
PIMCO LONG DURATION	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9	499,005	448,315
NISA COMPLETION	ROGERS COMMUNICATIONS IN COMPANY GUAR 11/26 2.9	135,430	140,011
NISA COMPLETION	ROPER TECHNOLOGIES INC SR UNSECURED 10/29 4.5	288,695	284,766
NISA COMPLETION	ROPER TECHNOLOGIES INC SR UNSECURED 10/34 4.9	209,294	201,970
NISA COMPLETION	ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95	1,301,254	1,312,814
NISA COMPLETION	NATWEST GROUP PLC SR UNSECURED 05/30 VAR	759,877	752,232
PIMCO LONG DURATION	TELEFONICA EMISIONES SAU COMPANY GUAR 03/49 5.52	300,000	276,276
PIMCO LONG DURATION	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665	1,167,828	1,065,444
PIMCO LONG DURATION	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213	1,809,078	1,594,530
NISA COMPLETION	ROYALTY PHARMA PLC COMPANY GUAR 09/29 5.15	1,555,012	1,550,630
NISA COMPLETION	RYDER SYSTEM INC SR UNSECURED 12/29 4.9	652,050	646,249
NISA COMPLETION	SK HYNIX INC SR UNSECURED 144A 01/29 5.5	1,060,186	1,070,197
NISA COMPLETION	S+P GLOBAL INC COMPANY GUAR 12/29 2.5	114,293	116,826
NISA COMPLETION	SABINE PASS LIQUEFACTION SR SECURED 09/37 5.9	414,402	421,478
PIMCO LONG DURATION	TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5	1,467,645	1,563,270
PIMCO LONG DURATION	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95	99,333	84,220
NISA COMPLETION	SANTANDER UK GROUP HLDGS SR UNSECURED 09/30 VAR	602,264	594,063
NISA COMPLETION	SANTANDER HOLDINGS USA SR UNSECURED 05/35 VAR	1,156,341	1,140,886
NISA COMPLETION	SEMPRA INFRASTRUCTURE PA SR UNSECURED 144A 01/32 3.25	300,061	279,755
NISA COMPLETION	SHERWIN WILLIAMS CO SR UNSECURED 02/25 3.3	306,363	299,481
NISA COMPLETION	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75	898,164	897,569
NISA COMPLETION	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 06/29 5.65	459,899	466,918
NISA COMPLETION	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 06/34 5.85	289,190	289,204
NISA COMPLETION	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4	406,292	401,004
NISA COMPLETION	SONOCO PRODUCTS CO SR UNSECURED 09/26 4.45	589,575	585,793
NISA COMPLETION	SOUTHERN CAL EDISON 1ST REF MORT 02/36 5.625	173,920	154,950
NISA COMPLETION	SOUTHERN CAL EDISON 1ST MORTGAGE 06/26 4.9	449,505	450,747
NISA COMPLETION	SOUTHERN CAL EDISON 1ST MORTGAGE 06/31 5.45	133,815	134,127
NISA COMPLETION	SOUTHERN CAL EDISON 1ST MORTGAGE 09/26 4.4	739,438	736,973
NISA COMPLETION	SOUTHERN CALIF GAS CO SR UNSECURED 04/27 2.95	124,512	129,882
PIMCO LONG DURATION	TAPESTRY INC SR UNSECURED 03/35 5.5	299,592	291,798
NISA COMPLETION	SPIRE INC SR UNSECURED 03/26 5.3	419,958	422,003
NISA COMPLETION	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875	222,028	222,911
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 06/55 5.25	598,686	544,890
NISA COMPLETION	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/26 2.632	561,353	562,026
NISA COMPLETION	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/30 2.75	1,148,723	1,137,950
NISA COMPLETION	SUMITOMO MITSUI FINL GRP SR UNSECURED 09/26 1.402	313,312	316,773
NISA COMPLETION	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/28 5.52	572,116	558,740
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 06/54 6	199,660	202,714
NISA COMPLETION	SYNCHRONY FINANCIAL SR UNSECURED 03/29 5.15	93,914	93,573
NISA COMPLETION	SYNCHRONY FINANCIAL SR UNSECURED 10/31 2.875	518,932	513,875
NISA COMPLETION	SYNCHRONY BANK SR UNSECURED 08/27 5.625	150,645	156,065
NISA COMPLETION	TCI COMMUNICATIONS INC SR UNSECURED 02/28 7.125	450,152	448,249
NISA COMPLETION	T MOBILE USA INC COMPANY GUAR 02/31 2.875	386,681	395,469
NISA COMPLETION	T MOBILE USA INC COMPANY GUAR 02/31 2.55	853,617	864,471
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 09/62 5.8	99,322	96,467
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 01/53 5.65	626,418	580,572
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 10/52 3.4	903,941	667,070
NISA COMPLETION	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103	165,785	165,756
NISA COMPLETION	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156	354,095	351,754
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 02/31 2.55	399,172	344,068
NISA COMPLETION	TRACTOR SUPPLY CO SR UNSECURED 11/30 1.75	521,372	548,058
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 02/51 3.3	1,132,664	923,356
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 02/41 3	2,369,700	2,210,734
NISA COMPLETION	TRANSCANADA PIPELINES SR UNSECURED 10/37 6.2	249,218	242,099
NISA COMPLETION	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85	1,238,218	1,060,937
NISA COMPLETION	TRITON CONTAINER COMPANY GUAR 144A 06/31 3.15	380,078	371,831
NISA COMPLETION	TRUIST FINANCIAL CORP SR UNSECURED 03/27 VAR	386,091	388,407
NISA COMPLETION	UBS GROUP AG SR UNSECURED 144A 08/27 VAR	946,672	950,901
NISA COMPLETION	UBS GROUP AG SR UNSECURED 144A 02/30 VAR	206,457	204,305
NISA COMPLETION	UDR INC COMPANY GUAR 11/34 3.1	163,556	158,800

NISA COMPLETION	UDR INC COMPANY GUAR 09/34 5.125	257,340	252,143
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 04/27 3.75	332,946	293,088
NISA COMPLETION	UBER TECHNOLOGIES INC SR UNSECURED 01/30 4.3	254,916	246,761
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 04/50 4.5	1,216,574	983,916
PIMCO LONG DURATION	T MOBILE USA INC COMPANY GUAR 04/40 4.375	392,100	346,724
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 02/42 6.1	423,656	393,952
PIMCO LONG DURATION	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/33 5.776	400,000	412,272
PIMCO LONG DURATION	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/33 5.766	200,000	205,770
PIMCO LONG DURATION	SUMITOMO MITSUI FINL GRP SR UNSECURED 09/31 2.222	1,099,936	911,350
PIMCO LONG DURATION	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/30 2.75	400,000	357,004
PIMCO LONG DURATION	STRYKER CORP SR UNSECURED 09/34 4.625	397,880	381,624
PIMCO LONG DURATION	STRYKER CORP SR UNSECURED 06/50 2.9	934,561	711,491
PIMCO LONG DURATION	STRYKER CORP SR UNSECURED 03/46 4.625	88,617	86,627
PIMCO LONG DURATION	STIFEL FINANCIAL CORP SR UNSECURED 05/30 4	198,570	188,726
PIMCO LONG DURATION	STATE STREET CORP JR SUBORDINA 12/99 VAR	500,000	509,880
PIMCO LONG DURATION	STARBUCKS CORP SR UNSECURED 11/50 3.5	724,956	483,588
PIMCO LONG DURATION	STANDARD CHARTERED PLC SUBORDINATED 144A 02/36 VAR	500,000	431,820
PIMCO LONG DURATION	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 5.152	455,000	456,775
PIMCO LONG DURATION	SPIRIT AEROSYSTEMS INC SR SECURED 06/26 3.85	97,514	97,592
PIMCO LONG DURATION	SPECTRA ENERGY PARTNERS COMPANY GUAR 03/45 4.5	1,091,574	904,585
PIMCO LONG DURATION	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/54 6	446,914	454,874
PIMCO LONG DURATION	SOUTHWEST GAS CORP SR UNSECURED 03/32 4.05	229,349	213,603
PIMCO LONG DURATION	SOUTHERN CO GAS CAPITAL COMPANY GUAR 01/31 1.75	2,005,482	1,729,329
PIMCO LONG DURATION	SOUTHERN CO SR UNSECURED 07/36 4.25	298,737	269,355
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 12/53 5.875	299,358	298,371
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7	199,060	194,520
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 06/52 5.45	198,768	187,946
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 02/52 3.45	697,648	473,438
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 02/32 2.75	299,892	256,197
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65	299,298	212,229
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST MORTGAGE 03/49 4.875	1,197,420	873,270
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125	961,805	778,090
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4	2,391,724	1,770,540
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65	514,923	433,265
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5	304,129	284,294
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 03/39 6.05	917,924	723,646
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 04/35 5.75	100,118	102,197
PIMCO LONG DURATION	SOUTHERN CAL EDISON 1ST REF MORT 01/34 6	229,769	209,408
PIMCO LONG DURATION	SEMPRA SR UNSECURED 10/39 6	256,752	203,906
PIMCO LONG DURATION	SEAGATE HDD CAYMAN COMPANY GUAR 12/32 9.625	325,347	345,264
PIMCO LONG DURATION	SEAGATE HDD CAYMAN COMPANY GUAR 01/31 4.125	233,653	195,465
PIMCO LONG DURATION	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	999,412	863,300
PIMCO LONG DURATION	SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25	891,468	585,198
NISA COMPLETION	RTX CORP SR UNSECURED 05/27 3.125	507,666	511,577
NISA COMPLETION	RTX CORP SR UNSECURED 11/38 4.45	193,244	195,730
NISA COMPLETION	RTX CORP SR UNSECURED 11/28 4.125	676,908	670,617
PIMCO LONG DURATION	SANTOS FINANCE LTD COMPANY GUAR 144A 09/33 6.875	2,065,810	2,123,480
NISA COMPLETION	VALE OVERSEAS LIMITED COMPANY GUAR 06/33 6.125	79,294	81,005
NISA COMPLETION	VALERO ENERGY PARTNERS COMPANY GUAR 03/28 4.5	254,145	231,665
NISA COMPLETION	VERALTO CORP COMPANY GUAR 09/26 5.5	374,940	379,328
NISA COMPLETION	VERALTO CORP COMPANY GUAR 09/28 5.35	955,039	957,077
NISA COMPLETION	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75	542,808	580,955
NISA COMPLETION	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55	457,596	449,531
NISA COMPLETION	VERISK ANALYTICS INC SR UNSECURED 06/34 5.25	378,607	380,284
NISA COMPLETION	VIATRIS INC COMPANY GUAR 06/30 2.7	416,151	377,345
NISA COMPLETION	VIRGINIA ELEC + POWER CO SR UNSECURED 08/34 5.05	748,305	731,310
PIMCO LONG DURATION	SANTANDER HOLDINGS USA SR UNSECURED 06/25 3.45	199,608	198,782
PIMCO LONG DURATION	SAFEHOLD GL HOLDINGS LLC COMPANY GUAR 01/35 5.65	197,624	195,150
NISA COMPLETION	VISTRA OPERATIONS CO LLC SR SECURED 144A 12/26 5.05	409,787	410,361
NISA COMPLETION	VISTRA OPERATIONS CO LLC SR SECURED 144A 12/34 5.7	229,777	227,585
NISA COMPLETION	VITERRA FINANCE BV COMPANY GUAR 144A 04/31 3.2	373,506	357,897
NISA COMPLETION	VITERRA FINANCE BV COMPANY GUAR 144A 04/27 4.9	104,609	104,029
NISA COMPLETION	VITERRA FINANCE BV COMPANY GUAR 144A 04/32 5.25	577,201	570,896
NISA COMPLETION	VMWARE LLC SR UNSECURED 08/26 1.4	239,711	251,037
NISA COMPLETION	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 03/29 5.25	291,401	291,767
PIMCO LONG DURATION	SABRA HEALTH CARE LP COMPANY GUAR 12/31 3.2	693,110	600,572
NISA COMPLETION	WEC ENERGY GROUP INC SR UNSECURED 09/26 5.6	409,934	415,285
NISA COMPLETION	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	344,910	344,009
NISA COMPLETION	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR	447,050	442,660
NISA COMPLETION	WELLS FARGO + COMPANY SR UNSECURED 03/28 VAR	1,787,878	1,782,731
NISA COMPLETION	WELLS FARGO + COMPANY SR UNSECURED 04/34 VAR	471,892	466,747
NISA COMPLETION	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR	402,045	394,475

NISA COMPLETION	WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR	1,883,501	1,849,585
NISA COMPLETION	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR	530,000	520,656
NISA COMPLETION	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5	720,313	698,311
NISA COMPLETION	WILLIAMS COMPANIES INC SR UNSECURED 03/31 2.6	276,914	305,698
NISA COMPLETION	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6	248,979	247,606
NISA COMPLETION	WISCONSIN POWER + LIGHT SR UNSECURED 03/34 5.375	618,822	617,346
NISA COMPLETION	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35	294,935	296,699
PIMCO LONG DURATION	SMBC AVIATION CAPITAL FI COMPANY GUAR 144A 06/28 2.3	299,982	272,901
PIMCO LONG DURATION	SLM CORP SR UNSECURED 10/25 4.2	300,000	297,318
PIMCO LONG DURATION	S+P GLOBAL INC COMPANY GUAR 03/62 3.9	589,266	446,400
PIMCO LONG DURATION	SBA TOWER TRUST ASSET BACKED 144A 07/52 2.328	2,460,800	2,189,244
PIMCO LONG DURATION	ROYALTY PHARMA PLC COMPANY GUAR 09/40 3.3	764,448	579,216
PIMCO LONG DURATION	NATWEST GROUP PLC SR UNSECURED 01/30 VAR	2,649,688	2,623,642
PIMCO LONG DURATION	NATWEST GROUP PLC SR UNSECURED 05/30 VAR	600,000	578,640
PIMCO LONG DURATION	ROYAL BANK OF CANADA JR SUBORDINA 05/84 VAR	400,000	414,748
PIMCO LONG DURATION	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/52 4.55	1,088,087	879,362
PIMCO LONG DURATION	REXFORD INDUSTRIAL REALT COMPANY GUAR 09/31 2.15	594,084	487,506
PIMCO LONG DURATION	REGATTA XV FUNDING LTD. REG15 2018 4A A1R 144A	834,868	836,337
PIMCO LONG DURATION	REGENERON PHARMACEUTICAL SR UNSECURED 09/30 1.75	599,388	499,362
PIMCO LONG DURATION	REGENCY CENTERS LP COMPANY GUAR 02/47 4.4	495,550	411,485
PIMCO LONG DURATION	REALTY INCOME CORP SR UNSECURED 02/31 3.2	813,984	717,576
PIMCO LONG DURATION	RTX CORP SR UNSECURED 03/54 6.4	2,176,211	2,175,140
PIMCO LONG DURATION	RTX CORP SR UNSECURED 02/53 5.375	813,805	759,640
PIMCO LONG DURATION	RTX CORP SR UNSECURED 09/51 2.82	1,993,600	1,938,336
PIMCO LONG DURATION	RTX CORP SR UNSECURED 04/47 4.35	128,947	82,134
PIMCO LONG DURATION	RAD CLO LTD RAD 2023 21A A 144A	1,000,000	1,001,899
PIMCO LONG DURATION	COOPERATIEVE RABOBANK UA 144A 04/33 VAR	1,400,000	1,257,466
PIMCO LONG DURATION	PUGET SOUND ENERGY INC 1ST MORTGAGE 06/48 4.223	500,000	401,195
PIMCO LONG DURATION	PROSUS NV SR UNSECURED 144A 01/32 4.193	1,000,000	891,010
PIMCO LONG DURATION	PROSUS NV SR UNSECURED 144A 01/30 3.68	300,000	270,702
PIMCO LONG DURATION	PIEDMONT OPERATING PARTN COMPANY GUAR 07/29 6.875	596,862	616,464
PIMCO LONG DURATION	DOC DR LLC COMPANY GUAR 01/28 3.95	474,205	485,190
PIMCO LONG DURATION	PHILLIPS EDISON GROCERY COMPANY GUAR 07/34 5.75	295,728	300,345
PIMCO LONG DURATION	PHILIP MORRIS INTL INC SR UNSECURED 02/33 5.375	297,707	300,582
PIMCO LONG DURATION	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875	1,113,267	1,087,962
PIMCO LONG DURATION	PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95	20,146	13,733
NISA LONG CORPORATE	AFLAC INC SR UNSECURED 01/49 4.75	99,469	91,946
NISA LONG CORPORATE	AEP TEXAS INC SR UNSECURED 10/47 3.8	69,997	68,287
NISA LONG CORPORATE	AEP TEXAS INC SR UNSECURED 05/49 4.15	170,894	113,243
NISA LONG CORPORATE	AEP TEXAS INC SR UNSECURED 05/51 3.45	139,583	92,814
NISA LONG CORPORATE	AEP TEXAS INC SR UNSECURED 05/34 5.7	194,505	196,205
NISA LONG CORPORATE	AEP TRANSMISSION CO LLC SR UNSECURED 09/48 4.25	142,446	131,790
NISA LONG CORPORATE	AEP TRANSMISSION CO LLC SR UNSECURED 09/49 3.15	110,017	72,483
NISA LONG CORPORATE	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65	217,356	202,238
NISA LONG CORPORATE	AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75	318,765	192,189
NISA LONG CORPORATE	AEP TRANSMISSION CO LLC SR UNSECURED 04/34 5.15	139,908	137,733
NISA LONG CORPORATE	AIA GROUP LTD SUBORDINATED 144A 03/35 4.95	99,636	96,079
NISA LONG CORPORATE	AIA GROUP LTD SUBORDINATED 144A 09/54 5.4	358,042	333,468
NISA LONG CORPORATE	AON GLOBAL LTD COMPANY GUAR 06/44 4.6	294,192	279,140
NISA LONG CORPORATE	AT+T INC SR UNSECURED 01/38 6.3	127,455	133,453
NISA LONG CORPORATE	AT+T INC SR UNSECURED 06/44 4.65	140,638	123,099
NISA LONG CORPORATE	AT+T INC SR UNSECURED 09/53 3.5	579,835	558,872
NISA LONG CORPORATE	AT+T INC SR UNSECURED 09/55 3.55	2,227,267	1,770,929
NISA LONG CORPORATE	AT+T INC SR UNSECURED 12/57 3.8	2,804,226	2,299,437
PIMCO LONG DURATION	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75	915,551	618,723
PIMCO LONG DURATION	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/50 4	687,981	485,198
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 11/42 4.4	288,362	281,294
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 05/46 4.45	644,601	561,026
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 11/39 4.05	1,564,854	1,409,645
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 11/49 4.25	678,721	642,302
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 10/42 4.625	93,093	70,784
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 06/44 4.85	268,734	199,404
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 03/45 4.75	520,892	419,174
NISA LONG CORPORATE	ABBVIE INC SR UNSECURED 03/64 5.5	328,087	309,339
PIMCO LONG DURATION	PACIFIC LIFECORP SR UNSECURED 144A 09/50 3.35	99,232	66,397
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7	766,374	757,610
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC SR SECURED 06/41 4.2	797,664	652,120
NISA LONG CORPORATE	ADVENTIST HEALTH SYS/W SR UNSECURED 12/34 5.757	245,000	246,637
NISA LONG CORPORATE	AETNA INC SR UNSECURED 06/36 6.625	158,382	152,710
NISA LONG CORPORATE	AETNA INC SR UNSECURED 12/37 6.75	83,152	79,133
NISA LONG CORPORATE	AETNA INC SR UNSECURED 05/42 4.5	79,933	85,217
NISA LONG CORPORATE	AETNA INC SR UNSECURED 03/44 4.75	347,028	289,646

PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5	538,230	431,650
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/26 3.15	526,254	491,285
NISA LONG CORPORATE	AKER BP ASA SR UNSECURED 144A 10/54 5.8	330,713	299,807
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55	680,148	580,680
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	779,880	548,032
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5	197,694	171,016
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1	1,297,933	1,212,770
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/47 3.95	96,812	74,662
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/27 3.3	417,136	382,160
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/46 4.25	532,650	395,270
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/43 4.6	408,782	337,212
NISA LONG CORPORATE	ALLSTATE CORP SR UNSECURED 04/36 5.95	241,922	241,040
NISA LONG CORPORATE	ALLSTATE CORP SR UNSECURED 06/43 4.5	131,510	132,193
NISA LONG CORPORATE	ALLSTATE CORP SR UNSECURED 12/46 4.2	43,354	42,549
PIMCO LONG DURATION	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/42 3.75	920,936	675,054
NISA LONG CORPORATE	ALTRIA GROUP INC COMPANY GUAR 05/43 4.5	223,658	216,267
NISA LONG CORPORATE	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875	393,490	319,628
NISA LONG CORPORATE	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4	204,851	202,168
NISA LONG CORPORATE	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7	79,647	78,185
PIMCO LONG DURATION	PT PERTAMINA (PERSERO) SR UNSECURED 144A 01/50 4.175	200,000	151,224
PIMCO LONG DURATION	OWENS CORNING SR UNSECURED 12/36 7	79,415	81,085
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 09/64 5.5	1,693,455	1,555,347
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 03/61 4.1	1,109,814	717,900
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 03/51 3.95	2,495,625	1,851,775
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 04/50 3.6	960,037	630,549
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 11/47 4	1,109,012	838,376
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 07/46 4	799,856	615,656
PIMCO LONG DURATION	ORACLE CORP SR UNSECURED 05/55 4.375	714,588	469,350
NISA LONG CORPORATE	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375	330,590	242,558
NISA LONG CORPORATE	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125	363,073	287,566
NISA LONG CORPORATE	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/40 6.125	99,382	81,740
NISA LONG CORPORATE	AMERICAN EXPRESS CO SR UNSECURED 12/42 4.05	139,003	138,143
NISA LONG CORPORATE	AMERICAN EXPRESS CO SUBORDINATED 04/35 VAR	420,000	429,122
NISA LONG CORPORATE	AMERICAN EXPRESS CO SR UNSECURED 07/35 VAR	840,000	830,735
NISA LONG CORPORATE	AMERICAN TOWER CORP SR UNSECURED 10/49 3.7	68,944	47,791
NISA LONG CORPORATE	AMERICAN TRANSMISSION SY SR UNSECURED 144A 09/44 5	285,904	261,089
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 02/39 6.4	149,239	146,591
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 10/41 4.95	181,705	162,281
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 06/42 5.65	90,465	88,074
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 11/41 5.15	278,506	249,288
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 06/51 4.663	350,942	334,908
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 02/40 3.15	402,334	339,084
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 02/50 3.375	268,157	226,189
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 09/53 2.77	515,636	482,172
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 02/52 4.2	1,265,841	1,208,477
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 03/53 4.875	128,414	120,155
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 03/43 5.6	124,761	121,516
NISA LONG CORPORATE	AMGEN INC SR UNSECURED 03/63 5.75	359,245	340,466
NISA LONG CORPORATE	ANALOG DEVICES INC SR UNSECURED 10/41 2.8	171,376	162,741
NISA LONG CORPORATE	ANHEUSER BUSCH COS LLC COMPANY GUAR 05/42 6.5	105,984	108,258
NISA LONG CORPORATE	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7	697,123	616,538
NISA LONG CORPORATE	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9	1,015,037	947,564
NISA LONG CORPORATE	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/39 8	132,963	124,274
NISA LONG CORPORATE	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 5.45	281,438	275,589
NISA LONG CORPORATE	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/42 4.95	571,595	543,646
NISA LONG CORPORATE	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7	668,378	649,736
NISA LONG CORPORATE	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9	355,019	352,654
PIMCO LONG DURATION	ONEOK PARTNERS LP COMPANY GUAR 09/43 6.2	398,268	398,924
PIMCO LONG DURATION	ONEOK PARTNERS LP COMPANY GUAR 02/41 6.125	574,131	497,945
PIMCO LONG DURATION	ONEOK PARTNERS LP COMPANY GUAR 10/37 6.85	1,043,973	969,084
PIMCO LONG DURATION	ONEOK INC COMPANY GUAR 11/64 5.85	2,691,846	2,526,012
PIMCO LONG DURATION	ONEOK INC COMPANY GUAR 07/48 5.2	1,755,597	1,555,246
PIMCO LONG DURATION	ONEOK INC COMPANY GUAR 06/35 6	594,513	552,749
NISA LONG CORPORATE	AON CORP/AON GLOBAL HOLD COMPANY GUAR 08/51 2.9	547,825	370,349
NISA LONG CORPORATE	AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75	536,000	521,679
NISA LONG CORPORATE	APPALACHIAN POWER CO SR UNSECURED 08/37 6.7	74,537	68,899
NISA LONG CORPORATE	APPALACHIAN POWER CO SR UNSECURED 05/44 4.4	445,584	336,598
NISA LONG CORPORATE	APPALACHIAN POWER CO SR UNSECURED 06/45 4.45	203,950	165,570
NISA LONG CORPORATE	APPALACHIAN POWER CO SR UNSECURED 03/49 4.5	238,500	216,192
PIMCO LONG DURATION	OMEGA HLTHCARE INVESTORS COMPANY GUAR 01/28 4.75	701,260	690,522
PIMCO LONG DURATION	OKLAHOMA G+E CO SR UNSECURED 04/53 5.6	1,203,630	1,168,801
PIMCO LONG DURATION	OHIO POWER COMPANY SR UNSECURED 06/49 4	598,536	449,718

PIMCO LONG DURATION	CONSTELLATION INSURC INC SR UNSECURED 144A 01/30 6.8	499,660	486,140
PIMCO LONG DURATION	OGLETHORPE POWER CORP 1ST MORTGAGE 144A 06/54 5.8	498,680	490,570
PIMCO LONG DURATION	OCTAGON INVESTMENT PARTNERS 39 OCT39 2018 3A AR 144A	385,654	386,251
PIMCO LONG DURATION	OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125	203,820	204,644
PIMCO LONG DURATION	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95	1,966,679	1,939,139
PIMCO LONG DURATION	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45	531,335	511,865
NISA LONG CORPORATE	APTIV SWISS HOLDINGS LTD COMPANY GUAR 12/51 3.1	335,691	268,934
NISA LONG CORPORATE	ESSENTIAL UTILITIES INC SR UNSECURED 05/49 4.276	84,729	82,130
NISA LONG CORPORATE	APTIV SWISS HOLDINGS LTD COMPANY GUAR 09/54 5.75	303,758	282,524
NISA LONG CORPORATE	ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/46 5.031	191,156	201,560
PIMCO LONG DURATION	OAKTREE SPECIALTY LEND SR UNSECURED 02/25 3.5	198,306	199,338
NISA LONG CORPORATE	ARIZONA PUBLIC SERVICE SR UNSECURED 04/42 4.5	280,282	228,415
NISA LONG CORPORATE	ARIZONA PUBLIC SERVICE SR UNSECURED 11/45 4.35	175,578	142,030
NISA LONG CORPORATE	ARIZONA PUBLIC SERVICE SR UNSECURED 08/48 4.2	79,683	77,388
NISA LONG CORPORATE	ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35	126,600	101,331
NISA LONG CORPORATE	ARIZONA PUBLIC SERVICE SR UNSECURED 08/34 5.7	529,781	535,888
NISA LONG CORPORATE	ARTHUR J GALLAGHER + CO SR UNSECURED 03/52 3.05	56,640	56,116
NISA LONG CORPORATE	ARTHUR J GALLAGHER + CO SR UNSECURED 03/53 5.75	195,331	196,250
NISA LONG CORPORATE	ARTHUR J GALLAGHER + CO SR UNSECURED 02/54 6.75	66,911	71,965
PIMCO LONG DURATION	NORTHWELL HEALTHCARE INC SECURED 11/49 3.809	400,000	295,072
PIMCO LONG DURATION	NORTHROP GRUMMAN CORP SR UNSECURED 06/54 5.2	400,908	372,092
PIMCO LONG DURATION	NORTHROP GRUMMAN CORP SR UNSECURED 03/53 4.95	597,534	536,196
PIMCO LONG DURATION	NORTHERN NATURAL GAS CO SR UNSECURED 144A 02/54 5.625	899,865	862,047
NISA LONG CORPORATE	AT+T INC SR UNSECURED 09/40 5.35	108,620	106,488
NISA LONG CORPORATE	AVISTA CORP 1ST MORTGAGE 06/48 4.35	244,490	249,917
NISA LONG CORPORATE	BAT CAPITAL CORP COMPANY GUAR 08/43 7.079	120,119	129,648
NISA LONG CORPORATE	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39	339,028	323,498
NISA LONG CORPORATE	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54	601,305	615,131
NISA LONG CORPORATE	BAT CAPITAL CORP COMPANY GUAR 09/49 4.758	247,883	267,128
NISA LONG CORPORATE	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734	405,551	320,922
NISA LONG CORPORATE	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5	107,428	116,784
PIMCO LONG DURATION	NORTHERN NATURAL GAS CO SR UNSECURED 144A 01/49 4.3	499,915	394,315
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 01/44 5	238,449	228,776
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875	109,244	109,882
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR	326,734	320,044
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR	197,889	188,858
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR	85,961	81,862
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 06/41 VAR	3,765,442	3,130,977
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR	234,964	227,676
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR	202,517	194,576
NISA LONG CORPORATE	BANK OF AMERICA CORP SR UNSECURED 07/52 VAR	28,380	28,606
NISA LONG CORPORATE	BARCLAYS PLC SR UNSECURED 03/55 VAR	300,000	299,820
NISA LONG CORPORATE	BARCLAYS PLC SR UNSECURED 09/35 VAR	399,853	379,390
NISA LONG CORPORATE	BARRICK INTL BARBADOS COMPANY GUAR 144A 10/36 6.35	94,509	94,749
NISA LONG CORPORATE	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95	31,527	30,312
NISA LONG CORPORATE	BAXALTA INC COMPANY GUAR 06/45 5.25	74,683	69,037
NISA LONG CORPORATE	BAYER US FINANCE LLC COMPANY GUAR 144A 11/53 6.875	150,570	151,220
NISA LONG CORPORATE	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/38 4.625	160,072	162,495
NISA LONG CORPORATE	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/48 4.875	224,546	212,697
NISA LONG CORPORATE	BAYER US FINANCE II LLC COMPANY GUAR 144A 07/44 4.4	296,418	291,771
NISA LONG CORPORATE	BAYER US FINANCE II LLC COMPANY GUAR 144A 07/64 4.7	46,017	46,551
PIMCO LONG DURATION	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155	1,379,754	869,095
NISA LONG CORPORATE	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685	79,418	77,810
NISA LONG CORPORATE	BECTON DICKINSON + CO SR UNSECURED 02/34 5.11	269,423	270,955
NISA LONG CORPORATE	BELL CANADA COMPANY GUAR 07/49 4.3	126,940	92,976
NISA LONG CORPORATE	BELL CANADA COMPANY GUAR 02/52 3.2	153,479	146,775
NISA LONG CORPORATE	BELL CANADA COMPANY GUAR 02/54 5.55	943,068	909,579
PIMCO LONG DURATION	NORDEA BANK ABP JR SUBORDINA 144A 12/99 VAR	300,000	260,259
PIMCO LONG DURATION	NOMURA HOLDINGS INC SR UNSECURED 01/32 2.999	1,394,729	1,351,133
NISA LONG CORPORATE	BLACK HILLS CORP SR UNSECURED 09/46 4.2	67,825	70,516
PIMCO LONG DURATION	NOMURA HOLDINGS INC SR UNSECURED 07/30 2.679	800,366	696,088
PIMCO LONG DURATION	NOMURA HOLDINGS INC SR UNSECURED 07/25 1.851	200,048	196,678
NISA LONG CORPORATE	BOEING CO SR UNSECURED 03/39 6.875	80,649	79,030
NISA LONG CORPORATE	BOEING CO SR UNSECURED 02/40 5.875	152,224	106,476
NISA LONG CORPORATE	BOEING CO SR UNSECURED 06/46 3.375	125,462	109,439
NISA LONG CORPORATE	BOEING CO SR UNSECURED 03/47 3.65	79,589	74,254
NISA LONG CORPORATE	BOEING CO SR UNSECURED 03/38 3.55	218,300	174,039
NISA LONG CORPORATE	BOEING CO SR UNSECURED 03/48 3.625	140,111	99,821
NISA LONG CORPORATE	BOEING CO SR UNSECURED 11/48 3.85	306,488	233,094
NISA LONG CORPORATE	BOEING CO SR UNSECURED 03/39 3.5	113,703	92,776
NISA LONG CORPORATE	BOEING CO SR UNSECURED 03/59 3.825	61,054	38,627
NISA LONG CORPORATE	BOEING CO SR UNSECURED 05/49 3.9	168,511	153,124

NISA LONG CORPORATE	BOEING CO SR UNSECURED 02/35 3.25	227,832	234,897
NISA LONG CORPORATE	BOEING CO SR UNSECURED 02/50 3.75	631,752	613,836
NISA LONG CORPORATE	BOEING CO SR UNSECURED 08/59 3.95	738,111	718,330
NISA LONG CORPORATE	BOEING CO SR UNSECURED 05/50 5.805	607,965	595,296
NISA LONG CORPORATE	BOEING CO SR UNSECURED 05/60 5.93	1,155,895	1,040,974
NISA LONG CORPORATE	BOEING CO/THE SR UNSECURED 05/64 7.008	410,310	429,758
NISA LONG CORPORATE	BOSTON SCIENTIFIC CORP SR UNSECURED 11/35 6.5	84,396	82,521
NISA LONG CORPORATE	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3	578,255	489,528
NISA LONG CORPORATE	BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	128,526	136,202
NISA LONG CORPORATE	BP CAP MARKETS AMERICA COMPANY GUAR 02/61 3.379	53,191	47,442
NISA LONG CORPORATE	BP CAP MARKETS AMERICA COMPANY GUAR 04/34 4.989	264,942	257,736
NISA LONG CORPORATE	BP CAP MARKETS AMERICA COMPANY GUAR 11/34 5.227	894,879	881,468
PIMCO LONG DURATION	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345	773,346	673,869
PIMCO LONG DURATION	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/26 2	1,298,765	1,247,818
PIMCO LONG DURATION	NISOURCE INC SR UNSECURED 03/48 3.95	199,784	152,192
PIMCO LONG DURATION	NISOURCE INC SR UNSECURED 02/45 5.65	482,264	390,588
PIMCO LONG DURATION	NIPPON LIFE INSURANCE SUBORDINATED 144A 09/53 VAR	800,000	827,568
PIMCO LONG DURATION	NIAGARA MOHAWK POWER SR UNSECURED 144A 01/54 5.664	300,000	290,553
PIMCO LONG DURATION	NEWMONT / NEWCREST FIN COMPANY GUAR 11/41 5.75	625,226	621,900
PIMCO LONG DURATION	NEWMONT CORP COMPANY GUAR 06/44 5.45	574,680	482,685
PIMCO LONG DURATION	NEWMARK GROUP INC SR UNSECURED 01/29 7.5	600,000	627,024
PIMCO LONG DURATION	NEUBERGER BERMAN CLO LTD NEUB 2019 31A AR 144A	980,786	981,403
PIMCO LONG DURATION	NEUBERGER BERMAN CLO LTD NEUB 2013 14A AR2 144A	207,014	207,796
PIMCO LONG DURATION	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875	406,132	330,664
NISA LONG CORPORATE	BROADCOM INC COMPANY GUAR 144A 02/51 3.75	88,437	85,586
NISA LONG CORPORATE	BROADCOM INC COMPANY GUAR 144A 02/41 3.5	436,441	406,084
NISA LONG CORPORATE	BROADCOM INC SR UNSECURED 144A 11/35 3.137	489,979	530,836
NISA LONG CORPORATE	BROADCOM INC SR UNSECURED 144A 11/36 3.187	390,063	398,742
NISA LONG CORPORATE	BROADCOM INC SR UNSECURED 10/34 4.8	497,253	487,320
NISA LONG CORPORATE	BROOKFIELD FINANCE INC COMPANY GUAR 02/52 3.625	67,751	66,090
NISA LONG CORPORATE	BROOKFIELD FINANCE INC COMPANY GUAR 03/54 5.968	136,424	136,453
NISA LONG CORPORATE	BROOKFIELD FINANCE INC COMPANY GUAR 01/35 5.675	183,625	181,256
NISA LONG CORPORATE	BROWN FORMAN CORP SR UNSECURED 07/45 4.5	98,148	100,510
PIMCO LONG DURATION	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45	781,360	676,258
PIMCO LONG DURATION	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	600,000	591,690
PIMCO LONG DURATION	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375	1,145,578	891,919
PIMCO LONG DURATION	NATIONAL GRID PLC SR UNSECURED 06/33 5.809	800,000	815,992
PIMCO LONG DURATION	NASDAQ INC SR UNSECURED 12/40 2.5	600,000	402,852
PIMCO LONG DURATION	NARRAGANSETT ELECTRIC SR UNSECURED 144A 12/42 4.17	350,000	279,846
PIMCO LONG DURATION	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/30 3.4	198,760	183,706
PIMCO LONG DURATION	NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/29 4.3	398,616	388,272
PIMCO LONG DURATION	NXP BV/NXP FUNDING LLC COMPANY GUAR 12/28 5.55	299,277	305,019
PIMCO LONG DURATION	NXP BV/NXP FUNDING LLC COMPANY GUAR 03/26 5.35	474,648	401,552
PIMCO LONG DURATION	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768	125,250	111,981
PIMCO LONG DURATION	MOUNTAIN VIEW CLO MVEW 2022 1A A1R 144A	1,200,000	1,204,725
PIMCO LONG DURATION	MOTOROLA SOLUTIONS INC SR UNSECURED 11/30 2.3	898,218	770,661
NISA LONG CORPORATE	PARAMOUNT GLOBAL SR UNSECURED 08/44 4.9	104,124	68,131
NISA LONG CORPORATE	PARAMOUNT GLOBAL SR UNSECURED 01/45 4.6	105,762	69,676
NISA LONG CORPORATE	CBRE SERVICES INC COMPANY GUAR 08/34 5.95	230,709	242,318
NISA LONG CORPORATE	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9	290,207	272,438
NISA LONG CORPORATE	CIGNA GROUP/THE COMPANY GUAR 10/47 3.875	825,115	611,839
NISA LONG CORPORATE	CIGNA GROUP/THE COMPANY GUAR 11/41 6.125	93,235	86,280
NISA LONG CORPORATE	CIGNA GROUP/THE SR UNSECURED 03/40 3.2	437,852	359,204
NISA LONG CORPORATE	CIGNA GROUP/THE SR UNSECURED 03/50 3.4	116,515	98,586
NISA LONG CORPORATE	CIGNA GROUP/THE SR UNSECURED 02/54 5.6	664,896	646,226
PIMCO LONG DURATION	MORGAN STANLEY SR UNSECURED 01/35 VAR	1,100,000	1,093,851
NISA LONG CORPORATE	CMS ENERGY CORP SR UNSECURED 03/43 4.7	205,209	148,853
NISA LONG CORPORATE	CSX CORP SR UNSECURED 10/36 6	381,453	309,750
NISA LONG CORPORATE	CSX CORP SR UNSECURED 03/43 4.4	145,594	112,427
NISA LONG CORPORATE	CSX CORP SR UNSECURED 11/46 3.8	135,624	130,705
NISA LONG CORPORATE	CSX CORP SR UNSECURED 11/66 4.25	204,203	188,953
NISA LONG CORPORATE	CSX CORP SR UNSECURED 03/68 4.65	134,283	98,111
NISA LONG CORPORATE	CSX CORP SR UNSECURED 04/50 3.8	200,048	191,752
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 09/39 6.125	174,730	166,049
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 12/43 5.3	342,991	300,978
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 07/45 5.125	962,008	819,156
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 03/48 5.05	2,228,295	1,962,429
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 04/40 4.125	172,246	146,066
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 06/44 6	317,014	302,611
NISA LONG CORPORATE	CVS HEALTH CORP SR UNSECURED 06/54 6.05	50,276	46,902
NISA LONG CORPORATE	COTERRA ENERGY INC SR UNSECURED 02/35 5.4	69,676	67,878
NISA LONG CORPORATE	COTERRA ENERGY INC SR UNSECURED 02/55 5.9	99,355	94,326

PIMCO LONG DURATION	MORGAN STANLEY SUBORDINATED 01/38 VAR	100,000	100,103
NISA LONG CORPORATE	CANADIAN NATL RESOURCES SR UNSECURED 02/37 6.5	151,074	119,446
NISA LONG CORPORATE	CANADIAN NATL RESOURCES SR UNSECURED 03/38 6.25	561,121	490,378
NISA LONG CORPORATE	CANADIAN NATL RESOURCES SR UNSECURED 02/39 6.75	353,162	291,569
NISA LONG CORPORATE	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8	126,993	119,433
NISA LONG CORPORATE	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1	414,710	389,862
NISA LONG CORPORATE	CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/48 4.7	171,127	164,831
NISA LONG CORPORATE	CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/50 3.5	177,109	173,805
NISA LONG CORPORATE	CANADIAN PACIFIC RAILWAY COMPANY GUAR 11/69 4.2	192,610	179,575
NISA LONG CORPORATE	CARDINAL HEALTH INC SR UNSECURED 03/43 4.6	120,719	119,211
NISA LONG CORPORATE	CARDINAL HEALTH INC SR UNSECURED 11/44 4.5	148,806	115,312
PIMCO LONG DURATION	MORGAN STANLEY SR UNSECURED 07/33 VAR	95,346	96,880
PIMCO LONG DURATION	MORGAN STANLEY SR UNSECURED 07/32 VAR	100,000	82,802
NISA LONG CORPORATE	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377	198,155	200,790
NISA LONG CORPORATE	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577	112,715	99,614
PIMCO LONG DURATION	MORGAN STANLEY JR SUBORDINA VAR	2,209,375	2,553,875
PIMCO LONG DURATION	MOODY S CORPORATION SR UNSECURED 11/61 3.1	545,628	357,678
PIMCO LONG DURATION	MOODY S CORPORATION SR UNSECURED 12/48 4.875	196,656	177,890
PIMCO LONG DURATION	MOODY S CORPORATION SR UNSECURED 07/44 5.25	248,655	236,700
NISA LONG CORPORATE	CENOVUS ENERGY INC SR UNSECURED 06/47 5.4	217,344	159,292
NISA LONG CORPORATE	CENOVUS ENERGY INC SR UNSECURED 02/52 3.75	144,500	108,104
NISA LONG CORPORATE	CENTERPOINT ENERGY INC SR UNSECURED 09/49 3.7	68,229	67,531
NISA LONG CORPORATE	CENTERPOINT ENERGY RES SR UNSECURED 07/34 5.4	439,650	433,847
PIMCO LONG DURATION	MONONGAHELA POWER CO 1ST MORTGAGE 144A 02/34 5.85	2,355,441	2,338,748
PIMCO LONG DURATION	MIZUHO FINANCIAL GROUP SR UNSECURED 05/34 VAR	400,000	407,724
PIMCO LONG DURATION	MIZUHO FINANCIAL GROUP SUBORDINATED 09/31 2.564	600,000	501,954
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	271,797	274,027
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834	85,720	87,563
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	161,317	164,154
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	183,040	183,791
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85	408,815	412,774
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9	132,040	141,528
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4	723,818	698,912
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95	353,193	353,301
NISA LONG CORPORATE	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5	174,262	171,063
PIMCO LONG DURATION	MIZUHO FINANCIAL GROUP SR UNSECURED 07/31 VAR	300,000	256,341
PIMCO LONG DURATION	MITSUBISHI UFJ FIN GRP SR UNSECURED 10/32 VAR	600,000	506,088
PIMCO LONG DURATION	MITSUBISHI UFJ FIN GRP SR UNSECURED 07/32 VAR	200,000	167,202
PIMCO LONG DURATION	MITSUBISHI UFJ FIN GRP SR UNSECURED 07/30 2.048	400,000	342,040
PIMCO LONG DURATION	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/39 4.153	500,000	449,910
PIMCO LONG DURATION	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5	697,830	654,095
PIMCO LONG DURATION	MIDWEST CONNECTOR CAPIT COMPANY GUAR 144A 04/29 4.625	399,412	392,296
PIMCO LONG DURATION	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125	260,005	308,113
NISA LONG CORPORATE	CITIGROUP INC SR UNSECURED 02/98 6.875	124,043	111,844
NISA LONG CORPORATE	CITIGROUP INC SR UNSECURED 07/39 8.125	571,883	555,372
NISA LONG CORPORATE	CITIGROUP INC SR UNSECURED 01/42 5.875	156,246	158,419
NISA LONG CORPORATE	CITIGROUP INC SR UNSECURED 07/45 4.65	105,240	100,351
NISA LONG CORPORATE	CITIGROUP INC SUBORDINATED 02/35 VAR	1,332,211	1,338,423
PIMCO LONG DURATION	MICRON TECHNOLOGY INC SR UNSECURED 11/51 3.477	300,000	202,518
PIMCO LONG DURATION	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366	300,000	219,159
PIMCO LONG DURATION	MICRON TECHNOLOGY INC SR UNSECURED 02/30 4.663	299,982	292,806
PIMCO LONG DURATION	MICRON TECHNOLOGY INC SR UNSECURED 02/29 5.327	399,510	401,884
PIMCO LONG DURATION	METLIFE INC SR UNSECURED 07/52 5	998,290	903,550
NISA LONG CORPORATE	OHIO POWER COMPANY SR UNSECURED 10/35 5.85	227,110	182,639
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 07/39 6.55	28,482	27,008
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 07/36 3.2	74,255	72,687
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 07/46 3.4	124,850	119,372
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 11/47 3.969	759,434	568,335
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 11/49 3.999	1,038,975	835,623
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 03/38 3.9	291,195	277,441
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 03/48 4	115,530	125,304
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 10/38 4.6	69,807	67,907
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 10/58 4.95	140,850	133,963
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 11/39 3.25	214,328	189,438
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 02/50 3.45	114,846	109,544
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 11/51 2.887	1,166,567	1,058,552
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 11/56 2.937	566,679	510,800
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 11/63 2.987	85,812	79,013
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 05/53 5.35	223,054	208,267
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 05/64 5.5	1,133,563	1,161,112
NISA LONG CORPORATE	COMCAST CORP COMPANY GUAR 06/54 5.65	131,514	125,667
NISA LONG CORPORATE	COMMONSPIRIT HEALTH SR SECURED 10/49 4.187	960,827	927,286

NISA LONG CORPORATE	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91	215,865	176,630
NISA LONG CORPORATE	COMMONSPIRIT HEALTH SR SECURED 12/34 5.318	684,850	675,896
PIMCO LONG DURATION	METLIFE CAPITAL TRUST IV JR SUBORDINA 144A 12/67 7.875	661,250	545,345
PIMCO LONG DURATION	MCDONALD S CORP SR UNSECURED 08/53 5.45	1,475,820	1,437,045
PIMCO LONG DURATION	MARRIOTT INTERNATIONAL SR UNSECURED 10/33 2.75	599,442	492,684
PIMCO LONG DURATION	MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5	496,390	441,100
PIMCO LONG DURATION	MARRIOTT INTERNATIONAL SR UNSECURED 06/30 4.625	216,128	196,278
PIMCO LONG DURATION	MARSH + MCLENNAN COS INC SR UNSECURED 11/44 5.35	1,099,846	1,067,209
PIMCO LONG DURATION	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9	99,761	62,138
PIMCO LONG DURATION	MARSH + MCLENNAN COS INC SR UNSECURED 03/49 4.9	399,572	358,144
NISA LONG CORPORATE	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3	566,783	544,933
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY GUAR 10/47 4.875	218,207	221,038
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3	126,338	91,983
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/46 5.95	58,045	61,367
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/52 3.8	138,117	131,402
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/62 4.025	135,172	126,450
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 05/53 5.3	171,198	159,119
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55	74,542	72,101
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7	232,598	223,361
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 01/55 5.5	313,957	299,534
NISA LONG CORPORATE	CONOCOPHILLIPS COMPANY COMPANY GUAR 01/65 5.65	37,879	37,807
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 12/39 5.5	201,317	143,324
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 03/42 4.2	109,369	104,215
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 03/43 3.95	87,704	59,920
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 11/57 4	569,089	511,034
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 05/58 4.5	124,412	120,498
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125	71,499	66,835
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 11/59 3.7	263,481	191,703
NISA LONG CORPORATE	CON EDISON CO OF NY INC SR UNSECURED 03/55 5.5	267,778	259,494
NISA LONG CORPORATE	CONSTELLATION BRANDS INC COMPANY GUAR 02/48 4.1	247,941	232,590
NISA LONG CORPORATE	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/43 5.75	185,283	134,017
PIMCO LONG DURATION	MARATHON PETROLEUM CORP SR UNSECURED 03/41 6.5	388,863	310,824
NISA LONG CORPORATE	CORNING INC SR UNSECURED 08/40 5.75	226,543	215,084
NISA LONG CORPORATE	CORNING INC SR UNSECURED 11/49 3.9	99,161	93,671
NISA LONG CORPORATE	CORNING INC SR UNSECURED 11/79 5.45	43,238	38,000
NISA LONG CORPORATE	CREDIT AGRICOLE SA SUBORDINATED 144A 01/35 VAR	155,000	155,629
NISA LONG CORPORATE	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25	869,939	743,945
NISA LONG CORPORATE	DANAHER CORP SR UNSECURED 10/50 2.6	101,203	101,196
NISA LONG CORPORATE	DANAHER CORP SR UNSECURED 12/51 2.8	147,674	141,931
NISA LONG CORPORATE	DELL INT LLC / EMC CORP COMPANY GUAR 12/41 3.375	50,157	47,822
NISA LONG CORPORATE	DELL INT LLC / EMC CORP COMPANY GUAR 02/35 4.85	528,124	503,304
NISA LONG CORPORATE	DEUTSCHE TELEKOM AG SR UNSECURED 144A 01/50 3.625	477,500	461,298
NISA LONG CORPORATE	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75	728,025	610,168
NISA LONG CORPORATE	DIAMONDBACK ENERGY INC COMPANY GUAR 03/52 4.25	19,138	18,853
NISA LONG CORPORATE	DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75	121,386	112,612
NISA LONG CORPORATE	DIAMONDBACK ENERGY INC COMPANY GUAR 04/64 5.9	558,693	540,708
NISA LONG CORPORATE	DICK S SPORTING GOODS SR UNSECURED 01/52 4.1	379,768	387,181
PIMCO LONG DURATION	MARATHON CLO LTD MCLO 2019 1A AAR2 144A	598,834	599,839
PIMCO LONG DURATION	MAGNETITE CLO LTD MAGNE 2020 25A A 144A	784,442	788,670
PIMCO LONG DURATION	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	900,000	668,700
PIMCO LONG DURATION	MADISON PARK FUNDING LTD MDPK 2018 29A AR 144A	866,796	868,229
PIMCO LONG DURATION	MSCI INC COMPANY GUAR 144A 11/31 3.625	362,064	358,176
PIMCO LONG DURATION	MPLX LP SR UNSECURED 12/47 5.2	402,831	353,892
PIMCO LONG DURATION	MPLX LP SR UNSECURED 04/58 4.9	272,916	242,220
PIMCO LONG DURATION	MPLX LP SR UNSECURED 03/47 5.2	366,932	355,120
PIMCO LONG DURATION	MGM CHINA HOLDINGS LTD SR UNSECURED 144A 02/27 4.75	406,000	387,172
PIMCO LONG DURATION	MGM RESORTS INTL COMPANY GUAR 04/32 6.5	300,000	298,938
PIMCO LONG DURATION	MDC HOLDINGS INC COMPANY GUAR 08/61 3.966	300,000	223,767
PIMCO LONG DURATION	LOWE S COS INC SR UNSECURED 07/53 5.75	798,944	783,272
NISA LONG CORPORATE	DISCOVERY COMMUNICATIONS COMPANY GUAR 09/37 5	88,119	87,554
NISA LONG CORPORATE	DOLLAR GENERAL CORP SR UNSECURED 11/52 5.5	246,116	243,335
NISA LONG CORPORATE	DOW CHEMICAL CO/THE SR UNSECURED 05/39 9.4	181,559	176,378
NISA LONG CORPORATE	DOW CHEMICAL CO/THE SR UNSECURED 11/41 5.25	382,462	338,600
NISA LONG CORPORATE	DOW CHEMICAL CO/THE SR UNSECURED 11/42 4.375	259,706	225,585
NISA LONG CORPORATE	DOW CHEMICAL CO/THE SR UNSECURED 11/48 5.55	125,626	121,767
NISA LONG CORPORATE	DOW CHEMICAL CO/THE SR UNSECURED 05/49 4.8	450,939	369,772
NISA LONG CORPORATE	DOW CHEMICAL CO/THE SR UNSECURED 05/53 6.9	156,378	170,612
NISA LONG CORPORATE	DUPONT DE NEMOURS INC SR UNSECURED 11/38 5.319	137,406	124,367
PIMCO LONG DURATION	LOWE S COS INC SR UNSECURED 04/62 4.45	1,398,950	1,084,356
PIMCO LONG DURATION	LOCKHEED MARTIN CORP SR UNSECURED 02/55 5.2	303,942	282,600
PIMCO LONG DURATION	LOCKHEED MARTIN CORP SR UNSECURED 11/54 5.7	1,269,453	1,171,321
PIMCO LONG DURATION	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3	1,488,705	1,189,125

NISA LONG CORPORATE	DUKE ENERGY CORP SR UNSECURED 08/47 3.95	533,358	505,974
NISA LONG CORPORATE	DUKE ENERGY CORP SR UNSECURED 06/49 4.2	236,883	166,107
NISA LONG CORPORATE	DUKE ENERGY CORP SR UNSECURED 06/51 3.5	214,681	215,901
NISA LONG CORPORATE	DUKE ENERGY CORP SR UNSECURED 06/54 5.8	279,139	267,878
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1	118,109	114,524
PIMCO LONG DURATION	LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	296,760	236,451
PIMCO LONG DURATION	LLOYDS BANKING GROUP PLC SR UNSECURED 01/35 VAR	500,775	497,925
PIMCO LONG DURATION	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR	906,660	934,335
PIMCO LONG DURATION	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/60 3.95	294,516	201,234
PIMCO LONG DURATION	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 10/50 3.951	207,324	145,510
PIMCO LONG DURATION	LEIDOS INC COMPANY GUAR 05/30 4.375	98,716	95,683
PIMCO LONG DURATION	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9	4,762,605	4,506,062
PIMCO LONG DURATION	LABORATORY CORP OF AMER COMPANY GUAR 02/45 4.7	324,189	257,931
PIMCO LONG DURATION	L3HARRIS TECH INC SR UNSECURED 08/54 5.5	415,504	384,212
PIMCO LONG DURATION	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5	596,376	562,890
PIMCO LONG DURATION	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875	355,364	341,916
PIMCO LONG DURATION	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5	706,468	628,726
PIMCO LONG DURATION	KINDER MORGAN INC COMPANY GUAR 06/33 5.2	1,694,611	1,660,730
PIMCO LONG DURATION	KINDER MORGAN ENER PART COMPANY GUAR 03/41 6.375	376,881	306,486
PIMCO LONG DURATION	KIMCO REALTY OP LLC COMPANY GUAR 03/35 4.85	299,445	285,705
PIMCO LONG DURATION	KILROY REALTY LP COMPANY GUAR 01/36 6.25	996,230	992,100
PIMCO LONG DURATION	KILROY REALTY LP COMPANY GUAR 08/29 4.25	296,646	282,678
PIMCO LONG DURATION	KLA CORP SR UNSECURED 11/34 5.65	199,528	205,696
NISA LONG CORPORATE	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 04/64 6	498,628	521,726
NISA LONG CORPORATE	EOG RESOURCES INC SR UNSECURED 04/50 4.95	158,596	155,610
NISA LONG CORPORATE	EOG RESOURCES INC SR UNSECURED 12/54 5.65	461,946	450,460
NISA LONG CORPORATE	ERP OPERATING LP SR UNSECURED 08/47 4	122,118	104,801
NISA LONG CORPORATE	EASTERN ENERGY GAS SR UNSECURED 10/54 5.65	109,920	103,747
NISA LONG CORPORATE	EASTMAN CHEMICAL CO SR UNSECURED 10/44 4.65	228,662	181,654
NISA LONG CORPORATE	EASTMAN CHEMICAL CO SR UNSECURED 02/34 5.625	269,490	269,927
NISA LONG CORPORATE	ECOLAB INC SR UNSECURED 08/55 2.75	505,653	299,370
NISA LONG CORPORATE	ECOLAB INC SR UNSECURED 12/51 2.7	84,103	75,943
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 11/40 7.5	310,463	292,490
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7	68,584	67,233
NISA LONG CORPORATE	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 05/53 6.9	185,639	176,986
PIMCO LONG DURATION	JUNIPER NETWORKS INC SR UNSECURED 03/41 5.95	199,910	197,144
PIMCO LONG DURATION	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	800,000	835,392
NISA LONG CORPORATE	ENERGY TRANSFER LP COMPANY GUAR 05/44 5	301,495	249,365
NISA LONG CORPORATE	ENBRIDGE INC COMPANY GUAR 04/34 5.625	318,216	306,796
NISA LONG CORPORATE	ENBRIDGE ENERGY PARTNERS COMPANY GUAR 09/40 5.5	94,951	95,720
NISA LONG CORPORATE	ENBRIDGE ENERGY PARTNERS COMPANY GUAR 10/45 7.375	674,546	633,153
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 02/42 6.5	262,563	253,720
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 02/43 5.15	92,252	96,931
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 04/47 5.3	346,014	349,318
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 06/48 6	289,853	284,943
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 05/50 5	1,141,848	1,145,286
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25	182,725	175,147
NISA LONG CORPORATE	ENTERGY CORP SR UNSECURED 06/50 3.75	116,309	113,429
PIMCO LONG DURATION	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	400,000	388,032
PIMCO LONG DURATION	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	1,597,391	1,584,608
PIMCO LONG DURATION	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	1,338,117	1,393,756
PIMCO LONG DURATION	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.875	198,726	212,478
PIMCO LONG DURATION	JAB HOLDINGS BV SR UNSECURED 144A 04/52 4.5	671,085	561,465
PIMCO LONG DURATION	INVITATION HOMES OP COMPANY GUAR 02/35 4.875	98,855	94,602
PIMCO LONG DURATION	INVITATION HOMES OP COMPANY GUAR 08/33 5.5	394,568	397,660
NISA LONG CORPORATE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/40 6.45	282,606	285,209
NISA LONG CORPORATE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/42 4.85	493,618	442,343
NISA LONG CORPORATE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	395,832	362,257
NISA LONG CORPORATE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8	84,151	80,037
NISA LONG CORPORATE	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/52 3.2	140,205	134,449
NISA LONG CORPORATE	EQUINIX INC SR UNSECURED 07/50 3	149,923	126,126
PIMCO LONG DURATION	INVITATION HOMES OP COMPANY GUAR 04/32 4.15	88,680	92,230
PIMCO LONG DURATION	INTESA SANPAOLO SPA 144A 11/53 7.8	892,640	893,912
NISA LONG CORPORATE	ESSENTIAL UTILITIES INC SR UNSECURED 04/50 3.351	555,685	450,264
NISA LONG CORPORATE	ESSENTIAL UTILITIES INC SR UNSECURED 05/52 5.3	226,392	231,823
NISA LONG CORPORATE	ESTEE LAUDER CO INC SR UNSECURED 06/45 4.375	83,913	81,783
NISA LONG CORPORATE	EVEREST REINSURANCE HLDG SR UNSECURED 10/52 3.125	111,121	84,715
PIMCO LONG DURATION	INTESA SANPAOLO SPA 144A 06/54 VAR	223,990	213,610
PIMCO LONG DURATION	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	1,000,000	768,270
PIMCO LONG DURATION	INTERCONTINENTALEXCHANGE SR UNSECURED 09/60 3	692,888	405,929
PIMCO LONG DURATION	INTERCONTINENTALEXCHANGE SR UNSECURED 06/50 3	1,981,560	1,912,609
PIMCO LONG DURATION	INTEGRIS BAPTIST MEDICAL SR SECURED 08/50 3.875	305,666	217,266

PIMCO LONG DURATION	INTEL CORP SR UNSECURED 02/53 5.7	1,199,484	1,061,268
NISA LONG CORPORATE	FMC CORP SR UNSECURED 10/49 4.5	388,580	293,900
PIMCO LONG DURATION	ING GROEP NV SR UNSECURED 03/35 VAR	700,000	695,744
PIMCO LONG DURATION	INDIANA MICHIGAN POWER SR UNSECURED 05/51 3.25	1,289,886	853,853
PIMCO LONG DURATION	IDAHO POWER CO 1ST MORTGAGE 03/53 5.5	594,342	574,974
PIMCO LONG DURATION	HYATT HOTELS CORP SR UNSECURED 04/30 5.75	712,586	612,642
NISA LONG CORPORATE	FAIRFAX FINL HLDGS LTD SR UNSECURED 144A 03/55 6.1	159,336	157,851
NISA LONG CORPORATE	FAIRFAX FINL HLDGS LTD SR UNSECURED 03/54 6.35	469,777	483,959
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 08/42 3.875	107,475	101,108
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 02/45 4.1	373,245	352,188
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 11/45 4.75	320,347	312,163
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 01/47 4.4	256,849	254,907
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 02/48 4.05	250,917	257,947
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 10/48 4.95	205,772	205,092
NISA LONG CORPORATE	FEDEX CORP COMPANY GUAR 05/50 5.25	112,243	109,784
NISA LONG CORPORATE	FIDELITY NATL INFO SERV SR UNSECURED 08/46 4.5	63,460	60,964
NISA LONG CORPORATE	FIDELITY NATIONAL INFORM SR UNSECURED 05/48 4.75	60,964	41,268
NISA LONG CORPORATE	FISERV INC SR UNSECURED 07/49 4.4	269,764	179,615
NISA LONG CORPORATE	FIRSTENERGY CORP SR UNSECURED 07/47 4.85	175,781	179,115
PIMCO LONG DURATION	HUMANA INC SR UNSECURED 04/54 5.75	199,898	185,354
PIMCO LONG DURATION	HUMANA INC SR UNSECURED 03/53 5.5	679,243	624,421
PIMCO LONG DURATION	HUMANA INC SR UNSECURED 03/33 5.875	83,052	80,295
PIMCO LONG DURATION	HOTEL + RESORTS LP SR UNSECURED 12/29 3.375	396,872	365,936
PIMCO LONG DURATION	HOLCIM US FINANCE LUXEMB COMPANY GUAR 144A 09/43 6.5	638,490	602,274
PIMCO LONG DURATION	HIGH STREET FDG TRUST II SR UNSECURED 144A 02/48 4.682	100,000	83,122
PIMCO LONG DURATION	HESS CORP SR UNSECURED 01/40 6	431,668	438,408
PIMCO LONG DURATION	HEINEKEN NV SR UNSECURED 144A 10/42 4	100,613	81,444
PIMCO LONG DURATION	HEICO CORP COMPANY GUAR 08/33 5.35	298,896	299,283
PIMCO LONG DURATION	WELLTOWER OP LLC COMPANY GUAR 03/41 6.5	130,334	106,945
PIMCO LONG DURATION	L3HARRIS TECH INC SR UNSECURED 04/35 4.854	150,000	142,647
PIMCO LONG DURATION	HA SUSTAINABLE INF CAP COMPANY GUAR 144A 07/34 6.375	297,795	292,152
PIMCO LONG DURATION	HALLIBURTON CO SR UNSECURED 09/39 7.45	871,273	759,811
PIMCO LONG DURATION	HSBC BANK USA NA SUBORDINATED 01/39 7	1,908,533	1,763,024
PIMCO LONG DURATION	HCA INC COMPANY GUAR 09/54 5.95	399,740	380,428
NISA LONG CORPORATE	FOMENTO ECONOMICO MEX SR UNSECURED 05/43 4.375	1,032	844
PIMCO LONG DURATION	HCA INC COMPANY GUAR 04/64 6.1	496,900	477,030
NISA LONG CORPORATE	GATX CORP SR UNSECURED 06/51 3.1	117,138	75,806
NISA LONG CORPORATE	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	419,419	433,881
NISA LONG CORPORATE	HALEON US CAPITAL LLC COMPANY GUAR 03/52 4	141,306	127,298
NISA LONG CORPORATE	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5	295,242	237,329
PIMCO LONG DURATION	HCA INC COMPANY GUAR 06/53 5.9	386,872	377,484
PIMCO LONG DURATION	HCA INC COMPANY GUAR 03/52 4.625	199,804	156,076
NISA LONG CORPORATE	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875	371,377	365,831
NISA LONG CORPORATE	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875	243,374	238,453
PIMCO LONG DURATION	HCA INC COMPANY GUAR 06/49 5.25	1,244,709	1,038,228
PIMCO LONG DURATION	HCA INC COMPANY GUAR 06/47 5.5	763,177	635,593
PIMCO LONG DURATION	GREENSAIF PIPELINES BIDC SR SECURED 144A 02/36 5.8528	400,000	394,824
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65	99,690	104,970
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8	953,097	827,838
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5	148,512	146,569
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 03/47 4.15	70,090	69,539
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 10/40 2.6	430,222	302,855
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 10/50 2.8	129,910	122,926
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 06/35 5.1	478,075	472,248
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 11/54 5.5	64,811	63,222
NISA LONG CORPORATE	GILEAD SCIENCES INC SR UNSECURED 11/64 5.6	377,302	366,837
PIMCO LONG DURATION	GREENSAIF PIPELINES BIDC SR SECURED 144A 02/42 6.51	300,000	303,723
NISA LONG CORPORATE	GLOBAL PAYMENTS INC SR UNSECURED 08/52 5.95	109,514	106,632
NISA LONG CORPORATE	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75	89,393	91,334
PIMCO LONG DURATION	GOODMAN US FIN FOUR COMPANY GUAR 144A 10/37 4.5	399,360	351,528
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8	349,253	331,451
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SR UNSECURED 11/45 VAR	1,182,135	1,149,254
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25	439,531	436,858
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	208,701	199,105
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR	852,030	783,374
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR	303,474	298,768
NISA LONG CORPORATE	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15	229,045	216,719
NISA LONG CORPORATE	DIAGEO INVESTMENT CORP COMPANY GUAR 04/35 7.45	138,402	139,444
NISA LONG CORPORATE	GRUPO TELEvisa SAB SR UNSECURED 01/40 6.625	453,570	348,333
NISA LONG CORPORATE	HCA INC COMPANY GUAR 06/49 5.25	88,059	86,519
NISA LONG CORPORATE	HCA INC COMPANY GUAR 07/51 3.5	875,134	789,047
NISA LONG CORPORATE	HCA INC COMPANY GUAR 03/52 4.625	389,121	362,877

NISA LONG CORPORATE	HCA INC COMPANY GUAR 03/42 4.375	125,583	102,013
NISA LONG CORPORATE	HCA INC COMPANY GUAR 04/64 6.1	126,677	114,487
NISA LONG CORPORATE	HCA INC COMPANY GUAR 09/54 5.95	359,766	342,385
NISA LONG CORPORATE	HSBC HOLDINGS PLC SR UNSECURED 01/42 6.1	193,888	190,768
NISA LONG CORPORATE	HSBC HOLDINGS PLC SUBORDINATED 11/35 VAR	2,010,000	1,962,222
NISA LONG CORPORATE	HALLIBURTON CO SR UNSECURED 08/43 4.75	196,541	174,244
NISA LONG CORPORATE	HARTFORD INSUR GRP INC/T SR UNSECURED 10/41 6.1	111,822	97,006
NISA LONG CORPORATE	HARTFORD INSUR GRP INC/T SR UNSECURED 09/51 2.9	18,565	20,510
PIMCO LONG DURATION	GOODMAN US FIN THREE COMPANY GUAR 144A 03/28 3.7	498,155	476,600
NISA LONG CORPORATE	HESS CORP SR UNSECURED 02/41 5.6	228,573	241,957
NISA LONG CORPORATE	HESS CORP SR UNSECURED 04/47 5.8	108,059	105,066
NISA LONG CORPORATE	HP ENTERPRISE CO SR UNSECURED 10/54 5.6	490,620	470,650
PIMCO LONG DURATION	GOODMAN US FINANCE SIX COMPANY GUAR 144A 10/34 5.125	2,152,659	2,122,142
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SR UNSECURED 10/38 VAR	800,000	677,448
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR	500,000	477,700
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SR UNSECURED 02/43 VAR	400,000	297,764
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR	200,000	172,374
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR	1,300,000	1,262,638
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	976,173	963,504
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SR UNSECURED 10/35 VAR	900,000	861,318
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR	600,000	592,266
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC SR UNSECURED 07/35 VAR	1,501,524	1,471,995
NISA LONG CORPORATE	HORMEL FOODS CORP SR UNSECURED 06/51 3.05	302,058	243,705
NISA LONG CORPORATE	HOWARD UNIVERSITY SR UNSECURED 10/52 5.209	265,000	230,622
NISA LONG CORPORATE	HUMANA INC SR UNSECURED 03/53 5.5	100,832	98,123
NISA LONG CORPORATE	HUMANA INC SR UNSECURED 03/34 5.95	99,342	95,729
NISA LONG CORPORATE	HUMANA INC SR UNSECURED 04/54 5.75	629,316	588,499
NISA LONG CORPORATE	IBM INTERNAT CAPITAL COMPANY GUAR 02/44 5.25	58,427	56,794
NISA LONG CORPORATE	IBM INTERNAT CAPITAL COMPANY GUAR 02/54 5.3	1,013,334	962,738
NISA LONG CORPORATE	INDIANA MICHIGAN POWER SR UNSECURED 03/37 6.05	94,932	87,519
NISA LONG CORPORATE	INDIANA MICHIGAN POWER SR UNSECURED 03/46 4.55	357,879	291,791
NISA LONG CORPORATE	INDIANA MICHIGAN POWER SR UNSECURED 07/47 3.75	45,444	44,530
PIMCO LONG DURATION	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR	400,000	421,872
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 12/42 4.25	165,090	151,924
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 07/45 4.9	124,048	116,998
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 05/46 4.1	173,707	153,200
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 05/47 4.1	208,551	195,451
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 12/47 3.734	772,901	570,468
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 11/49 3.25	1,197,185	752,182
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 08/52 4.9	145,121	134,224
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 08/62 5.05	505,884	417,455
NISA LONG CORPORATE	INTEL CORP SR UNSECURED 02/53 5.7	80,378	75,173
NISA LONG CORPORATE	INTERCONTINENTALEXCHANGE SR UNSECURED 06/50 3	440,013	408,023
NISA LONG CORPORATE	INTERCONTINENTALEXCHANGE SR UNSECURED 09/40 2.65	128,518	128,661
NISA LONG CORPORATE	IBM CORP SR UNSECURED 06/42 4	209,929	212,438
NISA LONG CORPORATE	IBM CORP SR UNSECURED 05/39 4.15	590,712	550,605
NISA LONG CORPORATE	IBM CORP SR UNSECURED 05/40 2.85	230,641	231,520
NISA LONG CORPORATE	IBM CORP SR UNSECURED 02/52 3.43	166,058	163,656
NISA LONG CORPORATE	INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 11/40 3.268	175,167	167,720
NISA LONG CORPORATE	INTERNATIONAL PAPER CO SR UNSECURED 11/41 6	381,620	327,299
NISA LONG CORPORATE	INTERNATIONAL PAPER CO SR UNSECURED 05/46 5.15	361,659	253,106
NISA LONG CORPORATE	INTERSTATE POWER + LIGHT SR UNSECURED 10/43 4.7	159,012	111,381
NISA LONG CORPORATE	INTERSTATE POWER + LIGHT SR UNSECURED 09/34 4.95	500,324	475,878
NISA LONG CORPORATE	INTERSTATE POWER + LIGHT SR UNSECURED 09/54 5.45	268,682	250,658
NISA LONG CORPORATE	INTUIT INC SR UNSECURED 09/53 5.5	163,634	161,565
NISA LONG CORPORATE	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 02/52 4.375	125,737	131,889
NISA LONG CORPORATE	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 12/52 6.5	128,017	140,376
PIMCO LONG DURATION	GOLDENTREE LOAN MANAGEMENT US GLM 2019 4A ARR 144A	1,114,137	1,115,489
PIMCO LONG DURATION	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 10/54 VAR	200,000	209,200
PIMCO LONG DURATION	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75	598,356	608,892
PIMCO LONG DURATION	GLOBAL PAYMENTS INC SR UNSECURED 08/52 5.95	298,674	290,814
PIMCO LONG DURATION	GLOBAL PAYMENTS INC SR UNSECURED 05/30 2.9	99,673	89,029
PIMCO LONG DURATION	ALLY FINANCIAL INC SR UNSECURED 11/31 8	603,750	552,170
PIMCO LONG DURATION	GARTNER INC COMPANY GUAR 144A 07/28 4.5	100,000	97,445
PIMCO LONG DURATION	HALEON US CAPITAL LLC COMPANY GUAR 03/52 4	245,410	192,875
PIMCO LONG DURATION	ALLY FINANCIAL INC COMPANY GUAR 11/31 8	500,002	442,252
PIMCO LONG DURATION	GLP CAPITAL LP / FIN II COMPANY GUAR 09/54 6.25	595,098	598,824
PIMCO LONG DURATION	GLP CAPITAL LP / FIN II COMPANY GUAR 12/33 6.75	98,196	105,858
PIMCO LONG DURATION	GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3	699,895	694,925
PIMCO LONG DURATION	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75	350,442	302,739
PIMCO LONG DURATION	GE CAPITAL FUNDING LLC COMPANY GUAR 05/32 4.55	563,000	541,775
PIMCO LONG DURATION	GATX CORP SR UNSECURED 03/45 4.5	207,242	162,724

PIMCO LONG DURATION	FREEDOM MORTGAGE HOLD SR UNSECURED 144A 02/29 9.25	400,000	412,776
PIMCO LONG DURATION	FOX CORP SR UNSECURED 01/49 5.576	394,740	371,688
PIMCO LONG DURATION	FORTRESS TRANS + INFRAST COMPANY GUAR 144A 12/30 7.875	397,332	421,008
NISA LONG CORPORATE	JOHNSON CONTROLS INTL PL SR UNSECURED 01/36 6	194,687	171,859
NISA LONG CORPORATE	JOHNSON CONTROLS INTL PL SR UNSECURED 07/64 VAR	268,951	249,089
PIMCO LONG DURATION	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/26 2.386	125,663	102,671
PIMCO LONG DURATION	FORD HOLDINGS LLC COMPANY GUAR 03/30 9.3	853,500	681,456
NISA LONG CORPORATE	KLA CORP SR UNSECURED 03/49 5	101,239	68,990
NISA LONG CORPORATE	KLA CORP SR UNSECURED 03/50 3.3	284,305	262,458
NISA LONG CORPORATE	KLA CORP SR UNSECURED 07/62 5.25	421,052	411,954
PIMCO LONG DURATION	FLEX LTD SR UNSECURED 05/30 4.875	497,810	487,585
PIMCO LONG DURATION	FIRSTENERGY CORP SR UNSECURED 03/50 3.4	499,245	339,520
PIMCO LONG DURATION	FISERV INC SR UNSECURED 07/49 4.4	1,187,058	1,147,901
PIMCO LONG DURATION	FISERV INC SR UNSECURED 07/29 3.5	698,824	656,782
PIMCO LONG DURATION	FIRSTENERGY TRANSMISSION SR UNSECURED 144A 07/44 5.45	225,718	191,484
PIMCO LONG DURATION	FIDELITY NATL FINANCIAL SR UNSECURED 09/51 3.2	1,097,470	677,413
PIMCO LONG DURATION	FERGUSON ENTERPRISES INC COMPANY GUAR 10/34 5	299,790	286,698
PIMCO LONG DURATION	FEDEX CORP COMPANY GUAR 10/48 4.95	99,273	87,273
PIMCO LONG DURATION	FEDEX CORP COMPANY GUAR 11/45 4.75	198,158	171,048
NISA LONG CORPORATE	KEURIG DR PEPPER INC COMPANY GUAR 05/50 3.8	369,948	242,771
NISA LONG CORPORATE	KEURIG DR PEPPER INC COMPANY GUAR 03/51 3.35	141,018	130,582
PIMCO LONG DURATION	FEDEX CORP COMPANY GUAR 02/45 4.1	994,320	782,640
PIMCO LONG DURATION	FAIRFAX FINL HLDGS LTD SR UNSECURED 144A 03/55 6.1	796,680	789,256
NISA LONG CORPORATE	KIMCO REALTY OP LLC COMPANY GUAR 09/47 4.45	152,595	140,097
NISA LONG CORPORATE	KIMCO REALTY OP LLC COMPANY GUAR 10/49 3.7	167,387	148,750
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 09/40 6.55	108,801	93,511
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 03/41 6.375	152,916	132,811
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 03/43 5	80,460	78,377
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5	399,621	403,162
NISA LONG CORPORATE	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4	401,638	365,004
NISA LONG CORPORATE	KINDER MORGAN INC SR UNSECURED 02/34 5.4	210,820	201,874
NISA LONG CORPORATE	KINDER MORGAN INC COMPANY GUAR 06/45 5.55	146,041	144,861
NISA LONG CORPORATE	KINDER MORGAN INC COMPANY GUAR 08/50 3.25	167,428	170,991
NISA LONG CORPORATE	KINDER MORGAN INC COMPANY GUAR 02/51 3.6	329,119	320,630
NISA LONG CORPORATE	KINDER MORGAN INC SR UNSECURED 08/54 5.95	51,762	50,802
NISA LONG CORPORATE	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875	130,279	137,831
NISA LONG CORPORATE	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375	317,944	307,667
NISA LONG CORPORATE	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2	89,898	85,839
NISA LONG CORPORATE	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625	401,351	393,611
NISA LONG CORPORATE	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875	323,633	311,998
NISA LONG CORPORATE	KROGER CO SR UNSECURED 10/46 3.875	125,740	101,022
NISA LONG CORPORATE	KROGER CO SR UNSECURED 09/54 5.5	458,656	433,260
NISA LONG CORPORATE	KROGER CO SR UNSECURED 09/64 5.65	543,930	511,461
NISA LONG CORPORATE	LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797	190,000	127,509
NISA LONG CORPORATE	LYB INT FINANCE III COMPANY GUAR 10/49 4.2	114,171	82,380
NISA LONG CORPORATE	LYB INT FINANCE III COMPANY GUAR 05/50 4.2	529,412	513,021
NISA LONG CORPORATE	LYB INT FINANCE III COMPANY GUAR 10/40 3.375	328,418	259,189
NISA LONG CORPORATE	LYB INT FINANCE III COMPANY GUAR 04/51 3.625	347,380	290,742
NISA LONG CORPORATE	LABORATORY CORP OF AMER COMPANY GUAR 02/45 4.7	154,108	116,069
NISA LONG CORPORATE	LAM RESEARCH CORP SR UNSECURED 03/49 4.875	139,640	125,677
NISA LONG CORPORATE	LAM RESEARCH CORP SR UNSECURED 06/60 3.125	83,710	79,596
PIMCO LONG DURATION	FAIRFAX FINL HLDGS LTD SR UNSECURED 12/33 6	198,504	206,118
PIMCO LONG DURATION	FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625	700,000	682,752
PIMCO LONG DURATION	FACTSET RESEARCH SYSTEMS SR UNSECURED 03/32 3.45	199,212	176,492
PIMCO LONG DURATION	FS KKR CAPITAL CORP SR UNSECURED 10/28 3.125	498,410	452,785
PIMCO LONG DURATION	EXTRA SPACE STORAGE LP COMPANY GUAR 01/35 5.35	299,919	295,905
PIMCO LONG DURATION	CONSTELLATION EN GEN LLC SR UNSECURED 06/42 5.6	2,296,529	2,241,754
PIMCO LONG DURATION	EVERSOURCE ENERGY SR UNSECURED 01/50 3.45	1,773,025	1,708,575
PIMCO LONG DURATION	ESSEX PORTFOLIO LP COMPANY GUAR 04/34 5.5	199,504	200,084
NISA LONG CORPORATE	LINCOLN NATIONAL CORP SR UNSECURED 03/48 4.35	266,635	197,931
NISA LONG CORPORATE	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07	858,857	816,742
NISA LONG CORPORATE	LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	720,926	709,353
NISA LONG CORPORATE	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8	239,521	234,720
NISA LONG CORPORATE	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15	279,490	235,740
NISA LONG CORPORATE	LOCKHEED MARTIN CORP SR UNSECURED 02/55 5.2	349,276	329,700
NISA LONG CORPORATE	LOCKHEED MARTIN CORP SR UNSECURED 12/31 4.7	339,796	334,631
PIMCO LONG DURATION	ESSENTIAL PROPER COMPANY GUAR 07/31 2.95	1,751,065	1,654,966
PIMCO LONG DURATION	EQUITABLE HOLDINGS INC SR UNSECURED 01/33 5.594	400,000	403,712
PIMCO LONG DURATION	EQUINIX INC SR UNSECURED 02/52 3.4	99,178	67,677
NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 09/44 4.25	81,967	61,969
NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 04/46 3.7	157,227	122,082
NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 04/50 5.125	196,373	129,766

NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 10/50 3	332,421	295,308
NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 04/51 3.5	276,309	201,178
NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 09/41 2.8	220,042	157,819
NISA LONG CORPORATE	LOWE S COS INC SR UNSECURED 04/62 4.45	122,477	123,926
NISA LONG CORPORATE	MPLX LP SR UNSECURED 04/48 4.7	328,271	307,271
NISA LONG CORPORATE	MPLX LP SR UNSECURED 12/47 5.2	142,524	119,439
NISA LONG CORPORATE	MPLX LP SR UNSECURED 03/52 4.95	99,358	97,477
NISA LONG CORPORATE	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05	694,783	654,347
NISA LONG CORPORATE	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	1,800,122	1,727,475
NISA LONG CORPORATE	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391	1,198,433	1,047,831
NISA LONG CORPORATE	MARATHON PETROLEUM CORP SR UNSECURED 09/44 4.75	328,831	336,110
NISA LONG CORPORATE	MARATHON PETROLEUM CORP SR UNSECURED 09/54 5	69,620	74,048
NISA LONG CORPORATE	MARATHON PETROLEUM CORP SR UNSECURED 12/45 5.85	254,909	247,278
NISA LONG CORPORATE	MARKEL GROUP INC SR UNSECURED 05/54 6	19,928	19,806
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 01/47 4.35	80,575	75,171
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 03/48 4.2	120,396	117,463
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 03/39 4.75	68,291	69,431
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 03/49 4.9	139,165	138,781
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9	184,519	167,773
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 03/53 5.45	288,854	280,004
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 03/35 5	1,537,382	1,503,163
NISA LONG CORPORATE	MARSH + MCLENNAN COS INC SR UNSECURED 03/55 5.4	482,667	464,426
NISA LONG CORPORATE	MARTIN MARIETTA MATERIAL SR UNSECURED 12/54 5.5	200,870	193,372
NISA LONG CORPORATE	MASSACHUSETTS ELECTRIC SR UNSECURED 144A 02/54 5.867	210,000	209,263
PIMCO LONG DURATION	EQUINIX INC SR UNSECURED 07/50 3	437,135	315,315
PIMCO LONG DURATION	EQUINIX INC SR UNSECURED 07/30 2.15	299,133	258,189
PIMCO LONG DURATION	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/77 VAR	143,813	149,063
PIMCO LONG DURATION	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85	1,754,979	1,519,392
PIMCO LONG DURATION	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	1,421,747	1,235,937
PIMCO LONG DURATION	ONEOK INC COMPANY GUAR 06/47 5.45	199,962	179,982
NISA LONG CORPORATE	MCDONALD S CORP SR UNSECURED 07/40 4.875	67,334	60,327
NISA LONG CORPORATE	MCDONALD S CORP SR UNSECURED 02/42 3.7	416,981	352,080
PIMCO LONG DURATION	ONEOK INC COMPANY GUAR 09/34 5.65	796,944	797,328
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 05/50 5	99,914	84,836
PIMCO LONG DURATION	ENEL FINANCE INTL NV COMPANY GUAR 144A 06/34 5.5	1,278,927	1,286,194
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 09/54 6.05	301,824	293,610
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 05/54 5.95	597,138	580,050
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125	1,243,737	1,085,700
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 03/45 5.15	1,412,637	1,312,695
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9	172,750	188,272
NISA LONG CORPORATE	BANK OF AMERICA CORP SUBORDINATED 05/38 7.75	259,511	251,148
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 10/43 5.95	783,140	970,450
NISA LONG CORPORATE	METLIFE INC JR SUBORDINA 08/69 10.75	204,919	184,139
NISA LONG CORPORATE	METLIFE INC SR UNSECURED 08/42 4.125	130,226	120,298
NISA LONG CORPORATE	METLIFE INC SR UNSECURED 11/43 4.875	231,327	236,054
NISA LONG CORPORATE	METLIFE INC SR UNSECURED 05/46 4.6	41,158	41,694
NISA LONG CORPORATE	METLIFE INC SR UNSECURED 12/34 5.3	343,565	343,668
PIMCO LONG DURATION	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5	465,742	452,744
PIMCO LONG DURATION	ENBRIDGE ENERGY PARTNERS COMPANY GUAR 09/40 5.5	120,744	95,720
PIMCO LONG DURATION	ENBRIDGE INC COMPANY GUAR 04/54 5.95	99,889	98,838
PIMCO LONG DURATION	ENBRIDGE INC COMPANY GUAR 11/53 6.7	898,830	976,572
PIMCO LONG DURATION	ENERGY TRANSFER LP COMPANY GUAR 05/44 5	823,116	705,102
PIMCO LONG DURATION	EMERA US FINANCE LP COMPANY GUAR 06/46 4.75	703,680	579,649
PIMCO LONG DURATION	KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7	1,214,086	1,182,457
PIMCO LONG DURATION	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375	1,789,696	1,879,872
PIMCO LONG DURATION	KINDER MORGAN INC COMPANY GUAR 08/31 7.8	1,098,788	1,126,210
PIMCO LONG DURATION	EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR	400,000	412,408
PIMCO LONG DURATION	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 04/29 6.375	300,000	301,008
PIMCO LONG DURATION	EPR PROPERTIES COMPANY GUAR 04/28 4.95	98,883	98,293
PIMCO LONG DURATION	EPR PROPERTIES COMPANY GUAR 12/26 4.75	196,858	198,288
PIMCO LONG DURATION	EQT CORP SR UNSECURED 02/34 5.75	299,766	298,206
PIMCO LONG DURATION	ERP OPERATING LP SR UNSECURED 09/34 4.65	298,977	284,481
PIMCO LONG DURATION	E.ON INTL FINANCE BV COMPANY GUAR 144A 04/38 6.65	126,389	105,908
PIMCO LONG DURATION	ENI SPA SR UNSECURED 144A 05/54 5.95	2,087,947	2,016,168
NISA LONG CORPORATE	BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/37 5.95	142,175	134,443
NISA LONG CORPORATE	MISSISSIPPI POWER CO SR UNSECURED 03/42 4.25	292,734	212,372
NISA LONG CORPORATE	MISSISSIPPI POWER CO SR UNSECURED 07/51 3.1	102,362	87,766
NISA LONG CORPORATE	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/35 VAR	155,000	155,136
NISA LONG CORPORATE	MOLSON COORS BEVERAGE COMPANY GUAR 05/42 5	121,215	114,890
NISA LONG CORPORATE	MOLSON COORS BEVERAGE COMPANY GUAR 07/46 4.2	253,954	243,469
NISA LONG CORPORATE	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625	222,486	204,708
NISA LONG CORPORATE	MOODY S CORPORATION SR UNSECURED 07/44 5.25	97,584	89,946

NISA LONG CORPORATE	MOODY S CORPORATION SR UNSECURED 12/48 4.875	196,160	168,996
NISA LONG CORPORATE	MOODY S CORPORATION SR UNSECURED 05/50 3.25	149,323	139,703
NISA LONG CORPORATE	MOODY S CORPORATION SR UNSECURED 08/41 2.75	258,961	182,993
NISA LONG CORPORATE	MORGAN STANLEY SR UNSECURED 03/51 VAR	426,598	420,325
NISA LONG CORPORATE	MORGAN STANLEY SR UNSECURED 01/47 4.375	231,439	221,299
NISA LONG CORPORATE	MORGAN STANLEY SR UNSECURED 01/45 4.3	332,542	321,465
NISA LONG CORPORATE	MORGAN STANLEY SR UNSECURED 11/55 VAR	1,979,591	1,912,984
NISA LONG CORPORATE	MOTIVA ENTERPRISES LLC SR UNSECURED 144A 01/40 6.85	298,671	296,688
NISA LONG CORPORATE	MT SINAI HOSPITAL SECURED 07/49 3.737	200,249	177,112
NISA LONG CORPORATE	MUTUAL OF OMAHA INS CO SUBORDINATED 144A 01/64 VAR	105,000	103,620
NISA LONG CORPORATE	MYLAN INC COMPANY GUAR 11/43 5.4	62,240	71,586
NISA LONG CORPORATE	MYLAN INC COMPANY GUAR 04/48 5.2	81,417	82,638
NISA LONG CORPORATE	NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/42 3.125	103,853	73,097
NISA LONG CORPORATE	NXP BV/NXP FDG/NXP USA COMPANY GUAR 11/51 3.25	36,851	35,277
NISA LONG CORPORATE	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/41 3.25	318,658	237,491
NISA LONG CORPORATE	NASDAQ INC SR UNSECURED 03/52 3.95	75,258	70,285
NISA LONG CORPORATE	NASDAQ INC SR UNSECURED 04/50 3.25	161,992	127,040
NISA LONG CORPORATE	NASDAQ INC SR UNSECURED 06/63 6.1	591,344	590,098
NISA LONG CORPORATE	NATURE CONSERVANCY (THE) SR UNSECURED 03/52 3.957	161,094	127,578
NISA LONG CORPORATE	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45	334,556	319,391
PIMCO LONG DURATION	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 04/64 6	1,308,292	1,352,624
PIMCO LONG DURATION	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 09/48 5	185,522	174,138
PIMCO LONG DURATION	DUKE ENERGY CORP SR UNSECURED 06/54 5.8	304,519	292,230
PIMCO LONG DURATION	DUKE ENERGY CORP SR UNSECURED 08/47 3.95	274,554	223,224
PIMCO LONG DURATION	DUKE ENERGY CORP SR UNSECURED 12/45 4.8	1,893,616	1,639,738
PIMCO LONG DURATION	DUKE ENERGY CAROLINAS COMPANY GUAR 10/32 6.45	525,250	537,680
PIMCO LONG DURATION	FORESEA HOLDING SA SR SECURED 144A 06/30 7.5	75,735	82,959
PIMCO LONG DURATION	DISCOVER FINANCIAL SVS JR SUBORDINA 12/99 VAR	600,000	584,040
PIMCO LONG DURATION	DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75	404,201	375,372
NISA LONG CORPORATE	NEW ENGLAND POWER CO SR UNSECURED 144A 12/47 3.8	290,830	207,298
NISA LONG CORPORATE	NEW ENGLAND POWER CO SR UNSECURED 144A 10/50 2.807	43,356	38,807
NISA LONG CORPORATE	NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/34 5.3	79,802	78,779
PIMCO LONG DURATION	DIAMONDBACK ENERGY INC COMPANY GUAR 03/52 4.25	398,856	301,640
NISA LONG CORPORATE	NEWMONT CORP COMPANY GUAR 10/39 6.25	718,281	647,140
PIMCO LONG DURATION	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6	1,612,416	1,571,225
NISA LONG CORPORATE	NISOURCE INC SR UNSECURED 04/34 5.35	249,974	238,013
NISA LONG CORPORATE	NISOURCE INC SR UNSECURED 02/43 5.25	322,630	256,077
NISA LONG CORPORATE	NISOURCE INC SR UNSECURED 02/44 4.8	428,609	423,902
NISA LONG CORPORATE	NISOURCE INC SR UNSECURED 03/48 3.95	117,110	114,144
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 10/41 4.837	117,865	91,208
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 10/42 3.95	86,649	84,369
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 06/45 4.45	117,047	122,660
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 08/52 4.05	75,262	72,897
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 11/47 3.942	220,562	203,727
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15	136,327	143,138
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 05/49 4.1	224,600	168,594
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155	197,747	157,903
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 08/51 2.9	136,649	126,276
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 03/53 3.7	199,847	186,857
NISA LONG CORPORATE	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55	313,470	309,923
PIMCO LONG DURATION	DEUTSCHE BANK NY SUBORDINATED 01/32 VAR	1,505,137	1,309,380
PIMCO LONG DURATION	DELTA AIR LINES INC SR UNSECURED 01/26 7.375	245,310	225,756
PIMCO LONG DURATION	DELTA AIR LINES INC SR UNSECURED 10/29 3.75	996,250	932,990
PIMCO LONG DURATION	DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3	496,565	504,800
PIMCO LONG DURATION	DELL INT LLC / EMC CORP SR UNSECURED 10/26 4.9	997,430	1,002,790
PIMCO LONG DURATION	DELL INT LLC / EMC CORP COMPANY GUAR 12/51 3.45	475,239	337,334
PIMCO LONG DURATION	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 12/31 2.5	148,896	126,147
NISA LONG CORPORATE	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03	467,219	396,440
NISA LONG CORPORATE	NORTHROP GRUMMAN CORP SR UNSECURED 05/40 5.15	272,028	215,264
NISA LONG CORPORATE	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25	771,336	725,726
NISA LONG CORPORATE	NORTHROP GRUMMAN CORP SR UNSECURED 03/53 4.95	265,995	250,225
PIMCO LONG DURATION	DT MIDSTREAM INC COMPANY GUAR 144A 06/31 4.375	500,000	456,210
PIMCO LONG DURATION	CROWN CASTLE INC SR UNSECURED 09/34 5.2	993,320	974,070
PIMCO LONG DURATION	CROWN CASTLE INC SR UNSECURED 04/41 2.9	139,769	139,112
PIMCO LONG DURATION	CROWN CASTLE INC SR UNSECURED 01/51 3.25	1,696,362	1,107,550
PIMCO LONG DURATION	CROWN CASTLE INC SR UNSECURED 07/50 4.15	437,268	306,016
NISA LONG CORPORATE	NUCOR CORP SR UNSECURED 05/48 4.4	89,254	58,286
NISA LONG CORPORATE	NUCOR CORP SR UNSECURED 12/55 2.979	165,370	98,010
NISA LONG CORPORATE	NUCOR CORP SR UNSECURED 04/52 3.85	362,964	292,652
PIMCO LONG DURATION	CROWN CASTLE INC SR UNSECURED 11/29 3.1	100,700	90,982
NISA LONG CORPORATE	NUTRIEN LTD SR UNSECURED 01/45 5.25	136,979	105,570
PIMCO LONG DURATION	CROWN CASTLE INC SR UNSECURED 02/29 4.3	324,918	290,277

NISA LONG CORPORATE	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625	153,902	151,396
NISA LONG CORPORATE	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4	292,307	281,835
NISA LONG CORPORATE	OGLETHORPE POWER CORP 1ST MORTGAGE 09/50 5.25	82,369	80,810
NISA LONG CORPORATE	OGLETHORPE POWER CORP 1ST MORTGAGE 10/48 5.05	396,310	339,000
NISA LONG CORPORATE	OGLETHORPE POWER CORP 1ST MORTGAGE 04/47 4.5	198,232	200,733
NISA LONG CORPORATE	OGLETHORPE POWER CORP 1ST MORTGAGE 144A 06/54 5.8	109,710	107,925
PIMCO LONG DURATION	UBS GROUP AG SR UNSECURED 144A 08/28 VAR	680,088	723,345
PIMCO LONG DURATION	UBS GROUP AG SR UNSECURED 144A 05/32 VAR	600,000	521,868
PIMCO LONG DURATION	UBS GROUP AG SR UNSECURED 144A 01/29 VAR	247,210	240,730
PIMCO LONG DURATION	COX COMMUNICATIONS INC COMPANY GUAR 144A 10/50 2.95	396,760	232,208
PIMCO LONG DURATION	COX COMMUNICATIONS INC SR UNSECURED 144A 02/35 4.8	399,856	365,048
PIMCO LONG DURATION	COX COMMUNICATIONS INC SR UNSECURED 144A 12/42 4.7	177,642	161,329
PIMCO LONG DURATION	COUSINS PROPERTIES LP COMPANY GUAR 10/34 5.875	697,956	700,735
PIMCO LONG DURATION	COSTAR GROUP INC COMPANY GUAR 144A 07/30 2.8	199,842	174,646
PIMCO LONG DURATION	CORNING INC SR UNSECURED 11/79 5.45	201,925	180,952
NISA LONG CORPORATE	ONEOK INC COMPANY GUAR 07/47 4.95	115,560	114,226
NISA LONG CORPORATE	ONEOK INC COMPANY GUAR 09/49 4.45	334,472	347,073
NISA LONG CORPORATE	ONEOK INC COMPANY GUAR 10/47 4.2	133,339	136,471
NISA LONG CORPORATE	ONEOK INC COMPANY GUAR 03/50 3.95	91,361	93,742
NISA LONG CORPORATE	ONEOK INC COMPANY GUAR 11/54 5.7	498,893	470,150
NISA LONG CORPORATE	ONEOK INC COMPANY GUAR 11/64 5.85	338,973	318,090
NISA LONG CORPORATE	ONEOK PARTNERS LP COMPANY GUAR 09/43 6.2	85,492	89,758
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 07/40 5.375	293,613	279,221
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 07/44 4.5	90,841	92,789
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 05/45 4.125	84,399	79,021
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 07/36 3.85	81,040	81,390
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 07/46 4	16,465	15,391
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 11/47 4	457,462	373,458
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 04/40 3.6	1,318,043	1,110,227
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 04/50 3.6	1,230,530	1,250,589
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 04/60 3.85	424,856	343,005
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 03/41 3.65	864,581	732,956
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 03/51 3.95	781,617	766,635
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 03/61 4.1	151,962	143,580
NISA LONG CORPORATE	ORACLE CORP SR UNSECURED 09/64 5.5	945,130	873,739
PIMCO LONG DURATION	COREBRIDGE FINANCIAL INC SR UNSECURED 04/52 4.4	1,299,779	1,044,342
PIMCO LONG DURATION	CONSTELLATION EN GEN LLC SR UNSECURED 03/33 5.8	699,832	715,267
PIMCO LONG DURATION	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9	96,713	96,558
PIMCO LONG DURATION	CONSTELLATION BRANDS INC COMPANY GUAR 11/48 5.25	398,368	364,816
PIMCO LONG DURATION	CONSTELLATION BRANDS INC COMPANY GUAR 05/47 4.5	210,761	166,260
PIMCO LONG DURATION	CON EDISON CO OF NY INC SR UNSECURED 12/51 3.2	506,995	326,960
PIMCO LONG DURATION	CON EDISON CO OF NY INC SR UNSECURED 11/59 3.7	99,111	69,710
PIMCO LONG DURATION	CON EDISON CO OF NY INC SR UNSECURED 05/58 4.5	457,993	401,660
PIMCO LONG DURATION	CON EDISON CO OF NY INC SR UNSECURED 12/56 4.3	344,337	233,625
PIMCO LONG DURATION	CON EDISON CO OF NY INC SR UNSECURED 12/45 4.5	1,698,300	1,440,750
PIMCO LONG DURATION	CON EDISON CO OF NY INC SR UNSECURED 06/36 6.2	483,296	423,544
PIMCO LONG DURATION	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3	655,774	657,678
PIMCO LONG DURATION	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/32 3.784	200,000	178,696
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/41 4.5	95,398	105,872
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/42 4.45	213,664	219,759
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/42 3.75	274,168	300,024
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/43 4.6	336,474	379,364
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/44 4.75	570,239	597,331
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/45 4.3	463,373	470,802
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/46 4.25	70,564	79,054
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/46 4	189,749	192,148
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/47 3.95	555,399	406,908
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	258,114	260,315
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	277,446	273,354
NISA LONG CORPORATE	PACIFIC GAS + ELECTRIC SR SECURED 06/41 4.2	294,143	309,757
PIMCO LONG DURATION	COMMONSPIRIT HEALTH SR SECURED 10/49 4.187	200,000	156,504
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 11/63 2.987	342,292	194,711
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 11/56 2.937	2,389,480	1,400,186
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 11/51 2.887	161,595	97,435
NISA LONG CORPORATE	PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05	193,307	125,145
NISA LONG CORPORATE	PAYPAL HOLDINGS INC SR UNSECURED 06/62 5.25	90,058	81,795
NISA LONG CORPORATE	PAYPAL HOLDINGS INC SR UNSECURED 06/54 5.5	105,701	97,660
NISA LONG CORPORATE	PEACEHEALTH OBLIGATED GR SR UNSECURED 11/50 3.218	213,478	191,184
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 08/62 2.65	2,972,940	1,571,730
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 11/52 4.049	298,216	225,453
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 11/49 3.999	1,804,216	1,381,614
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 11/47 3.969	2,856,705	2,249,091

PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 08/47 4	598,403	457,776
PIMCO LONG DURATION	COMCAST CORP COMPANY GUAR 07/46 3.4	451,540	351,095
PIMCO LONG DURATION	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 10/54 5.695	799,960	752,264
PIMCO LONG DURATION	CLECO POWER LLC SR UNSECURED 12/40 6	395,592	399,416
PIMCO LONG DURATION	CITIGROUP INC JR SUBORDINA 12/99 VAR	600,000	632,748
PIMCO LONG DURATION	CITIGROUP INC JR SUBORDINA 12/99 VAR	600,000	622,332
NISA LONG CORPORATE	SUNCOR ENERGY INC SR UNSECURED 05/38 6.8	301,323	228,898
PIMCO LONG DURATION	CITIGROUP INC JR SUBORDINA 12/99 VAR	900,000	937,647
PIMCO LONG DURATION	CITIGROUP INC SR UNSECURED 05/32 VAR	200,000	169,280
PIMCO LONG DURATION	CITIGROUP INC SR UNSECURED 04/29 VAR	800,000	776,136
PIMCO LONG DURATION	CITIGROUP INC JR SUBORDINA 12/49 VAR	225,000	224,768
PIMCO LONG DURATION	CITIGROUP INC SR UNSECURED 07/39 8.125	1,132,936	1,105,807
PIMCO LONG DURATION	CHOICE HOTELS INTL INC SR UNSECURED 08/34 5.85	98,929	100,121
PIMCO LONG DURATION	CHENIERE CORP CHRISTI HD SR SECURED 12/39 2.742	800,000	637,408
PIMCO LONG DURATION	CHENIERE ENERGY INC SR UNSECURED 04/34 5.65	299,367	301,722
PIMCO LONG DURATION	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 08/34 5.75	698,740	704,648
PIMCO LONG DURATION	CHENIERE ENERGY PARTNERS COMPANY GUAR 06/33 5.95	2,095,254	2,149,749
NISA LONG CORPORATE	PHILIP MORRIS INTL INC SR UNSECURED 11/41 4.375	436,182	369,772
NISA LONG CORPORATE	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5	304,120	229,649
NISA LONG CORPORATE	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875	305,043	253,014
NISA LONG CORPORATE	PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	203,730	186,783
NISA LONG CORPORATE	PHILIP MORRIS INTL INC SR UNSECURED 11/34 4.9	258,863	254,646
NISA LONG CORPORATE	PHILLIPS 66 COMPANY GUAR 02/45 4.68	338,570	296,571
NISA LONG CORPORATE	PHILLIPS 66 COMPANY GUAR 10/46 4.9	285,441	279,468
NISA LONG CORPORATE	PHILLIPS 66 CO COMPANY GUAR 03/55 5.5	404,258	372,871
PIMCO LONG DURATION	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8	101,121	75,116
NISA LONG CORPORATE	PIEDMONT NATURAL GAS CO SR UNSECURED 11/46 3.64	88,250	60,996
NISA LONG CORPORATE	PLAINS ALL AMER PIPELINE SR UNSECURED 06/42 5.15	92,780	93,186
NISA LONG CORPORATE	PLAINS ALL AMER PIPELINE SR UNSECURED 02/45 4.9	75,329	80,570
NISA LONG CORPORATE	POLAR TANKERS INC COMPANY GUAR 144A 05/37 5.951	164,462	132,588
PIMCO LONG DURATION	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125	1,598,080	1,252,432
PIMCO LONG DURATION	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	292,499	256,452
PIMCO LONG DURATION	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	2,240,991	1,937,017
PIMCO LONG DURATION	CENOVUS ENERGY INC SR UNSECURED 06/47 5.4	1,647,414	1,601,820
PIMCO LONG DURATION	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75	192,649	190,823
NISA LONG CORPORATE	PRINCIPAL FINANCIAL GRP COMPANY GUAR 09/42 4.625	104,908	88,106
PIMCO LONG DURATION	CENTENE CORP SR UNSECURED 12/29 4.625	100,000	94,576
PIMCO LONG DURATION	CARRIER GLOBAL CORP SR UNSECURED 03/54 6.2	48,919	51,803
PIMCO LONG DURATION	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A1R 144A	872,536	874,126
PIMCO LONG DURATION	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65	599,484	569,004
PIMCO LONG DURATION	CAPITAL ONE FINANCIAL CO SR UNSECURED 06/34 VAR	600,000	622,968
PIMCO LONG DURATION	CANTOR FITZGERALD LP SR UNSECURED 144A 12/28 7.2	1,455,606	1,462,776
PIMCO LONG DURATION	CANTOR FITZGERALD LP SR UNSECURED 144A 04/27 4.5	498,405	490,590
PIMCO LONG DURATION	CANADIAN PACIFIC RAILWAY COMPANY GUAR 11/69 4.2	513,618	439,776
PIMCO LONG DURATION	CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/50 3.5	608,334	567,528
PIMCO LONG DURATION	CANADIAN PACIFIC RAILWAY COMPANY GUAR 08/45 4.95	596,082	543,630
PIMCO LONG DURATION	CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/43 4.3	91,238	84,350
PIMCO LONG DURATION	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1	280,472	259,908
PIMCO LONG DURATION	THE CAMPBELLS COMPANY SR UNSECURED 04/50 3.125	698,103	450,681
PIMCO LONG DURATION	CVS HEALTH CORP SR UNSECURED 06/54 6.05	207,850	187,608
PIMCO LONG DURATION	CVS HEALTH CORP SR UNSECURED 06/53 5.875	609,336	550,404
PIMCO LONG DURATION	CVS HEALTH CORP SR UNSECURED 02/33 5.25	1,397,522	1,342,124
PIMCO LONG DURATION	CVS HEALTH CORP SR UNSECURED 04/40 4.125	50,369	33,587
PIMCO LONG DURATION	CVS HEALTH CORP SR UNSECURED 03/48 5.05	1,308,194	824,550
PIMCO LONG DURATION	CVS PASS THROUGH TRUST PASS THRU CE 144A 01/32 7.507	2,299,561	2,002,923
PIMCO LONG DURATION	CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625	599,922	527,070
PIMCO LONG DURATION	CRH AMERICA FINANCE INC COMPANY GUAR 144A 05/47 4.4	309,177	243,576
PIMCO LONG DURATION	CNA FINANCIAL CORP SR UNSECURED 05/29 3.9	699,314	670,124
PIMCO LONG DURATION	CMS ENERGY CORP SR UNSECURED 03/43 4.7	198,882	170,118
PIMCO LONG DURATION	CGI INC SR UNSECURED 09/31 2.3	991,790	828,080
PIMCO LONG DURATION	CF INDUSTRIES INC COMPANY GUAR 03/44 5.375	494,571	371,808
NISA LONG CORPORATE	PUGET SOUND ENERGY INC SR SECURED 03/40 5.795	872,705	720,907
NISA LONG CORPORATE	PUGET SOUND ENERGY INC 1ST MORTGAGE 06/48 4.223	67,399	64,191
NISA LONG CORPORATE	PUGET SOUND ENERGY INC SR SECURED 09/49 3.25	179,337	173,501
NISA LONG CORPORATE	PUGET SOUND ENERGY INC SR SECURED 06/54 5.685	311,741	303,772
PIMCO LONG DURATION	CF INDUSTRIES INC COMPANY GUAR 06/43 4.95	834,750	616,756
PIMCO LONG DURATION	CDW LLC/CDW FINANCE COMPANY GUAR 08/34 5.55	498,710	492,815
PIMCO LONG DURATION	CBRE SERVICES INC COMPANY GUAR 08/34 5.95	589,044	618,684
NISA LONG CORPORATE	QUEST DIAGNOSTICS INC SR UNSECURED 12/34 5	273,925	267,022
NISA LONG CORPORATE	RTX CORP SR UNSECURED 07/50 3.125	272,117	232,355
NISA LONG CORPORATE	RTX CORP SR UNSECURED 12/41 4.7	94,389	71,007
NISA LONG CORPORATE	RTX CORP SR UNSECURED 12/43 4.8	153,281	102,031

NISA LONG CORPORATE	RTX CORP SR UNSECURED 04/47 4.35	168,816	106,774
NISA LONG CORPORATE	RTX CORP SR UNSECURED 09/51 2.82	752,391	678,418
NISA LONG CORPORATE	RTX CORP SR UNSECURED 03/52 3.03	111,261	110,691
NISA LONG CORPORATE	REALTY INCOME CORP SR UNSECURED 03/47 4.65	74,137	73,228
NISA LONG CORPORATE	REALTY INCOME CORP SR UNSECURED 09/54 5.375	226,260	218,330
NISA LONG CORPORATE	REGENERON PHARMACEUTICAL SR UNSECURED 09/50 2.8	92,130	82,498
NISA LONG CORPORATE	REGIONS FINANCIAL CORP SUBORDINATED 12/37 7.375	76,656	78,401
NISA LONG CORPORATE	HSBC USA INC SUBORDINATED 07/97 7.2	88,532	88,487
NISA LONG CORPORATE	REPUBLIC SERVICES INC SR UNSECURED 03/40 6.2	82,235	79,671
NISA LONG CORPORATE	REPUBLIC SERVICES INC SR UNSECURED 05/41 5.7	187,179	134,826
NISA LONG CORPORATE	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	214,064	228,518
PIMCO LONG DURATION	BROOKLYN UNION GAS CO SR UNSECURED 144A 03/49 4.487	800,000	628,200
PIMCO LONG DURATION	BROOKFLD FIN LLC/FIN INC COMPANY GUAR 04/50 3.45	198,116	137,036
PIMCO LONG DURATION	BROOKFIELD FINANCE INC COMPANY GUAR 03/54 5.968	1,511,687	1,516,140
PIMCO LONG DURATION	BROOKFIELD FINANCE INC COMPANY GUAR 02/52 3.625	299,724	208,704
PIMCO LONG DURATION	BROOKFIELD FINANCE INC COMPANY GUAR 03/51 3.5	794,504	551,416
PIMCO LONG DURATION	BROOKFIELD FINANCE INC COMPANY GUAR 03/29 4.85	199,642	198,598
NISA LONG CORPORATE	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/48 4.3	163,576	156,344
NISA LONG CORPORATE	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/42 4.5	177,051	181,572
NISA LONG CORPORATE	ROPER TECHNOLOGIES INC SR UNSECURED 10/34 4.9	457,769	442,410
NISA LONG CORPORATE	ROYALTY PHARMA PLC COMPANY GUAR 09/40 3.3	344,706	333,049
NISA LONG CORPORATE	ROYALTY PHARMA PLC COMPANY GUAR 09/50 3.55	124,436	120,035
NISA LONG CORPORATE	ROYALTY PHARMA PLC COMPANY GUAR 09/51 3.35	52,437	50,778
NISA LONG CORPORATE	S+P GLOBAL INC COMPANY GUAR 12/49 3.25	106,844	82,975
NISA LONG CORPORATE	S+P GLOBAL INC COMPANY GUAR 03/62 3.9	166,959	126,480
NISA LONG CORPORATE	SABAL TRAIL TRANS SR UNSECURED 144A 05/48 4.832	349,072	295,030
PIMCO LONG DURATION	BROOKFIELD FINANCE INC COMPANY GUAR 09/47 4.7	707,339	603,295
PIMCO LONG DURATION	BROOKFIELD CAPITAL FIN COMPANY GUAR 06/33 6.087	200,000	206,930
PIMCO LONG DURATION	BROADCOM INC SR UNSECURED 144A 05/37 4.926	272,697	258,713
PIMCO LONG DURATION	BROADCOM INC SR UNSECURED 144A 11/36 3.187	923,931	745,125
PIMCO LONG DURATION	BROADCOM INC SR UNSECURED 144A 11/35 3.137	661,038	540,636
PIMCO LONG DURATION	BROADCOM INC SR UNSECURED 144A 04/34 3.469	2,013,833	1,722,920
PIMCO LONG DURATION	BROADCOM INC SR UNSECURED 144A 04/33 3.419	811,920	700,264
PIMCO LONG DURATION	BROADCOM INC COMPANY GUAR 144A 02/41 3.5	199,308	156,186
NISA LONG CORPORATE	SEMPRA SR UNSECURED 10/39 6	202,213	203,906
NISA LONG CORPORATE	SEMPRA SR UNSECURED 02/38 3.8	96,352	99,178
NISA LONG CORPORATE	SEMPRA SR UNSECURED 02/48 4	219,484	204,139
PIMCO LONG DURATION	BROADCOM INC COMPANY GUAR 144A 02/51 3.75	1,660,538	1,637,306
PIMCO LONG DURATION	BROADCOM INC COMPANY GUAR 11/32 4.3	499,370	471,570
PIMCO LONG DURATION	BROADCOM INC COMPANY GUAR 11/30 4.15	201,776	193,288
PIMCO LONG DURATION	BRIXMOR OPERATING PART SR UNSECURED 05/29 4.125	499,020	479,815
PIMCO LONG DURATION	BRITISH TELECOMMUNICATIO COMPANY GUAR 144A 11/49 4.25	500,000	388,245
PIMCO LONG DURATION	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7	133,640	117,140
PIMCO LONG DURATION	BOSTON SCIENTIFIC CORP SR UNSECURED 06/30 2.65	998,510	892,890
PIMCO LONG DURATION	BOOZ ALLEN HAMILTON INC COMPANY GUAR 08/33 5.95	198,487	204,452
PIMCO LONG DURATION	BOEING CO/THE SR UNSECURED 05/64 7.008	853,264	848,904
NISA LONG CORPORATE	SHERWIN WILLIAMS CO SR UNSECURED 08/45 4.55	180,501	152,417
NISA LONG CORPORATE	SHERWIN WILLIAMS CO SR UNSECURED 02/45 4.4	194,625	182,331
PIMCO LONG DURATION	BOEING CO/THE SR UNSECURED 05/54 6.858	617,313	637,710
NISA LONG CORPORATE	SMURFIT KAPPA TREASURY COMPANY GUAR 144A 04/54 5.777	130,491	128,759
NISA LONG CORPORATE	SOCIETE GENERALE SUBORDINATED 144A 01/55 VAR	526,202	500,110
NISA LONG CORPORATE	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6	438,890	437,835
NISA LONG CORPORATE	SOLVENTUM CORP COMPANY GUAR 144A 05/64 6	141,413	141,401
PIMCO LONG DURATION	BOEING CO SR UNSECURED 02/31 3.625	1,499,040	1,361,730
PIMCO LONG DURATION	BOEING CO SR UNSECURED 05/60 5.93	2,597,149	2,128,213
NISA LONG CORPORATE	SOUTHERN CAL EDISON 1ST REF MORT 03/40 5.5	130,530	116,939
NISA LONG CORPORATE	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4	1,025,823	989,193
NISA LONG CORPORATE	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125	140,207	136,166
NISA LONG CORPORATE	SOUTHERN CAL EDISON 1ST MORTGAGE 02/52 3.45	161,075	131,886
NISA LONG CORPORATE	SOUTHERN CAL EDISON 1ST MORTGAGE 12/53 5.875	137,942	134,267
PIMCO LONG DURATION	BOEING CO SR UNSECURED 05/50 5.805	1,478,141	1,302,210
PIMCO LONG DURATION	BOEING CO SR UNSECURED 05/40 5.705	800,000	761,104
PIMCO LONG DURATION	BOEING CO SR UNSECURED 08/59 3.95	396,260	264,092
PIMCO LONG DURATION	BNP PARIBAS 144A 02/35 VAR	300,000	300,909
NISA LONG CORPORATE	SOUTHERN CO SR UNSECURED 07/36 4.25	251,647	237,930
NISA LONG CORPORATE	SOUTHERN COPPER CORP SR UNSECURED 07/35 7.5	714,913	592,134
NISA LONG CORPORATE	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75	126,213	123,101
NISA LONG CORPORATE	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25	88,588	85,895
NISA LONG CORPORATE	SOUTHWESTERN ELEC POWER SR UNSECURED 02/48 3.85	390,779	295,110
NISA LONG CORPORATE	SOUTHWESTERN ELEC POWER SR UNSECURED 11/51 3.25	174,368	110,801
NISA LONG CORPORATE	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 08/41 4.5	351,608	300,559
NISA LONG CORPORATE	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 08/46 3.4	394,206	254,350

NISA LONG CORPORATE	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 08/47 3.7	46,319	47,216
NISA LONG CORPORATE	SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 11/48 4.4	156,887	97,231
PIMCO LONG DURATION	BNP PARIBAS 144A 08/28 4.4	596,784	583,098
PIMCO LONG DURATION	BLUEMOUNTAIN CLO LTD BLUEM 2016 3A A1R2 144A	734,487	736,111
PIMCO LONG DURATION	BLUE OWL FINANCE LLC COMPANY GUAR 10/51 4.125	1,657,687	1,238,008
NISA LONG CORPORATE	STANLEY BLACK + DECKER I SR UNSECURED 11/50 2.75	119,722	71,850
NISA LONG CORPORATE	STARBUCKS CORP SR UNSECURED 06/45 4.3	244,104	226,699
NISA LONG CORPORATE	STARBUCKS CORP SR UNSECURED 08/49 4.45	65,428	61,433
NISA LONG CORPORATE	STARBUCKS CORP SR UNSECURED 03/50 3.35	226,994	220,325
NISA LONG CORPORATE	STARBUCKS CORP SR UNSECURED 11/50 3.5	42,593	41,450
PIMCO LONG DURATION	BLACKSTONE SECURED LEND SR UNSECURED 09/28 2.85	594,804	544,572
PIMCO LONG DURATION	BLACK HILLS CORP SR UNSECURED 10/49 3.875	111,761	72,252
NISA LONG CORPORATE	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/34 5.558	200,000	201,906
NISA LONG CORPORATE	SUMITOMO MITSUI FINL GRP SUBORDINATED 07/44 5.836	502,743	504,630
NISA LONG CORPORATE	SUNCOR ENERGY INC SR UNSECURED 11/47 4	187,039	189,116
NISA LONG CORPORATE	SUNCOR ENERGY INC SR UNSECURED 03/51 3.75	79,434	77,099
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 01/43 4.95	118,190	120,501
NISA LONG CORPORATE	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4	271,072	283,005
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 09/35 5.375	137,462	105,627
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 10/45 4.85	386,038	328,755
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 03/48 4.45	68,818	65,314
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 02/50 3.3	316,590	309,378
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 04/40 6.6	70,038	70,105
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 04/50 6.6	606,224	602,883
NISA LONG CORPORATE	SYSCO CORPORATION COMPANY GUAR 12/51 3.15	41,506	41,886
NISA LONG CORPORATE	SYSTEM ENERGY RESOURCES 1ST REF MORT 12/34 5.3	79,814	78,370
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 04/40 4.375	97,581	95,349
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 02/41 3	120,196	117,668
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 02/51 3.3	1,006,795	831,020
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 11/60 3.6	326,611	234,275
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 10/52 3.4	781,085	743,783
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 09/62 5.8	230,002	221,874
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 01/54 5.75	576,642	556,121
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 06/54 6	229,771	223,999
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 01/55 5.5	102,527	98,814
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 01/35 4.7	369,456	349,950
NISA LONG CORPORATE	T MOBILE USA INC COMPANY GUAR 06/55 5.25	259,431	236,119
NISA LONG CORPORATE	TAKEDA PHARMACEUTICAL SR UNSECURED 07/40 3.025	113,871	115,974
NISA LONG CORPORATE	TAKEDA PHARMACEUTICAL SR UNSECURED 07/50 3.175	324,988	310,949
NISA LONG CORPORATE	TAKEDA PHARMACEUTICAL SR UNSECURED 07/64 5.8	90,149	86,557
NISA LONG CORPORATE	TAMPA ELECTRIC CO SR UNSECURED 06/42 4.1	126,099	118,835
NISA LONG CORPORATE	TAMPA ELECTRIC CO SR UNSECURED 06/49 4.45	134,848	127,660
NISA LONG CORPORATE	TAMPA ELECTRIC CO SR UNSECURED 06/50 3.625	75,488	71,302
PIMCO LONG DURATION	BLACK HILLS CORP SR UNSECURED 10/29 3.05	597,936	548,622
PIMCO LONG DURATION	BERRY GLOBAL INC SR SECURED 144A 01/34 5.65	598,284	601,716
PIMCO LONG DURATION	BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/51 2.85	3,295,941	2,015,475
NISA LONG CORPORATE	TELUS CORP SR UNSECURED 06/49 4.3	94,021	92,635
NISA LONG CORPORATE	TENNESSEE GAS PIPELINE COMPANY GUAR 04/37 7.625	306,377	279,325
PIMCO LONG DURATION	BERKSHIRE HATHAWAY ENERG SR UNSECURED 07/48 3.8	793,416	593,424
NISA LONG CORPORATE	TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/48 4.15	259,547	223,135
NISA LONG CORPORATE	TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/48 5.057	84,992	79,439
PIMCO LONG DURATION	BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/45 4.5	1,016,195	887,947
PIMCO LONG DURATION	BECTON DICKINSON + CO SR UNSECURED 05/50 3.794	800,000	590,496
PIMCO LONG DURATION	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685	1,954,524	1,902,010
PIMCO LONG DURATION	BBVA BANCOMER SA TEXAS SUBORDINATED 144A 06/38 VAR	423,330	414,260
PIMCO LONG DURATION	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/48 4.875	597,936	467,466
NISA LONG CORPORATE	THERMO FISHER SCIENTIFIC SR UNSECURED 10/41 2.8	350,539	268,619
NISA LONG CORPORATE	THERMO FISHER SCIENTIFIC SR UNSECURED 08/43 5.404	204,105	191,703
PIMCO LONG DURATION	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/38 4.625	373,440	333,324
NISA LONG CORPORATE	3M COMPANY SR UNSECURED 06/44 3.875	69,441	78,513
NISA LONG CORPORATE	TIME WARNER CABLE LLC SR SECURED 05/37 6.55	142,800	101,522
NISA LONG CORPORATE	TIME WARNER CABLE LLC SR SECURED 11/40 5.875	1,213,928	1,069,286
NISA LONG CORPORATE	TIME WARNER CABLE LLC SR SECURED 09/41 5.5	229,403	212,150
NISA LONG CORPORATE	TIME WARNER CABLE LLC SR SECURED 09/42 4.5	114,309	108,475
PIMCO LONG DURATION	BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	295,596	288,504
PIMCO LONG DURATION	BAYER US FINANCE LLC COMPANY GUAR 144A 11/53 6.875	1,011,756	1,008,130
PIMCO LONG DURATION	BARCLAYS PLC SR UNSECURED 05/34 VAR	2,539,826	2,551,540
PIMCO LONG DURATION	BACARDI LTD COMPANY GUAR 144A 05/48 5.3	689,080	627,284
PIMCO LONG DURATION	BANK OF AMERICA CORP SR UNSECURED 01/35 VAR	900,000	900,981
NISA LONG CORPORATE	TRANSCANADA PIPELINES SR UNSECURED 01/39 7.625	220,492	214,186
NISA LONG CORPORATE	TRANSCANADA PIPELINES SR UNSECURED 03/34 5.6	83,986	84,570
NISA LONG CORPORATE	TRANSCANADA PIPELINES SR UNSECURED 03/36 5.85	141,566	131,106

NISA LONG CORPORATE	TRANSCANADA PIPELINES SR UNSECURED 10/37 6.2	220,867	200,891
NISA LONG CORPORATE	TRANSCONT GAS PIPE LINE SR UNSECURED 03/48 4.6	83,324	78,923
PIMCO LONG DURATION	BANK OF AMERICA CORP SR UNSECURED 04/34 VAR	293,289	297,480
PIMCO LONG DURATION	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR	1,400,000	1,330,448
PIMCO LONG DURATION	BANK OF AMERICA CORP SR UNSECURED 07/52 VAR	3,200,000	2,034,176
PIMCO LONG DURATION	BANK OF AMERICA CORP SR UNSECURED 10/30 VAR	200,000	180,738
NISA LONG CORPORATE	TYSON FOODS INC SR UNSECURED 08/44 5.15	175,707	182,480
NISA LONG CORPORATE	TYSON FOODS INC SR UNSECURED 06/47 4.55	74,215	73,858
NISA LONG CORPORATE	UBS GROUP AG SR UNSECURED 144A 02/43 VAR	115,000	82,833
NISA LONG CORPORATE	UBS GROUP AG SR UNSECURED 05/45 4.875	129,040	107,492
NISA LONG CORPORATE	UBS AG LONDON SR UNSECURED 06/48 4.5	200,335	195,454
PIMCO LONG DURATION	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	884,235	852,347
PIMCO LONG DURATION	BANK OF AMERICA CORP JR SUBORDINA 12/99 VAR	2,727,979	2,506,075
PIMCO LONG DURATION	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR	200,000	192,826
PIMCO LONG DURATION	BANCO BTG PACTUAL/CAYMAN SR UNSECURED 144A 01/25 4.5	404,000	397,940
PIMCO LONG DURATION	BANCO BILBAO VIZCAYA ARG SR UNSECURED 03/35 VAR	1,831,984	1,798,830
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 02/55 3.875	218,856	168,941
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 11/45 4.05	132,356	148,746
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 03/46 4.05	82,469	59,862
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 09/37 3.6	72,150	67,132
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 09/38 4.375	91,122	67,284
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 09/48 4.5	162,076	147,954
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 08/59 3.95	483,098	305,369
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 03/60 3.839	167,995	158,657
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 02/50 3.25	127,750	123,471
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 09/62 2.973	121,089	80,552
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 04/71 3.799	114,920	108,555
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 05/61 3.55	384,803	230,067
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 03/52 2.95	362,745	340,902
NISA LONG CORPORATE	UNION PACIFIC CORP SR UNSECURED 02/53 3.5	90,482	81,027
PIMCO LONG DURATION	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR	1,503,900	1,489,170
PIMCO LONG DURATION	BPCE SA 144A 05/35 VAR	301,626	297,306
PIMCO LONG DURATION	BPCE SA 144A 10/34 VAR	1,925,323	1,936,177
PIMCO LONG DURATION	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR	201,750	208,402
PIMCO LONG DURATION	BAE SYSTEMS PLC SR UNSECURED 144A 09/50 3	492,685	323,225
PIMCO LONG DURATION	EQUITABLE HOLDINGS INC SR UNSECURED 04/48 5	655,276	604,751
NISA LONG CORPORATE	RTX CORP SR UNSECURED 05/45 4.15	547,964	419,354
NISA LONG CORPORATE	RTX CORP SR UNSECURED 11/46 3.75	309,687	222,701
NISA LONG CORPORATE	RTX CORP SR UNSECURED 05/47 4.05	739,666	577,166
NISA LONG CORPORATE	RTX CORP SR UNSECURED 11/38 4.45	396,724	364,769
PIMCO LONG DURATION	EQUITABLE HOLDINGS INC SR UNSECURED 04/28 4.35	97,827	97,976
PIMCO LONG DURATION	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25	299,925	296,388
PIMCO LONG DURATION	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 02/27 3.25	299,673	288,267
PIMCO LONG DURATION	AVIATION CAPITAL GROUP SR UNSECURED 144A 04/28 6.25	99,199	103,185
PIMCO LONG DURATION	AVALONBAY COMMUNITIES SR UNSECURED 06/34 5.35	199,394	201,074
PIMCO LONG DURATION	AUTODESK INC SR UNSECURED 12/31 2.4	2,093,700	1,764,357
PIMCO LONG DURATION	ATMOS ENERGY CORP SR UNSECURED 02/52 2.85	695,499	427,833
PIMCO LONG DURATION	ATHENE HOLDING LTD SR UNSECURED 04/54 6.25	198,762	200,344
PIMCO LONG DURATION	ASHTREAD CAPITAL INC COMPANY GUAR 144A 04/34 5.8	298,833	300,228
PIMCO LONG DURATION	ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35	249,006	168,885
PIMCO LONG DURATION	ARIZONA PUBLIC SERVICE SR UNSECURED 12/49 3.5	299,832	204,780
PIMCO LONG DURATION	ARES CLO LTD ARES 2018 50A AR 144A	630,639	631,800
PIMCO LONG DURATION	ARES FINANCE CO II LLC COMPANY GUAR 144A 06/30 3.25	199,542	180,832
PIMCO LONG DURATION	ARES CAPITAL CORP SR UNSECURED 07/29 5.95	296,949	303,339
PIMCO LONG DURATION	ARES FINANCE CO IV LLC COMPANY GUAR 144A 02/52 3.65	293,349	210,033
PIMCO LONG DURATION	ARES MANAGEMENT CORP COMPANY GUAR 10/54 5.6	2,456,631	2,377,525
PIMCO LONG DURATION	ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/46 5.031	422,932	358,328
PIMCO LONG DURATION	APTIV SWISS HOLDINGS LTD COMPANY GUAR 03/49 5.4	1,991,160	1,715,520
PIMCO LONG DURATION	APPALACHIAN POWER CO SR UNSECURED 08/32 4.5	398,948	376,336
PIMCO LONG DURATION	APOLLO DEBT SOLUTIONS BD SR UNSECURED 144A 07/31 6.7	299,982	308,100
PIMCO LONG DURATION	AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75	596,352	585,060
PIMCO LONG DURATION	ANTARES HOLDINGS SR UNSECURED 144A 08/28 7.95	998,620	1,047,600
PIMCO LONG DURATION	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439	433,505	422,135
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 03/63 5.75	903,690	863,154
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 03/53 5.65	312,092	288,831
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 03/43 5.6	500,305	486,065
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 02/62 4.4	3,889,986	3,027,297
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 02/50 3.375	499,810	341,675
NISA LONG CORPORATE	VALE OVERSEAS LIMITED COMPANY GUAR 06/54 6.4	337,399	334,281
NISA LONG CORPORATE	VALERO ENERGY CORP SR UNSECURED 12/51 3.65	361,910	323,587
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125	325,082	279,587
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 03/39 4.812	119,363	119,959

NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4	117,879	125,228
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65	116,709	105,980
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875	368,796	359,295
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987	1,506,343	1,095,326
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55	433,986	416,924
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4	455,692	468,900
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85	326,311	324,982
NISA LONG CORPORATE	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/35 4.78	390,291	371,253
NISA LONG CORPORATE	PARAMOUNT GLOBAL SR UNSECURED 09/43 5.85	175,614	173,794
NISA LONG CORPORATE	PARAMOUNT GLOBAL SR UNSECURED 04/44 5.25	343,974	279,716
NISA LONG CORPORATE	VIATRIS INC COMPANY GUAR 06/40 3.85	454,037	397,436
NISA LONG CORPORATE	VIATRIS INC COMPANY GUAR 06/50 4	113,067	91,978
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 01/36 6	230,463	228,034
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 05/37 6	151,234	145,064
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 08/43 4.65	131,810	135,930
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 12/48 4.6	92,406	88,554
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 12/50 2.45	90,869	84,413
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 11/51 2.95	196,811	183,676
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 05/52 4.625	150,361	138,867
NISA LONG CORPORATE	VIRGINIA ELEC + POWER CO SR UNSECURED 08/53 5.7	197,678	187,355
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 05/45 4.4	565,602	497,628
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 10/41 4.95	401,164	360,624
PIMCO LONG DURATION	AMGEN INC SR UNSECURED 03/40 5.75	1,015,020	992,280
NISA LONG CORPORATE	VODAFONE GROUP PLC SR UNSECURED 09/50 4.25	520,126	353,035
NISA LONG CORPORATE	VODAFONE GROUP PLC SR UNSECURED 06/64 5.875	1,167,295	1,151,396
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 02/34 5.45	397,140	400,684
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 07/33 5.55	797,200	805,952
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 03/33 5.65	298,632	303,852
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 03/32 4.05	397,964	371,020
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 01/51 2.95	1,665,430	1,051,195
NISA LONG CORPORATE	WASTE CONNECTIONS INC SR UNSECURED 01/52 2.95	501,709	377,423
NISA LONG CORPORATE	WASTE MANAGEMENT INC COMPANY GUAR 06/41 2.95	233,958	185,043
NISA LONG CORPORATE	WASTE MANAGEMENT INC COMPANY GUAR 03/35 4.95	770,543	755,586
NISA LONG CORPORATE	WASTE MANAGEMENT INC COMPANY GUAR 10/54 5.35	629,053	605,153
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 06/30 2.1	721,928	642,705
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 10/49 3.7	209,815	144,822
PIMCO LONG DURATION	AMERICAN TOWER CORP SR UNSECURED 03/29 3.95	1,582,672	1,533,040
PIMCO LONG DURATION	AMERICAN INTERNATIONAL SR UNSECURED 04/48 4.75	397,652	353,384
PIMCO LONG DURATION	AMERICAN HOMES 4 RENT SR UNSECURED 03/35 5.25	1,847,686	1,821,550
NISA LONG CORPORATE	WELLS FARGO + COMPANY SR UNSECURED 05/45 3.9	314,468	299,441
NISA LONG CORPORATE	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4	318,731	321,188
NISA LONG CORPORATE	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR	3,667,119	3,290,026
PIMCO LONG DURATION	AMERICAN HOMES 4 RENT SR UNSECURED 07/51 3.375	252,810	197,433
PIMCO LONG DURATION	AMERICAN HOMES 4 RENT SR UNSECURED 02/29 4.9	99,486	99,199
NISA LONG CORPORATE	WESTLAKE CORP SR UNSECURED 08/41 2.875	60,581	60,389
NISA LONG CORPORATE	WESTLAKE CORP SR UNSECURED 08/61 3.375	231,296	171,051
NISA LONG CORPORATE	WEYERHAEUSER CO SR UNSECURED 03/52 4	285,097	222,377
NISA LONG CORPORATE	WILLIAMS COMPANIES INC SR UNSECURED 06/44 5.75	266,812	227,682
NISA LONG CORPORATE	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1	62,716	66,445
NISA LONG CORPORATE	WILLIAMS COMPANIES INC SR UNSECURED 11/43 5.8	345,135	346,682
NISA LONG CORPORATE	WILLIS NORTH AMERICA INC COMPANY GUAR 09/48 5.05	108,538	79,366
NISA LONG CORPORATE	WILLIS NORTH AMERICA INC COMPANY GUAR 09/49 3.875	167,315	110,102
PIMCO LONG DURATION	AMERICAN HOMES 4 RENT SR UNSECURED 02/28 4.25	288,309	292,695
NISA LONG CORPORATE	XCEL ENERGY INC SR UNSECURED 12/49 3.5	217,102	223,675
NISA LONG CORPORATE	XCEL ENERGY INC SR UNSECURED 03/34 5.5	938,783	946,286
PIMCO LONG DURATION	AMERICAN FINANCIAL GROUP SR UNSECURED 06/47 4.5	1,014,998	825,980
NISA LONG CORPORATE	ZOETIS INC SR UNSECURED 02/43 4.7	94,672	65,763
PIMCO LONG DURATION	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR	1,100,000	1,057,298
PIMCO LONG DURATION	AMERICAN ASSETS TRUST LP COMPANY GUAR 10/34 6.15	598,026	596,736
PIMCO LONG DURATION	AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7	94,051	93,840
PIMCO LONG DURATION	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125	279,000	299,544
PIMCO LONG DURATION	ALLSTATE CORP JR SUBORDINA 05/67 VAR	168,500	205,070
PIMCO LONG DURATION	ALEXANDRIA REAL ESTATE E COMPANY GUAR 03/52 3.55	597,450	408,348
PIMCO LONG DURATION	ALEXANDRIA REAL ESTATE E COMPANY GUAR 02/50 4	597,468	445,338
PIMCO LONG DURATION	ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/49 4.85	99,949	85,841
PIMCO LONG DURATION	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8	299,466	219,978
PIMCO LONG DURATION	AKER BP ASA SR UNSECURED 144A 01/30 3.75	2,220,307	2,181,104
PIMCO LONG DURATION	ADVENTIST HEALTH SYS/W BONDS 03/32 5.43	300,000	298,560
PIMCO LONG DURATION	ADANI TRANS STEP ONE LTD SR SECURED 144A 05/36 4.25	217,500	168,188
PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 03/64 5.5	99,626	95,475
PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 03/45 4.75	781,223	592,195
PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 06/44 4.85	1,311,079	997,018

PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 03/35 4.55	1,161,570	940,230
LEGAL & GENERAL	AEP TEXAS INC SR UNSECURED 05/49 4.15	1,654,482	1,185,272
LEGAL & GENERAL	AEP TEXAS INC SR UNSECURED 01/50 3.45	186,570	110,900
LEGAL & GENERAL	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65	234,915	169,736
LEGAL & GENERAL	AT+T INC SR UNSECURED 05/35 4.5	645,915	629,836
LEGAL & GENERAL	AT+T INC SR UNSECURED 06/41 3.5	118,706	130,266
LEGAL & GENERAL	AT+T INC SR UNSECURED 06/51 3.65	693,738	738,010
LEGAL & GENERAL	AT+T INC SR UNSECURED 09/53 3.5	601,146	565,606
LEGAL & GENERAL	AT+T INC SR UNSECURED 09/55 3.55	7,539,695	5,602,002
LEGAL & GENERAL	AT+T INC SR UNSECURED 09/59 3.65	2,846,182	2,055,334
LEGAL & GENERAL	AT+T INC SR UNSECURED 12/57 3.8	1,919,687	1,508,811
PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 05/46 4.45	983,557	850,040
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 05/45 4.7	1,288,844	1,304,113
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 05/46 4.45	899,512	854,290
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 11/48 4.875	119,074	107,753
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 11/39 4.05	1,484,601	1,240,487
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 11/49 4.25	1,097,504	842,309
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 06/44 4.85	661,499	503,041
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 03/44 5.35	484,331	472,778
LEGAL & GENERAL	ABBVIE INC SR UNSECURED 03/64 5.5	971,354	930,881
LEGAL & GENERAL	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85	3,373,455	3,138,427
LEGAL & GENERAL	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/34 5.3	772,059	774,571
LEGAL & GENERAL	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/34 4.95	979,448	947,310
LEGAL & GENERAL	AGREE LP COMPANY GUAR 06/33 2.6	505,757	409,913
PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 05/36 4.3	497,275	456,570
PIMCO LONG DURATION	ABBVIE INC SR UNSECURED 11/42 4.4	1,053,789	952,072
PIMCO LONG DURATION	AT+T INC SR UNSECURED 02/34 5.4	299,013	301,200
PIMCO LONG DURATION	AT+T INC SR UNSECURED 12/57 3.8	115,894	81,408
PIMCO LONG DURATION	AT+T INC SR UNSECURED 09/59 3.65	8,059,495	5,506,944
PIMCO LONG DURATION	AT+T INC SR UNSECURED 09/55 3.55	1,475,273	1,071,436
PIMCO LONG DURATION	AT+T INC SR UNSECURED 09/53 3.5	1,647,448	1,121,784
LEGAL & GENERAL	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/40 6.125	982,377	842,944
LEGAL & GENERAL	AMERICAN ASSETS TRUST LP COMPANY GUAR 10/34 6.15	1,046,806	1,044,288
LEGAL & GENERAL	AMERICAN ELECTRIC POWER SR UNSECURED 03/50 3.25	74,872	48,149
LEGAL & GENERAL	AMERICAN EXPRESS CO SR UNSECURED 07/35 VAR	1,583,707	1,542,793
PIMCO LONG DURATION	AES CORP/THE JR SUBORDINA 07/55 VAR	699,985	684,614
PIMCO LONG DURATION	AES CORP/THE JR SUBORDINA 01/55 VAR	275,467	282,455
PIMCO LONG DURATION	SOUTHERN CO GAS CAPITAL COMPANY GUAR 03/41 5.875	1,098,163	1,113,079
LEGAL & GENERAL	AMGEN INC SR UNSECURED 05/45 4.4	1,061,906	962,081
LEGAL & GENERAL	AMGEN INC SR UNSECURED 02/40 3.15	1,246,185	924,843
LEGAL & GENERAL	AMGEN INC SR UNSECURED 03/43 5.6	1,555,359	1,521,383
LEGAL & GENERAL	AMGEN INC SR UNSECURED 03/53 5.65	1,626,743	1,588,571
LEGAL & GENERAL	AMGEN INC SR UNSECURED 03/63 5.75	992,451	949,469
LEGAL & GENERAL	ANALOG DEVICES INC SR UNSECURED 10/41 2.8	904,064	658,040
LEGAL & GENERAL	ANALOG DEVICES INC SR UNSECURED 10/51 2.95	808,260	517,533
LEGAL & GENERAL	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/50 3.95	622,567	603,084
LEGAL & GENERAL	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/52 4.75	863,661	836,853
LEGAL & GENERAL	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/34 5.75	584,717	583,561
LEGAL & GENERAL	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/54 6	2,370,007	2,314,890
LEGAL & GENERAL	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7	3,684,139	3,485,811
LEGAL & GENERAL	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9	5,660,836	5,138,850
LEGAL & GENERAL	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439	196,434	189,961
LEGAL & GENERAL	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55	2,035,624	2,054,824
LEGAL & GENERAL	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/42 4.95	221,437	176,569
PIMCO LONG DURATION	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5	695,541	579,467
PIMCO LONG DURATION	AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75	1,095,754	660,649
PIMCO LONG DURATION	AEP TEXAS INC SR UNSECURED 02/33 6.65	986,253	1,167,507
PIMCO LONG DURATION	AFLAC INC SR UNSECURED 08/40 6.45	78,604	84,870
EQUITY TRANSITION	GLITNIR HOLDCO EHF AMORTISING ZERO COUPON NOTES DUE 2030	66,278	25,463
EQUITY TRANSITION	SIGMA FINANCE INC COMPANY GUAR 144A 11/08 0.0000	-	9,555
EQUITY TRANSITION	SIGMA FINANCE INC COMPANY GUAR 144A 11/08 0.0000	-	16,987
EQUITY TRANSITION	SIGMA FINANCE INC COMPANY GUAR 144A 10/08 VAR	-	8,493
EQUITY TRANSITION	SIGMA FINANCE INC COMPANY GUAR 144A 03/09 0.0000	-	20,214
EQUITY TRANSITION	KAUPTHING BANK HF SR UNSECURED 144A 02/15 7.625	242,886	268,844
EQUITY TRANSITION	KAUPTHING BANK SR UNSECURED 144A 10/11 5.75	18,728	22,069
LEGAL & GENERAL	ARCELORMITTAL SA SR UNSECURED 06/54 6.35	352,600	350,744
LEGAL & GENERAL	ARTHUR J GALLAGHER + CO SR UNSECURED 03/53 5.75	997,567	976,344
LEGAL & GENERAL	ARTHUR J GALLAGHER + CO SR UNSECURED 02/54 6.75	1,009,168	1,090,553
LEGAL & GENERAL	ARTHUR J GALLAGHER + CO SR UNSECURED 07/54 5.75	311,144	309,617
LEGAL & GENERAL	ARTHUR J GALLAGHER + CO SR UNSECURED 02/55 5.55	2,068,141	1,992,270
LEGAL & GENERAL	ATHENE HOLDING LTD JR SUBORDINA 10/54 VAR	1,705,000	1,695,469
LEGAL & GENERAL	BAT CAPITAL CORP COMPANY GUAR 08/43 7.079	754,128	815,702

LEGAL & GENERAL	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39	2,906,038	2,480,148
LEGAL & GENERAL	BAT CAPITAL CORP COMPANY GUAR 09/49 4.758	575,000	465,451
LEGAL & GENERAL	BANK OF AMERICA CORP SR UNSECURED 04/40 VAR	2,999,566	2,634,619
LEGAL & GENERAL	BANK OF AMERICA CORP SR UNSECURED 06/41 VAR	3,378,943	2,509,641
LEGAL & GENERAL	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR	847,157	669,791
LEGAL & GENERAL	BANK OF AMERICA CORP SR UNSECURED 09/34 VAR	968,835	996,229
LEGAL & GENERAL	BANK OF AMERICA CORP SR UNSECURED 01/35 VAR	1,728,342	1,706,858
LEGAL & GENERAL	BANK OF AMERICA CORP SUBORDINATED 08/35 VAR	2,385,000	2,321,368
LEGAL & GENERAL	BARCLAYS PLC SR UNSECURED 09/35 VAR	2,090,000	2,007,403
EQUITY TRANSITION	DILLON REED SER 93 K 1 CL A 2	2,985	-
LEGAL & GENERAL	BAYCARE HEALTH SYSTEM SR UNSECURED 11/50 3.831	215,000	164,488
LEGAL & GENERAL	BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5	166,080	167,873
LEGAL & GENERAL	BAYER US FINANCE LLC COMPANY GUAR 144A 11/53 6.875	1,296,173	1,245,041
LEGAL & GENERAL	BAYER US FINANCE II LLC COMPANY GUAR 144A 06/48 4.875	84,677	77,911
NEUBERGER BERMAN MULTI-ASSET	WELLINGTON MANAGEMENT CLO WELLI 2024 3A E 144A	500,000	512,508
LEGAL & GENERAL	BERKSHIRE HATHAWAY ENERG SR UNSECURED 01/49 4.45	644,794	532,035
LEGAL & GENERAL	BERKSHIRE HATHAWAY ENERG SR UNSECURED 10/50 4.25	144,227	142,096
LEGAL & GENERAL	BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/53 4.6	314,495	302,837
NEUBERGER BERMAN MULTI-ASSET	TCI FLATIRON CLO LTD TFLAT 2016 1A ER3 144A	750,000	752,431
NEUBERGER BERMAN MULTI-ASSET	SYMPHONY CLO LTD SYMP 2024 41A E 144A	1,000,000	1,021,224
NEUBERGER BERMAN MULTI-ASSET	SYMPHONY CLO LTD SYMP 2020 24A E 144A	950,000	957,990
NEUBERGER BERMAN MULTI-ASSET	RAD CLO LTD RAD 2024 28A E 144A	1,000,000	1,000,000
NEUBERGER BERMAN MULTI-ASSET	OAKTREE CLO LTD OAKCL 2024 26A E 144A	1,000,000	1,025,956
NEUBERGER BERMAN MULTI-ASSET	OCP CLO LTD OCP 2018 15A ER 144A	1,500,000	1,500,000
LEGAL & GENERAL	BOEING CO SR UNSECURED 02/38 6.625	1,179,715	892,964
LEGAL & GENERAL	BOEING CO SR UNSECURED 05/34 3.6	295,425	246,847
LEGAL & GENERAL	BOEING CO SR UNSECURED 02/50 3.75	864,624	900,293
LEGAL & GENERAL	BOEING CO SR UNSECURED 05/40 5.705	5,671,043	5,418,109
LEGAL & GENERAL	BOEING CO SR UNSECURED 05/50 5.805	5,056,502	4,450,768
LEGAL & GENERAL	BOEING CO SR UNSECURED 05/60 5.93	769,309	532,053
LEGAL & GENERAL	BOEING CO/THE SR UNSECURED 05/54 6.858	648,672	680,224
LEGAL & GENERAL	BOEING CO/THE SR UNSECURED 05/64 7.008	894,338	896,655
LEGAL & GENERAL	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3	212,569	143,044
LEGAL & GENERAL	BP CAP MARKETS AMERICA COMPANY GUAR 11/50 2.772	759,417	464,876
LEGAL & GENERAL	BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	379,180	340,505
LEGAL & GENERAL	BP CAP MARKETS AMERICA COMPANY GUAR 06/41 3.06	1,457,063	1,190,261
LEGAL & GENERAL	BP CAP MARKETS AMERICA COMPANY GUAR 03/52 3.001	1,366,767	921,604
LEGAL & GENERAL	BROADCOM INC COMPANY GUAR 144A 02/41 3.5	1,063,772	855,118
LEGAL & GENERAL	BROADCOM INC SR UNSECURED 10/34 4.8	1,362,174	1,317,211
LEGAL & GENERAL	BROOKFIELD FINANCE INC COMPANY GUAR 03/54 5.968	452,530	449,788
NEUBERGER BERMAN MULTI-ASSET	1988 CLO LTD. MUZ88 2022 1A ER 144A	650,000	666,655
NEUBERGER BERMAN MULTI-ASSET	EATON VANCE CDO LTD EATON 2020 2A ER2 144A	1,400,000	1,420,484
NEUBERGER BERMAN MULTI-ASSET	EATON VANCE CDO LTD EATON 2013 1A D3R 144A	700,000	700,531
NEUBERGER BERMAN MULTI-ASSET	CROWN CITY CLO CCITY 2020 2A DR 144A	1,237,500	1,200,603
NEUBERGER BERMAN MULTI-ASSET	CAPTREE PARK CLO LTD CPTPK 2024 1A E 144A	1,000,000	1,021,161
NEUBERGER BERMAN MULTI-ASSET	BLUEMOUNTAIN CLO LTD BLUEM 2020 30A ER 144A	1,400,000	1,406,714
NEUBERGER BERMAN MULTI-ASSET	BENEFIT STREET PARTNERS CLO LT BSP 2020 22A ER 144A	1,243,750	1,258,448
NEUBERGER BERMAN MULTI-ASSET	AIMCO AIMCO 2020 12A ER 144A	500,000	502,658
LEGAL & GENERAL	WILLIAMS COMPANIES INC SR UNSECURED 11/43 5.8	286,764	283,205
LEGAL & GENERAL	WILLIAMS COMPANIES INC SR UNSECURED 04/40 6.3	51,316	46,807
LEGAL & GENERAL	CIGNA GROUP/THE SR UNSECURED 02/54 5.6	768,247	739,882
LEGAL & GENERAL	CVS HEALTH CORP SR UNSECURED 07/45 5.125	2,645,758	2,272,633
LEGAL & GENERAL	CVS HEALTH CORP SR UNSECURED 03/38 4.78	1,338,264	1,106,778
LEGAL & GENERAL	CVS HEALTH CORP SR UNSECURED 03/48 5.05	2,466,214	2,358,213
LEGAL & GENERAL	CVS HEALTH CORP SR UNSECURED 06/53 5.875	257,183	229,335
LEGAL & GENERAL	CVS HEALTH CORP SR UNSECURED 06/44 6	715,775	680,875
LEGAL & GENERAL	CVS HEALTH CORP SR UNSECURED 06/54 6.05	1,058,377	970,871
LEGAL & GENERAL	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1	541,701	475,887
LEGAL & GENERAL	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/99 6.125	905,784	760,061
LEGAL & GENERAL	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3	244,960	181,495
LEGAL & GENERAL	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1	619,295	445,092
LEGAL & GENERAL	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/35 VAR	389,917	377,183
LEGAL & GENERAL	WILLIAMS COMPANIES INC SR UNSECURED 06/44 5.75	256,872	232,526
LEGAL & GENERAL	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377	1,398,199	1,139,098
LEGAL & GENERAL	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR	890,000	874,309
LEGAL & GENERAL	CELANESE US HOLDINGS LLC COMPANY GUAR 11/33 7.2	1,121,127	1,074,102
LEGAL & GENERAL	CENTERPOINT ENERGY INC SR UNSECURED 09/49 3.7	181,597	120,845
LEGAL & GENERAL	WESTPAC BANKING CORP SUBORDINATED 11/41 3.133	695,000	498,517
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	283,450	291,373
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	1,239,531	1,183,953
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125	672,241	688,838
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8	317,334	311,731

LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7	317,895	318,577
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5	588,955	424,855
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9	1,096,963	1,013,213
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4	295,844	306,190
LEGAL & GENERAL	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5	935,554	970,681
LEGAL & GENERAL	WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR	693,054	677,110
LEGAL & GENERAL	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR	4,325,352	3,882,704
LEGAL & GENERAL	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR	152,104	149,150
LEGAL & GENERAL	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR	232,222	208,598
LEGAL & GENERAL	CITIGROUP INC SUBORDINATED 05/44 5.3	174,165	144,011
LEGAL & GENERAL	CITIGROUP INC SR UNSECURED 01/39 VAR	920,657	779,407
LEGAL & GENERAL	CITIGROUP INC SR UNSECURED 11/42 VAR	875,000	612,780
LEGAL & GENERAL	CITIGROUP INC SUBORDINATED 02/35 VAR	1,593,542	1,582,225
LEGAL & GENERAL	CITIGROUP INC SR UNSECURED 06/35 VAR	960,000	951,888
LEGAL & GENERAL	CITIGROUP INC SUBORDINATED 09/39 VAR	840,000	799,949
LEGAL & GENERAL	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75	1,295,956	1,020,018
LEGAL & GENERAL	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4	848,314	666,465
LEGAL & GENERAL	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	905,972	719,328
LEGAL & GENERAL	COLUMBIA PIPELINE GROUP COMPANY GUAR 06/45 5.8	337,793	289,080
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 11/47 3.969	1,393,557	1,078,321
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 03/38 3.9	867,043	739,842
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 02/50 3.45	125,630	116,391
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 11/51 2.887	1,107,300	707,907
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 11/56 2.937	4,779,585	3,227,300
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 11/63 2.987	776,315	489,317
LEGAL & GENERAL	COMCAST CORP COMPANY GUAR 05/64 5.5	186,121	172,535
LEGAL & GENERAL	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65	1,036,025	816,478
LEGAL & GENERAL	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	307,829	239,215
LEGAL & GENERAL	VODAFONE GROUP PLC SR UNSECURED 06/64 5.875	993,048	957,884
LEGAL & GENERAL	VODAFONE GROUP PLC SR UNSECURED 06/54 5.75	3,429,179	3,298,487
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/52 3.8	873,634	642,409
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/42 3.758	1,044,450	831,435
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 05/53 5.3	224,372	212,775
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55	548,598	528,743
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7	613,321	589,557
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 01/55 5.5	2,641,333	2,500,867
LEGAL & GENERAL	CONOCOPHILLIPS COMPANY COMPANY GUAR 01/65 5.65	524,780	496,214
LEGAL & GENERAL	CON EDISON CO OF NY INC SR UNSECURED 11/52 6.15	658,524	681,077
LEGAL & GENERAL	CON EDISON CO OF NY INC SR UNSECURED 11/53 5.9	89,084	81,041
LEGAL & GENERAL	CON EDISON CO OF NY INC SR UNSECURED 03/55 5.5	1,409,482	1,326,304
LEGAL & GENERAL	CONSTELLATION BRANDS INC COMPANY GUAR 05/47 4.5	364,443	303,425
LEGAL & GENERAL	CONSTELLATION BRANDS INC COMPANY GUAR 02/48 4.1	3,625	3,101
LEGAL & GENERAL	CONSTELLATION BRANDS INC COMPANY GUAR 11/48 5.25	498,825	446,900
LEGAL & GENERAL	VODAFONE GROUP PLC SR UNSECURED 02/53 5.625	497,915	475,190
LEGAL & GENERAL	VODAFONE GROUP PLC SR UNSECURED 09/50 4.25	661,749	508,215
LEGAL & GENERAL	VIRGINIA ELEC + POWER CO SR UNSECURED 08/54 5.55	258,869	251,311
LEGAL & GENERAL	VIRGINIA ELEC + POWER CO SR UNSECURED 04/53 5.45	1,038,912	993,345
LEGAL & GENERAL	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25	843,438	658,255
LEGAL & GENERAL	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4	149,634	106,121
LEGAL & GENERAL	VIRGINIA ELEC + POWER CO SR UNSECURED 12/50 2.45	499,913	285,877
LEGAL & GENERAL	DANAHER CORP SR UNSECURED 10/50 2.6	164,138	110,125
LEGAL & GENERAL	DANAHER CORP SR UNSECURED 12/51 2.8	1,644,745	1,018,199
LEGAL & GENERAL	DEUTSCHE BANK NY 09/35 VAR	720,000	682,171
LEGAL & GENERAL	VICI PROPERTIES LP SR UNSECURED 05/52 5.625	1,460,713	1,479,336
LEGAL & GENERAL	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4	1,888,991	1,459,640
LEGAL & GENERAL	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55	1,609,126	1,236,638
LEGAL & GENERAL	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987	2,671,312	1,593,472
LEGAL & GENERAL	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272	1,215,676	1,155,665
LEGAL & GENERAL	RTX CORP SR UNSECURED 11/38 4.45	424,241	378,114
LEGAL & GENERAL	RTX CORP SR UNSECURED 06/42 4.5	3,369,819	2,830,968
LEGAL & GENERAL	DOMINION ENERGY INC SR UNSECURED 04/41 3.3	1,382,187	1,005,268
LEGAL & GENERAL	DOMINION ENERGY INC SR UNSECURED 08/52 4.85	256,883	223,236
LEGAL & GENERAL	US BANCORP SUBORDINATED 11/36 VAR	1,185,000	959,791
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 05/53 4.95	118,896	114,243
LEGAL & GENERAL	DUKE ENERGY CORP SR UNSECURED 09/46 3.75	71,744	66,263
LEGAL & GENERAL	DUKE ENERGY CORP SR UNSECURED 06/51 3.5	282,058	188,913
LEGAL & GENERAL	DUKE ENERGY CORP SR UNSECURED 08/52 5	21,387	21,817
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 02/53 3.5	689,183	531,958
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 02/42 3.375	234,695	178,750
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 09/62 2.973	1,349,128	779,626
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 03/60 3.839	382,418	271,575
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 08/39 3.55	272,233	219,129

LEGAL & GENERAL	EAST OHIO GAS CO/THE SR UNSECURED 144A 06/50 3	906,899	563,196
LEGAL & GENERAL	EASTERN ENERGY GAS SR UNSECURED 10/54 5.65	354,741	334,818
LEGAL & GENERAL	KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7	190,429	168,082
LEGAL & GENERAL	ENBRIDGE INC COMPANY GUAR 11/53 6.7	898,830	976,572
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 02/42 6.5	137,883	129,449
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 02/43 5.15	124,815	118,961
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 10/43 5.95	977,076	970,450
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9	1,633,694	1,675,621
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125	458,440	444,150
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 04/47 5.3	1,274,979	1,131,968
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8	109,536	103,201
LEGAL & GENERAL	ENTERGY CORP SR UNSECURED 06/50 3.75	1,042,430	645,126
LEGAL & GENERAL	UNION PACIFIC CORP SR UNSECURED 10/51 3.799	1,802,999	1,353,374
LEGAL & GENERAL	UBS AG LONDON SR UNSECURED 06/48 4.5	706,990	603,358
LEGAL & GENERAL	TUCSON ELECTRIC POWER CO SR UNSECURED 06/50 4	143,750	109,400
LEGAL & GENERAL	TRUIST FINANCIAL CORP SR UNSECURED 01/35 VAR	2,367,632	2,367,978
LEGAL & GENERAL	TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR	1,116,893	1,140,272
LEGAL & GENERAL	TRUIST FINANCIAL CORP SR UNSECURED 01/34 VAR	505,715	495,654
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/40 6.45	194,789	193,727
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7	233,382	244,701
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	977,756	873,679
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85	223,910	227,909
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1	65,935	69,086
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/54 4.95	87,108	69,877
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9	268,008	253,436
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25	793,463	633,793
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8	152,997	146,304
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7	211,999	143,298
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/52 3.2	892,294	811,888
LEGAL & GENERAL	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55	244,174	235,683
LEGAL & GENERAL	CONSTELLATION EN GEN LLC SR UNSECURED 10/39 6.25	456,340	383,820
LEGAL & GENERAL	EXELON CORP SR UNSECURED 06/35 4.95	244,608	222,599
LEGAL & GENERAL	EXTRA SPACE STORAGE LP COMPANY GUAR 02/34 5.4	728,578	722,948
LEGAL & GENERAL	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45	170,518	160,387
LEGAL & GENERAL	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4	600,827	589,550
LEGAL & GENERAL	TIME WARNER CABLE LLC SR SECURED 09/42 4.5	750,737	628,404
LEGAL & GENERAL	TIME WARNER CABLE LLC SR SECURED 11/40 5.875	575,929	496,614
LEGAL & GENERAL	TIME WARNER CABLE LLC SR SECURED 06/39 6.75	567,284	490,045
LEGAL & GENERAL	TIME WARNER CABLE LLC SR SECURED 07/38 7.3	619,749	529,012
LEGAL & GENERAL	TIME WARNER CABLE LLC SR SECURED 05/37 6.55	941,123	783,173
LEGAL & GENERAL	THERMO FISHER SCIENTIFIC SR UNSECURED 10/41 2.8	871,181	615,291
LEGAL & GENERAL	TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/48 4.15	671,694	530,907
LEGAL & GENERAL	FIRSTENERGY TRANSMISSION SR UNSECURED 144A 07/44 5.45	561,215	526,581
LEGAL & GENERAL	T MOBILE USA INC COMPANY GUAR 02/41 3	1,195,387	919,951
LEGAL & GENERAL	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4	1,103,360	956,828
LEGAL & GENERAL	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35	1,673,471	1,618,488
LEGAL & GENERAL	SUN COMMUNITIES OPER LP COMPANY GUAR 01/33 5.7	428,835	428,280
LEGAL & GENERAL	SUN COMMUNITIES OPER LP COMPANY GUAR 04/32 4.2	1,327,531	1,232,537
LEGAL & GENERAL	SOUTHWESTERN ELEC POWER SR UNSECURED 02/48 3.85	539,088	395,879
LEGAL & GENERAL	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8	1,704,298	1,453,376
LEGAL & GENERAL	GENERAL MOTORS CO SR UNSECURED 10/43 6.25	927,870	720,941
LEGAL & GENERAL	GENERAL MOTORS CO SR UNSECURED 04/36 6.6	439,369	409,371
LEGAL & GENERAL	GENERAL MOTORS CO SR UNSECURED 04/38 5.15	437,486	363,440
LEGAL & GENERAL	GEORGETOWN UNIVERSITY SR UNSECURED 04/50 2.943	584,214	385,770
LEGAL & GENERAL	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125	728,836	587,458
LEGAL & GENERAL	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4	1,143,868	846,780
LEGAL & GENERAL	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5	300,519	252,853
LEGAL & GENERAL	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75	312,842	273,135
LEGAL & GENERAL	GILEAD SCIENCES INC SR UNSECURED 03/47 4.15	139,689	123,892
LEGAL & GENERAL	GILEAD SCIENCES INC SR UNSECURED 11/54 5.5	2,840,854	2,689,377
LEGAL & GENERAL	GILEAD SCIENCES INC SR UNSECURED 11/64 5.6	369,475	347,530
LEGAL & GENERAL	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75	1,302,326	1,293,896
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8	1,159,745	963,418
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 10/35 VAR	840,000	803,897
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 11/45 VAR	4,135,923	3,978,931
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 04/39 VAR	252,134	229,141
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR	725,000	528,322
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 02/43 VAR	1,000,607	777,908
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15	686,652	594,825
LEGAL & GENERAL	GOLDMAN SACHS GROUP INC SR UNSECURED 10/38 VAR	2,034,681	1,765,599
LEGAL & GENERAL	SOLVENTUM CORP COMPANY GUAR 144A 05/64 6	1,338,523	1,306,741
LEGAL & GENERAL	HCA INC COMPANY GUAR 06/47 5.5	163,252	158,898

LEGAL & GENERAL	HCA INC COMPANY GUAR 03/52 4.625	509,155	476,032
LEGAL & GENERAL	HCA INC COMPANY GUAR 03/42 4.375	221,459	183,623
LEGAL & GENERAL	HCA INC COMPANY GUAR 04/54 6	912,658	852,586
LEGAL & GENERAL	HCA INC COMPANY GUAR 04/64 6.1	167,941	152,650
LEGAL & GENERAL	HCA INC COMPANY GUAR 09/54 5.95	1,358,979	1,255,412
LEGAL & GENERAL	HSBC BANK USA NA SUBORDINATED 01/39 7	1,373,564	1,158,717
LEGAL & GENERAL	HARTFORD INSUR GRP INC/T SR UNSECURED 03/40 6.625	206,273	176,812
LEGAL & GENERAL	HESS CORP SR UNSECURED 01/40 6	153,105	156,203
LEGAL & GENERAL	HESS CORP SR UNSECURED 04/47 5.8	1,284,863	1,100,693
LEGAL & GENERAL	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9	3,523,851	3,312,112
LEGAL & GENERAL	SIMON PROPERTY GROUP LP SR UNSECURED 01/54 6.65	849,220	912,676
LEGAL & GENERAL	SIMON PROPERTY GROUP LP SR UNSECURED 03/53 5.85	915,132	946,495
LEGAL & GENERAL	SIMON PROPERTY GROUP LP SR UNSECURED 07/50 3.8	128,674	147,226
LEGAL & GENERAL	SIMON PROPERTY GROUP LP SR UNSECURED 09/49 3.25	414,777	436,599
LEGAL & GENERAL	SIMON PROPERTY GROUP LP SR UNSECURED 11/46 4.25	135,792	101,950
LEGAL & GENERAL	SEMPRA SR UNSECURED 02/48 4	103,228	79,387
LEGAL & GENERAL	SEMPRA SR UNSECURED 02/38 3.8	478,562	400,843
LEGAL & GENERAL	SABAL TRAIL TRANS SR UNSECURED 144A 05/48 4.832	138,137	113,162
LEGAL & GENERAL	SABAL TRAIL TRANS SR UNSECURED 144A 05/38 4.682	1,660,782	1,481,004
LEGAL & GENERAL	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	1,388,756	1,118,788
LEGAL & GENERAL	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15	545,849	445,091
LEGAL & GENERAL	REGENCY CENTERS LP COMPANY GUAR 03/49 4.65	1,295,494	1,065,292
LEGAL & GENERAL	HUMANA INC SR UNSECURED 03/53 5.5	1,042,429	981,233
LEGAL & GENERAL	HUMANA INC SR UNSECURED 04/54 5.75	1,684,432	1,584,777
LEGAL & GENERAL	HUNTINGTON BANCSHARES SUBORDINATED 11/39 VAR	550,000	549,285
LEGAL & GENERAL	IBM INTERNAT CAPITAL COMPANY GUAR 02/44 5.25	78,324	75,726
LEGAL & GENERAL	IDAHO POWER CO 1ST MORTGAGE 03/48 4.2	455,122	424,555
LEGAL & GENERAL	INDIANA MICHIGAN POWER SR UNSECURED 08/48 4.25	434,909	342,906
LEGAL & GENERAL	INDIANA MICHIGAN POWER SR UNSECURED 04/53 5.625	913,729	872,034
LEGAL & GENERAL	INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 05/46 4.05	574,465	463,922
LEGAL & GENERAL	REGENCY CENTERS LP COMPANY GUAR 02/47 4.4	92,042	78,182
LEGAL & GENERAL	REALTY INCOME CORP SR UNSECURED 09/54 5.375	664,025	640,751
LEGAL & GENERAL	RTX CORP SR UNSECURED 03/54 6.4	426,400	461,130
LEGAL & GENERAL	RTX CORP SR UNSECURED 02/53 5.375	177,559	180,415
LEGAL & GENERAL	INTEL CORP SR UNSECURED 12/47 3.734	610,967	404,274
LEGAL & GENERAL	INTEL CORP SR UNSECURED 03/50 4.75	349,000	323,845
LEGAL & GENERAL	INTEL CORP SR UNSECURED 08/52 4.9	581,774	473,730
LEGAL & GENERAL	INTEL CORP SR UNSECURED 08/62 5.05	538,801	421,357
LEGAL & GENERAL	INTEL CORP SR UNSECURED 02/43 5.625	214,871	197,026
LEGAL & GENERAL	INTL FLAVOR + FRAGRANCES SR UNSECURED 09/48 5	438,878	347,616
LEGAL & GENERAL	INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 11/40 3.268	2,298,214	1,848,483
LEGAL & GENERAL	INTL FLAVOR + FRAGRANCES COMPANY GUAR 144A 12/50 3.468	2,751,942	2,156,293
LEGAL & GENERAL	INTUIT INC SR UNSECURED 09/53 5.5	395,530	386,776
LEGAL & GENERAL	RTX CORP SR UNSECURED 03/52 3.03	381,684	246,683
LEGAL & GENERAL	RTX CORP SR UNSECURED 07/50 3.125	167,130	150,540
LEGAL & GENERAL	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 02/52 4.375	1,356,581	1,021,196
LEGAL & GENERAL	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 12/52 6.5	2,804,409	2,899,077
LEGAL & GENERAL	PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/54 VAR	445,257	457,669
LEGAL & GENERAL	PHILIP MORRIS INTL INC SR UNSECURED 11/43 4.875	408,196	334,532
LEGAL & GENERAL	PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	127,377	105,573
LEGAL & GENERAL	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875	244,002	205,574
LEGAL & GENERAL	SUNCOR ENERGY INC SR UNSECURED 05/38 6.8	39,087	29,810
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/54 5.9	636,922	631,219
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7	533,079	579,031
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75	4,415,097	4,643,577
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/52 5.25	53,893	53,737
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC SR SECURED 06/41 4.2	662,356	558,378
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5	1,126,226	1,195,671
LEGAL & GENERAL	JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 11/53 7.25	1,703,254	1,823,496
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	1,394,886	1,492,599
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	845,153	606,260
LEGAL & GENERAL	KLA CORP SR UNSECURED 07/52 4.95	730,324	658,924
LEGAL & GENERAL	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3	776,899	624,805
LEGAL & GENERAL	PNC FINANCIAL SERVICES SR UNSECURED 07/35 VAR	1,049,976	1,041,842
LEGAL & GENERAL	PNC FINANCIAL SERVICES SR UNSECURED 10/34 VAR	250,295	245,601
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 09/64 5.5	492,540	457,455
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 09/54 5.375	692,125	654,421
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 11/52 6.9	1,034,679	1,119,730
LEGAL & GENERAL	KILROY REALTY LP COMPANY GUAR 11/33 2.65	69,607	68,814
LEGAL & GENERAL	KILROY REALTY LP COMPANY GUAR 01/36 6.25	106,175	104,171
LEGAL & GENERAL	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95	267,422	238,377
LEGAL & GENERAL	KINDER MORGAN ENER PART COMPANY GUAR 03/41 6.375	606,533	623,188

LEGAL & GENERAL	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5	539,255	532,916
LEGAL & GENERAL	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4	223,019	237,253
LEGAL & GENERAL	KINDER MORGAN INC COMPANY GUAR 06/45 5.55	221,175	210,283
LEGAL & GENERAL	KINDER MORGAN INC COMPANY GUAR 02/46 5.05	788,178	677,173
LEGAL & GENERAL	KINDER MORGAN INC COMPANY GUAR 03/48 5.2	337,021	291,057
LEGAL & GENERAL	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2	1,335,504	1,255,962
LEGAL & GENERAL	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875	487,157	448,765
LEGAL & GENERAL	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5	464,244	455,003
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 03/51 3.95	1,293,541	1,262,911
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 03/41 3.65	1,305,854	1,204,698
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 04/50 3.6	395,188	364,317
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 11/47 4	256,442	255,324
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 11/37 3.8	917,795	818,143
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 07/46 4	559,595	423,264
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 07/36 3.85	248,486	192,767
LEGAL & GENERAL	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09	186,493	166,110
LEGAL & GENERAL	LOCKHEED MARTIN CORP SR UNSECURED 02/55 5.2	258,024	244,920
LEGAL & GENERAL	ORACLE CORP SR UNSECURED 05/45 4.125	1,305,233	1,070,735
LEGAL & GENERAL	OGLETHORPE POWER CORP 1ST MORTGAGE 11/40 5.375	1,290,489	1,078,178
LEGAL & GENERAL	LOWE S COS INC SR UNSECURED 04/62 4.45	179,865	139,417
LEGAL & GENERAL	LOWE S COS INC SR UNSECURED 04/52 4.25	1,036,184	924,821
LEGAL & GENERAL	LOWE S COS INC SR UNSECURED 09/62 5.8	159,690	154,851
LEGAL & GENERAL	M+T BANK CORPORATION SR UNSECURED 01/36 VAR	1,115,000	1,080,190
LEGAL & GENERAL	MPLX LP SR UNSECURED 04/38 4.5	1,591,020	1,394,464
LEGAL & GENERAL	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05	2,918,134	2,577,245
LEGAL & GENERAL	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	4,639,857	4,372,555
LEGAL & GENERAL	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391	520,159	481,635
LEGAL & GENERAL	MARATHON PETROLEUM CORP SR UNSECURED 03/41 6.5	294,077	233,118
LEGAL & GENERAL	MARATHON PETROLEUM CORP SR UNSECURED 09/44 4.75	351,314	253,120
LEGAL & GENERAL	MARSH + MCLENNAN COS INC SR UNSECURED 01/47 4.35	264,224	283,978
LEGAL & GENERAL	MARSH + MCLENNAN COS INC SR UNSECURED 03/49 4.9	331,834	340,237
LEGAL & GENERAL	MARSH + MCLENNAN COS INC SR UNSECURED 09/53 5.7	124,709	125,278
LEGAL & GENERAL	MARSH + MCLENNAN COS INC SR UNSECURED 03/54 5.45	118,951	115,873
LEGAL & GENERAL	OGLETHORPE POWER CORP 1ST MORTGAGE 12/53 6.2	369,480	386,145
LEGAL & GENERAL	OGLETHORPE POWER CORP 1ST MORTGAGE 04/47 4.5	781,515	643,166
LEGAL & GENERAL	OGLETHORPE POWER CORP 1ST MORTGAGE 08/50 3.75	630,605	455,296
LEGAL & GENERAL	OGLETHORPE POWER CORP 1ST MORTGAGE 10/48 5.05	1,783,873	1,571,728
LEGAL & GENERAL	OGLETHORPE POWER CORP 1ST MORTGAGE 09/50 5.25	793,908	655,460
LEGAL & GENERAL	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/54 6.05	432,527	403,236
LEGAL & GENERAL	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6	104,987	106,005
LEGAL & GENERAL	METLIFE INC SR UNSECURED 02/41 5.875	700,260	709,359
LEGAL & GENERAL	METLIFE INC SR UNSECURED 08/42 4.125	353,136	294,522
LEGAL & GENERAL	METLIFE INC SR UNSECURED 12/44 4.721	651,399	525,308
LEGAL & GENERAL	METLIFE INC SR UNSECURED 03/45 4.05	24,401	20,012
LEGAL & GENERAL	METLIFE INC SR UNSECURED 07/52 5	177,888	171,675
LEGAL & GENERAL	METLIFE INC SR UNSECURED 01/54 5.25	2,891,822	2,784,451
LEGAL & GENERAL	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2	474,093	477,822
LEGAL & GENERAL	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95	58,838	62,737
LEGAL & GENERAL	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4	118,170	118,667
LEGAL & GENERAL	NSTAR ELECTRIC CO SR UNSECURED 09/52 4.95	607,639	546,249
LEGAL & GENERAL	MINERA MEXICO SA DE CV SR UNSECURED 144A 01/50 4.5	1,154,837	910,896
LEGAL & GENERAL	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4	133,403	108,612
LEGAL & GENERAL	MORGAN STANLEY SR UNSECURED 07/38 VAR	866,921	744,214
LEGAL & GENERAL	MORGAN STANLEY SR UNSECURED 01/47 4.375	99,063	108,562
LEGAL & GENERAL	MORGAN STANLEY SR UNSECURED 01/45 4.3	163,486	136,005
LEGAL & GENERAL	MORGAN STANLEY SUBORDINATED 01/38 VAR	315,000	315,324
LEGAL & GENERAL	MORGAN STANLEY SR UNSECURED 07/35 VAR	835,000	821,314
LEGAL & GENERAL	MORGAN STANLEY SR UNSECURED 11/55 VAR	1,730,000	1,667,236
LEGAL & GENERAL	NASDAQ INC SR UNSECURED 08/53 5.95	81,401	80,694
LEGAL & GENERAL	NASDAQ INC SR UNSECURED 06/63 6.1	457,593	473,096
LEGAL & GENERAL	NORTHWELL HEALTHCARE INC SECURED 11/47 4.26	280,000	223,852
LEGAL & GENERAL	NORTHROP GRUMMAN CORP SR UNSECURED 05/40 5.15	602,311	588,389
LEGAL & GENERAL	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03	1,373,141	1,106,892
LEGAL & GENERAL	NY + PRESBYTERIAN HOSPIT UNSECURED 08/40 2.256	300,000	197,931
LEGAL & GENERAL	NY + PRESBYTERIAN HOSPIT UNSECURED 08/60 2.606	200,000	108,306
LEGAL & GENERAL	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75	2,042,912	1,689,186
LEGAL & GENERAL	NORFOLK SOUTHERN CORP SR UNSECURED 03/64 5.95	304,149	312,735
LEGAL & GENERAL	NORFOLK SOUTHERN CORP SR UNSECURED 11/47 3.942	170,244	130,693
LEGAL & GENERAL	NISOURCE INC SR UNSECURED 05/47 4.375	1,143,239	931,790
PIMCO LONG DURATION	NETFLIX INC SR UNSECURED REGS 06/30 3.625	877,692	640,419
PIMCO LONG DURATION	NETFLIX INC SR UNSECURED REGS 11/29 3.875	560,125	538,863
PIMCO LONG DURATION	LLOYDS BANK PLC SR UNSECURED REGS 04/32 VAR	459,000	398,586

PIMCO LONG DURATION	WYETH LLC COMPANY GUAR 04/37 5.95	723,370	521,975
PIMCO LONG DURATION	ELEVANCE HEALTH INC SR UNSECURED 08/44 4.65	798,808	686,080
PIMCO LONG DURATION	UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/53 4.976	400,000	373,728
PIMCO LONG DURATION	UNIVERSITY OF PENNSYLVAN SR UNSECURED 09/12 4.674	137,043	82,529
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	795,176	777,328
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625	598,806	582,426
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 07/44 5.5	297,243	290,991
NISA COMPLETION	COREBRIDGE GLOB FUNDING SECURED 144A 06/29 5.2	312,275	311,606
NISA COMPLETION	COREBRIDGE GLOB FUNDING SECURED 144A 08/27 4.65	339,946	338,752
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 04/63 5.2	198,248	179,902
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05	794,592	720,400
NISA COMPLETION	ACCENTURE CAPITAL INC COMPANY GUAR 10/29 4.05	469,649	460,074
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875	331,638	300,798
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25	149,033	99,023
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875	693,784	495,551
PIMCO LONG DURATION	UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75	1,486,140	1,115,310
NISA COMPLETION	AIR CANADA 2020 2A PTT PASS THRU CE 144A 10/30 5.25	161,606	150,970
NISA COMPLETION	AIRBUS SE SR UNSECURED 144A 04/27 3.15	546,106	545,598
PIMCO LONG DURATION	US BANCORP SR UNSECURED 02/34 VAR	700,000	670,061
NISA COMPLETION	ALABAMA POWER CO SR UNSECURED 11/33 5.85	327,814	326,425
PIMCO LONG DURATION	UNION ELECTRIC CO 1ST MORTGAGE 03/55 5.125	399,524	366,300
PIMCO LONG DURATION	UNION ELECTRIC CO 1ST MORTGAGE 03/53 5.45	399,176	383,012
PIMCO LONG DURATION	UNION ELECTRIC CO 1ST MORTGAGE 03/51 2.625	1,442,141	855,689
PIMCO LONG DURATION	TRAVELERS COS INC SR UNSECURED 05/53 5.45	1,294,852	1,264,770
PIMCO LONG DURATION	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/64 5.425	900,000	834,705
PIMCO LONG DURATION	TOTALENERGIES CAP INTL COMPANY GUAR 06/60 3.386	800,000	518,616
PIMCO LONG DURATION	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85	77,872	75,417
PIMCO LONG DURATION	TTX CO SR UNSECURED 144A 02/49 4.6	299,364	259,686
PIMCO LONG DURATION	SUTTER HEALTH UNSECURED 08/50 3.361	101,976	70,281
PIMCO LONG DURATION	SUTTER HEALTH UNSECURED 08/40 3.161	101,965	74,868
PIMCO LONG DURATION	SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/33 5.2	1,097,855	1,094,401
PIMCO LONG DURATION	SOUTHERN CALIF GAS CO 1ST MORTGAGE 02/50 3.95	598,542	455,748
PIMCO LONG DURATION	SOUTHERN CALIF GAS CO 1ST MORTGAGE 01/49 4.3	1,510,619	892,496
PIMCO LONG DURATION	SOUTHERN CALIF GAS CO 1ST MORTGAGE 11/40 5.125	110,058	94,889
PIMCO LONG DURATION	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5	593,466	386,646
PIMCO LONG DURATION	SERVICENOW INC SR UNSECURED 09/30 1.4	498,130	415,555
PIMCO LONG DURATION	SAUDI ELEC GLOBAL SUKUK SR UNSECURED 144A 04/44 5.5	1,200,000	1,170,480
NISA COMPLETION	ASTRAZENCA FINANCE LLC COMPANY GUAR 03/28 4.875	147,184	145,853
PIMCO LONG DURATION	SAUDI ELECTRICITY GLOBAL SR UNSECURED 144A 04/43 5.06	580,350	560,700
PIMCO LONG DURATION	SAN DIEGO G + E 1ST MORTGAGE 08/51 2.95	596,208	385,728
NISA COMPLETION	BNSF RAILWAY CO 2015 1 P PASS THRU CE 144A 06/28 3.442	459,015	421,537
PIMCO LONG DURATION	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32	451,428	270,156
PIMCO LONG DURATION	SAN DIEGO G + E 1ST MORTGAGE 06/49 4.1	563,625	391,605
PIMCO LONG DURATION	SAN DIEGO G + E 1ST MORTGAGE 05/48 4.15	199,116	158,622
PIMCO LONG DURATION	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75	87,755	74,926
PIMCO LONG DURATION	SAN DIEGO G + E 1ST MORTGAGE 08/40 4.5	619,908	537,774
PIMCO LONG DURATION	QATAR ENERGY SR UNSECURED 144A 07/51 3.3	800,000	547,384
PIMCO LONG DURATION	PUBLIC SERVICE ELECTRIC SECURED 08/34 4.85	997,190	972,190
PIMCO LONG DURATION	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47 3.6	399,708	294,968
PIMCO LONG DURATION	PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/47 3.8	803,932	667,467
PIMCO LONG DURATION	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7	198,636	144,726
PIMCO LONG DURATION	PROV ST JOSEPH HLTH OBL SR UNSECURED 10/33 5.403	500,000	499,520
PIMCO LONG DURATION	PROLOGIS LP SR UNSECURED 03/54 5.25	480,560	466,425
PIMCO LONG DURATION	PROLOGIS LP SR UNSECURED 04/50 3	98,936	64,089
NISA COMPLETION	BANK OF NY MELLON CORP SR UNSECURED 02/28 VAR	121,463	121,819
PIMCO LONG DURATION	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15	510,160	413,015
PIMCO LONG DURATION	PG+E RECOVERY FND LLC SR SECURED 07/49 5.536	599,931	597,300
PIMCO LONG DURATION	PFIZER INC SR UNSECURED 09/40 5.6	231,890	202,002
PIMCO LONG DURATION	PFIZER INC SR UNSECURED 05/44 4.4	824,768	691,728
PIMCO LONG DURATION	PFIZER INC SR UNSECURED 06/43 4.3	253,765	212,995
PIMCO LONG DURATION	PFIZER INVESTMENT ENTER COMPANY GUAR 05/43 5.11	882,000	844,848
NISA COMPLETION	BLACKROCK FUNDING INC COMPANY GUAR 03/29 4.7	860,480	851,630
PIMCO LONG DURATION	PACIFICORP 1ST MORTGAGE 01/55 5.8	1,687,413	1,651,975
PIMCO LONG DURATION	PACIFICORP 1ST MORTGAGE 12/53 5.35	280,596	275,775
PIMCO LONG DURATION	PACIFICORP 1ST MORTGAGE 06/52 2.9	1,389,262	833,028
PIMCO LONG DURATION	PACIFICORP 1ST MORTGAGE 01/39 6	293,058	306,018
NISA COMPLETION	BON SECOURS MERCY SECURED 06/31 2.095	606,168	562,804
PIMCO LONG DURATION	PACIFIC LIFE INSURANCE C SUBORDINATED 144A 06/39 9.25	1,832,815	1,854,020
PIMCO LONG DURATION	PPL ELECTRIC UTILITIES 1ST MORTGAGE 05/53 5.25	293,931	286,167
PIMCO LONG DURATION	PECO ENERGY CO 1ST MORTGAGE 09/51 2.85	1,048,950	650,538
PIMCO LONG DURATION	PECO ENERGY CO 1ST MORTGAGE 09/49 3	694,239	456,456
NISA COMPLETION	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2	832,964	818,975

PIMCO LONG DURATION	NORTHERN STATES PWR MINN 1ST MORTGAGE 03/54 5.4	398,452	385,564
PIMCO LONG DURATION	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/53 5.1	1,290,302	1,202,630
PIMCO LONG DURATION	NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9	980,710	639,750
PIMCO LONG DURATION	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75	1,077,795	655,326
PIMCO LONG DURATION	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45	595,668	463,662
PIMCO LONG DURATION	NETFLIX INC SR UNSECURED 144A 06/30 4.875	121,000	99,555
PIMCO LONG DURATION	NESTLE HOLDINGS INC COMPANY GUAR 144A 09/48 4	197,314	159,022
PIMCO LONG DURATION	NAKILAT INC SR SECURED 144A 12/33 6.067	737,983	721,026
PIMCO LONG DURATION	MIDAMERICAN ENERGY CO 1ST MORTGAGE 02/55 5.3	199,152	188,928
PIMCO LONG DURATION	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/54 5.85	929,043	914,679
PIMCO LONG DURATION	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15	274,756	268,384
PIMCO LONG DURATION	MICROSOFT CORP SR UNSECURED 09/50 2.5	466,890	484,152
NISA COMPLETION	CARGILL INC SR UNSECURED 144A 11/31 2.125	763,764	757,671
PIMCO LONG DURATION	MICROSOFT CORP SR UNSECURED 06/47 4.5	520,244	540,240
NISA COMPLETION	CATERPILLAR FINL SERVICE SR UNSECURED 10/26 4.45	939,267	940,282
NISA COMPLETION	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4	139,930	139,451
NISA COMPLETION	CATERPILLAR FINL SERVICE SR UNSECURED 11/29 4.7	594,030	592,793
PIMCO LONG DURATION	MICROSOFT CORP SR UNSECURED 03/62 3.041	560,057	369,250
NISA COMPLETION	CENTERPOINT ENER HOUSTON GENL REF MOR 10/32 4.45	400,945	399,760
NISA COMPLETION	CENTERPOINT ENER HOUSTON GENL REF MOR 04/33 4.95	252,919	249,438
NISA COMPLETION	CENTERPOINT ENER HOUSTON GENL REF MOR 03/35 5.05	358,823	351,479
NISA COMPLETION	CHUBB INA HOLDINGS LLC COMPANY GUAR 08/29 4.65	420,317	417,508
PIMCO LONG DURATION	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729	410,525	281,473
PIMCO LONG DURATION	LOUISVILLE GAS + ELEC 1ST MORTGAGE 04/49 4.25	199,764	158,892
PIMCO LONG DURATION	ELI LILLY + CO SR UNSECURED 08/64 5.2	499,830	465,515
PIMCO LONG DURATION	ELI LILLY + CO SR UNSECURED 02/63 4.95	887,805	807,399
NISA COMPLETION	CITIBANK NA SR UNSECURED 12/26 5.488	2,416,586	2,410,530
NISA COMPLETION	CITIBANK NA SR UNSECURED 04/34 5.57	245,248	247,867
PIMCO LONG DURATION	LEGG MASON INC COMPANY GUAR 01/44 5.625	307,674	293,508
PIMCO LONG DURATION	KENVUE INC COMPANY GUAR 03/63 5.2	397,200	369,492
PIMCO LONG DURATION	KENTUCKY UTILITIES CO 1ST MORTGAGE 10/45 4.375	305,535	248,529
PIMCO LONG DURATION	EVERGY METRO GENL REF MOR 04/49 4.125	480,500	310,700
PIMCO LONG DURATION	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25	2,185,675	1,429,457
PIMCO LONG DURATION	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625	194,940	140,250
PIMCO LONG DURATION	JPMORGAN CHASE + CO SR UNSECURED 11/45 VAR	1,345,318	1,268,995
NISA COMPLETION	COMMONWEALTH EDISON CO 1ST MORTGAGE 06/34 5.3	79,714	80,195
PIMCO LONG DURATION	JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR	800,000	791,416
NISA COMPLETION	CONNECTICUT LIGHT + PWR 1ST MORTGAGE 08/34 4.95	228,977	224,294
NISA COMPLETION	CONSUMERS ENERGY CO 1ST MORTGAGE 05/29 4.6	828,074	822,306
NISA COMPLETION	CONSUMERS ENERGY CO 1ST MORTGAGE 01/30 4.7	538,785	536,242
NISA COMPLETION	CONSUMERS 23 SECURE FUND SR SECURED 09/31 5.21	574,755	580,802
PIMCO LONG DURATION	JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR	2,344,894	2,325,158
PIMCO LONG DURATION	JPMORGAN CHASE + CO SR UNSECURED 06/34 VAR	3,276,508	3,297,690
PIMCO LONG DURATION	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	200,000	194,620
PIMCO LONG DURATION	HOME DEPOT INC SR UNSECURED 04/52 3.625	587,178	435,390
PIMCO LONG DURATION	HOME DEPOT INC SR UNSECURED 12/49 3.125	1,382,024	937,216
NISA COMPLETION	DNB BANK ASA 144A 11/30 VAR	1,995,000	1,972,277
PIMCO LONG DURATION	HOME DEPOT INC SR UNSECURED 02/44 4.875	246,265	228,685
PIMCO LONG DURATION	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803	200,000	151,594
PIMCO LONG DURATION	GUARDIAN LIFE INSURANCE SUBORDINATED 144A 01/70 3.7	194,354	132,676
PIMCO LONG DURATION	GREAT WEST LIFECO FINANC COMPANY GUAR 144A 06/47 4.15	396,872	316,260
PIMCO LONG DURATION	GEORGIA POWER CO SR UNSECURED 01/50 3.7	797,392	587,288
PIMCO LONG DURATION	FRANKLIN RESOURCES INC SR UNSECURED 08/51 2.95	198,736	124,076
NISA COMPLETION	DUKE ENERGY PROGRESS NC SR SECURED 07/30 1.295	364,437	368,566
NISA COMPLETION	DUKE ENERGY FL PROJ FIN SR SECURED 09/31 2.538	1,038,557	1,025,088
PIMCO LONG DURATION	FORD FOUNDATION/THE UNSECURED 06/50 2.415	300,000	175,557
PIMCO LONG DURATION	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3	497,510	476,290
PIMCO LONG DURATION	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15	397,452	269,620
PIMCO LONG DURATION	META PLATFORMS INC SR UNSECURED 08/64 5.55	1,294,384	1,267,279
NISA COMPLETION	EMORY UNIVERSITY UNSECURED 09/30 2.143	762,395	754,836
PIMCO LONG DURATION	META PLATFORMS INC SR UNSECURED 05/63 5.75	1,196,424	1,211,700
PIMCO LONG DURATION	FMR LLC SR UNSECURED 144A 02/43 5.15	305,634	280,827
PIMCO LONG DURATION	FMR LLC SR UNSECURED 144A 12/40 6.5	277,935	271,905
NISA COMPLETION	ENTERGY ARKANSAS LLC 1ST MORTGAGE 04/26 3.5	213,563	217,120
PIMCO LONG DURATION	ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/52 3.35	191,604	200,928
NISA COMPLETION	ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/34 5.15	164,371	162,274
NISA COMPLETION	ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/34 5.45	289,785	293,889
NISA COMPLETION	ENTERGY TEX RESTORATION SR SECURED 12/36 3.697	748,824	741,560
NISA COMPLETION	EQUITABLE FINANCIAL LIFE SECURED 144A 03/28 1.8	806,697	799,863
PIMCO LONG DURATION	ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/54 5.7	898,704	889,344
PIMCO LONG DURATION	ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/52 4.75	193,528	172,280
PIMCO LONG DURATION	ENTERGY LOUISIANA LLC COLLATERAL T 04/50 4.2	794,344	630,784

PIMCO LONG DURATION	ENTERGY LOUISIANA LLC COLLATERAL T 09/48 4.2	199,622	158,836
PIMCO LONG DURATION	ENTERGY LOUISIANA LLC COLLATERAL T 04/28 3.25	699,930	665,294
PIMCO LONG DURATION	ELEVANCE HEALTH INC SR UNSECURED 02/53 5.125	597,804	533,796
PIMCO LONG DURATION	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/50 2.75	60,469	60,399
PIMCO LONG DURATION	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/47 3.6	253,713	218,223
PIMCO LONG DURATION	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 10/46 3.7	698,215	518,833
PIMCO LONG DURATION	DUKE ENERGY OHIO INC 1ST MORTGAGE 04/33 5.25	1,399,216	1,397,116
PIMCO LONG DURATION	DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/49 3.2	701,310	466,438
PIMCO LONG DURATION	DUKE ENERGY CAROLINAS 1ST REF MORT 06/45 3.75	952,506	688,716
NISA COMPLETION	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/25 3.125	349,899	350,449
PIMCO LONG DURATION	WALT DISNEY COMPANY/THE COMPANY GUAR 05/60 3.8	347,556	217,752
NISA COMPLETION	GA GLOBAL FUNDING TRUST SECURED 144A 01/32 2.9	123,841	121,462
NISA COMPLETION	GA GLOBAL FUNDING TRUST SECURED 144A 12/31 5.2	239,582	234,031
PIMCO LONG DURATION	WALT DISNEY COMPANY/THE COMPANY GUAR 09/49 2.75	1,258,075	810,758
PIMCO LONG DURATION	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4	1,612,689	1,276,509
PIMCO LONG DURATION	DEPOSITORY TRUST + CLEAR JR SUBORDINA 144A 12/99 VAR	250,000	236,185
PIMCO LONG DURATION	UBS AG STAMFORD CT SR UNSECURED 02/28 7.5	1,696,107	1,820,547
PIMCO LONG DURATION	CONSUMERS ENERGY CO 1ST MORTGAGE 05/33 4.625	1,690,667	1,639,837
PIMCO LONG DURATION	CONSUMERS ENERGY CO 1ST MORTGAGE 05/48 4.05	197,942	159,216
PIMCO LONG DURATION	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/48 4	399,028	313,668
PIMCO LONG DURATION	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/52 3.85	598,938	444,426
NISA COMPLETION	GEORGIA POWER CO SR UNSECURED 03/30 4.55	828,050	816,006
PIMCO LONG DURATION	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/50 3	199,724	128,952
NISA COMPLETION	GLOBE LIFE INC SR UNSECURED 08/30 2.15	523,051	529,972
NISA COMPLETION	GLOBE LIFE INC SR UNSECURED 09/34 5.85	486,098	487,721
PIMCO LONG DURATION	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25	198,786	161,342
PIMCO LONG DURATION	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5	1,854,363	1,809,507
PIMCO LONG DURATION	CAMERON LNG LLC SR SECURED 144A 01/39 3.701	910,500	725,427
PIMCO LONG DURATION	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65	697,025	673,666
PIMCO LONG DURATION	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/62 3.9	1,393,224	1,001,490
PIMCO LONG DURATION	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25	594,948	484,686
PIMCO LONG DURATION	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2	697,977	456,799
PIMCO LONG DURATION	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 08/51 2.85	703,286	418,411
PIMCO LONG DURATION	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 09/50 2.8	547,008	328,031
PIMCO LONG DURATION	BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/50 2.85	2,597,920	1,631,552
NISA COMPLETION	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR	770,000	776,006
PIMCO LONG DURATION	BALTIMORE GAS + ELECTRIC SR UNSECURED 09/49 3.2	554,365	330,305
PIMCO LONG DURATION	ATHENE GLOBAL FUNDING SECURED 144A 11/31 5.322	400,000	393,352
PIMCO LONG DURATION	ATHENE GLOBAL FUNDING SECURED 144A 07/31 5.526	400,000	400,920
PIMCO LONG DURATION	ASTRAZENECA FINANCE LLC COMPANY GUAR 02/34 5	298,902	296,715
PIMCO LONG DURATION	ASSURED GUARANTY US HLDG COMPANY GUAR 06/31 3.15	548,444	485,590
PIMCO LONG DURATION	APPLE INC SR UNSECURED 05/53 4.85	795,992	755,568
NISA COMPLETION	HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/29 5.2	420,936	421,911
NISA COMPLETION	HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/34 5.45	299,349	299,757
PIMCO LONG DURATION	APPLE INC SR UNSECURED 08/62 4.1	247,247	258,762
NISA COMPLETION	HONEYWELL INTERNATIONAL SR UNSECURED 02/30 4.7	679,415	676,376
PIMCO LONG DURATION	APPLE INC SR UNSECURED 08/61 2.85	699,167	419,566
PIMCO LONG DURATION	APPLE INC SR UNSECURED 08/60 2.55	2,077,593	1,227,093
PIMCO LONG DURATION	APPLE INC SR UNSECURED 05/50 2.65	98,571	62,126
PIMCO LONG DURATION	APPLE INC SR UNSECURED 09/49 2.95	1,191,240	799,728
PIMCO LONG DURATION	APPLE INC SR UNSECURED 02/47 4.25	105,399	85,640
PIMCO LONG DURATION	ELEVANCE HEALTH INC SR UNSECURED 02/55 5.7	298,359	289,221
PIMCO LONG DURATION	ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375	1,375,872	1,128,456
PIMCO LONG DURATION	AMERICAN WATER CAPITAL C SR UNSECURED 09/47 3.75	598,158	444,846
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	321,143	319,948
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 05/30 VAR	1,238,461	1,197,892
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 06/28 VAR	229,763	230,116
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 02/32 VAR	1,513,104	1,485,335
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR	2,424,760	2,592,621
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	1,595,255	1,608,328
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR	472,599	463,936
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 01/33 VAR	288,489	289,564
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	290,898	298,201
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	138,925	138,326
NISA COMPLETION	JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR	365,874	354,058
PIMCO LONG DURATION	AMEREN ILLINOIS CO 1ST MORTGAGE 03/50 3.25	99,506	68,177
PIMCO LONG DURATION	AMAZON.COM INC SR UNSECURED 05/61 3.25	1,487,700	975,915
NISA COMPLETION	KENTUCKY UTILITIES CO 1ST MORTGAGE 10/25 3.3	236,399	227,776
NISA COMPLETION	KENVUE INC COMPANY GUAR 03/28 5.05	811,448	809,232
PIMCO LONG DURATION	AMAZON.COM INC SR UNSECURED 08/47 4.05	1,687,437	1,404,727
PIMCO LONG DURATION	ALABAMA POWER CO SR UNSECURED 07/51 3.125	1,296,191	854,282
PIMCO LONG DURATION	ALABAMA POWER CO SR UNSECURED 08/44 4.15	595,224	493,140

PIMCO LONG DURATION	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2	299,517	223,671
NISA COMPLETION	LSEG US FIN CORP COMPANY GUAR 144A 03/27 4.875	768,242	776,659
NISA COMPLETION	LSEG US FIN CORP COMPANY GUAR 144A 03/34 5.297	55,000	54,764
LEGAL & GENERAL	ELEVANCE HEALTH INC SR UNSECURED 01/44 5.1	163,861	136,317
LEGAL & GENERAL	ELEVANCE HEALTH INC SR UNSECURED 01/43 4.65	163,721	112,698
LEGAL & GENERAL	WALMART INC SR UNSECURED 09/41 2.5	1,696,275	1,213,667
NISA COMPLETION	ELI LILLY + CO SR UNSECURED 02/34 4.7	215,261	203,555
NISA COMPLETION	ELI LILLY + CO SR UNSECURED 08/34 4.6	213,715	201,617
LEGAL & GENERAL	VISA INC SR UNSECURED 04/40 2.7	114,154	83,734
LEGAL & GENERAL	VISA INC SR UNSECURED 12/45 4.3	1,976,263	1,596,272
NISA COMPLETION	MARS INC SR UNSECURED 144A 04/33 4.75	219,833	212,164
LEGAL & GENERAL	UNIV SOUTHERN CALIFORNIA UNSECURED 10/39 3.028	1,223,146	992,441
NISA COMPLETION	MASTERCARD INC SR UNSECURED 01/32 4.35	804,034	777,976
NISA COMPLETION	MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/29 4.8	534,224	527,285
NISA COMPLETION	MERCEDES BENZ FIN NA COMPANY GUAR 144A 11/29 5.1	924,316	922,068
NISA COMPLETION	MERCK + CO INC SR UNSECURED 06/30 1.45	229,693	239,018
LEGAL & GENERAL	UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/11 5.25	774,109	593,723
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	496,985	485,830
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 07/44 5.5	1,927,125	1,886,592
NISA COMPLETION	MORGAN STANLEY BANK NA SR UNSECURED 01/28 VAR	1,436,698	1,447,081
NISA COMPLETION	MORGAN STANLEY BANK NA SR UNSECURED 05/28 VAR	2,835,156	2,869,394
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5	1,177,274	1,102,380
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 04/63 5.2	554,503	508,223
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05	434,329	391,718
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05	553,392	571,810
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875	332,049	330,878
NISA COMPLETION	MUTUAL OF OMAHA GLOBAL SECURED 144A 12/28 5.45	109,195	106,114
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95	188,138	163,727
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75	791,708	706,860
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25	238,265	151,835
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	1,604,696	1,335,478
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9	295,498	189,085
NISA COMPLETION	NATIONAL SECS CLEARING SR UNSECURED 144A 06/29 4.9	1,558,042	1,537,920
NISA COMPLETION	NEVADA POWER CO GENL REF MOR 05/30 2.4	660,733	655,220
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75	398,044	289,911
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	285,489	228,661
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75	34,129	26,024
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 04/47 4.25	2,063,585	1,414,567
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75	134,489	127,755
LEGAL & GENERAL	UNITEDHEALTH GROUP INC SR UNSECURED 02/41 5.95	91,966	87,111
NISA COMPLETION	NOVARTIS CAPITAL CORP COMPANY GUAR 09/34 4.2	446,769	418,671
LEGAL & GENERAL	US BANCORP SR UNSECURED 01/35 VAR	200,335	201,688
LEGAL & GENERAL	UNION ELECTRIC CO 1ST MORTGAGE 03/55 5.125	324,613	297,619
NISA COMPLETION	OGLETHORPE POWER CORP 1ST MORTGAGE 144A 01/31 6.191	572,744	573,049
NISA COMPLETION	OHIOHEALTH CORP SECURED 11/31 2.297	596,154	546,441
LEGAL & GENERAL	UNION ELECTRIC CO SR SECURED 09/42 3.9	2,117,700	1,698,459
LEGAL & GENERAL	TRAVELERS COS INC SR UNSECURED 05/53 5.45	1,316,203	1,250,177
NISA COMPLETION	ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7	848,174	852,004
NISA COMPLETION	ONCOR ELECTRIC DELIVERY SR SECURED 144A 11/29 4.65	623,806	618,631
LEGAL & GENERAL	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/64 5.425	1,031,158	950,636
LEGAL & GENERAL	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/54 5.275	424,031	392,930
LEGAL & GENERAL	TOTALENERGIES CAPITAL SA COMPANY GUAR 04/64 5.638	1,976,701	1,892,563
LEGAL & GENERAL	TOTALENERGIES CAPITAL SA COMPANY GUAR 04/54 5.488	731,110	699,639
LEGAL & GENERAL	TOTALENERGIES CAP INTL COMPANY GUAR 06/41 2.986	907,703	652,670
LEGAL & GENERAL	TOTALENERGIES CAP INTL COMPANY GUAR 05/50 3.127	2,363,965	1,536,233
NISA COMPLETION	PG+E WILDFIRE RECOVERY SR SECURED 06/32 3.594	601,713	582,500
NISA COMPLETION	PG+E WILDFIRE RECOVERY SR SECURED 06/38 4.263	807,960	820,951
LEGAL & GENERAL	TARGET CORP SR UNSECURED 01/52 2.95	394,807	270,874
LEGAL & GENERAL	SUTTER HEALTH UNSECURED 08/50 3.361	500,000	351,405
LEGAL & GENERAL	SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/53 5.75	840,910	839,423
LEGAL & GENERAL	DOMINION ENERGY SOUTH 1ST MORTGAGE 06/65 5.1	289,517	236,937
NISA COMPLETION	PACIFICORP 1ST MORTGAGE 09/30 2.7	481,731	488,509
LEGAL & GENERAL	SHELL FINANCE US INC COMPANY GUAR 09/46 3.75	250,179	233,033
LEGAL & GENERAL	SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	101,701	94,326
NISA COMPLETION	PFIZER INVESTMENT ENTER COMPANY GUAR 05/33 4.75	652,902	651,026
NISA COMPLETION	PG+E ENERGY RECOVERY FND SR SECURED 07/33 1.46	125,922	127,860
NISA COMPLETION	PHARMACIA LLC COMPANY GUAR 12/28 6.6	295,081	292,278
LEGAL & GENERAL	SHELL FINANCE US INC COMPANY GUAR 05/46 4	75,419	70,412
LEGAL & GENERAL	SHELL INTERNATIONAL FIN COMPANY GUAR 08/42 3.625	147,327	124,602
LEGAL & GENERAL	SHELL INTERNATIONAL FIN COMPANY GUAR 03/40 5.5	329,914	264,369
LEGAL & GENERAL	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375	856,686	778,192
LEGAL & GENERAL	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32	179,761	121,570

LEGAL & GENERAL	SAN DIEGO G + E 1ST MORTGAGE 06/49 4.1	389,343	270,207
LEGAL & GENERAL	SAN DIEGO G + E 1ST MORTGAGE 05/48 4.15	149,482	91,208
NISA COMPLETION	PRINCIPAL LFE GLB FND II SR SECURED 144A 01/29 5.1	227,923	225,495
NISA COMPLETION	PROLOGIS LP SR UNSECURED 01/35 5	187,826	185,138
LEGAL & GENERAL	SALESFORCE INC SR UNSECURED 07/61 3.05	578,132	357,431
NISA COMPLETION	PUBLIC SERVICE COLORADO 1ST MORTGAGE 01/31 1.9	824,098	832,871
LEGAL & GENERAL	SALESFORCE INC SR UNSECURED 07/51 2.9	899,529	584,401
LEGAL & GENERAL	SALESFORCE INC SR UNSECURED 07/41 2.7	1,726,870	1,285,585
LEGAL & GENERAL	ROCHE HOLDINGS INC COMPANY GUAR 144A 12/51 2.607	770,477	459,031
LEGAL & GENERAL	RIO TINTO FIN USA PLC COMPANY GUAR 03/53 5.125	120,134	115,606
LEGAL & GENERAL	PUBLIC STORAGE OP CO COMPANY GUAR 08/53 5.35	358,609	346,951
LEGAL & GENERAL	PUBLIC SERVICE COLORADO 1ST MORTGAGE 03/43 3.95	401,244	307,049
LEGAL & GENERAL	PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/42 3.6	603,587	481,433
LEGAL & GENERAL	PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/37 6.25	394,105	309,648
LEGAL & GENERAL	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/49 3.935	403,836	275,137
LEGAL & GENERAL	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/47 3.905	304,627	201,967
LEGAL & GENERAL	PROLOGIS LP SR UNSECURED 03/54 5.25	1,380,286	1,329,311
LEGAL & GENERAL	PROLOGIS LP SR UNSECURED 06/53 5.25	520,812	499,492
LEGAL & GENERAL	PRES + FELLOWS OF HARVAR UNSECURED 07/56 3.3	615,717	459,379
LEGAL & GENERAL	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15	2,449,254	1,978,342
NISA COMPLETION	RGA GLOBAL FUNDING SECURED 144A 12/31 5.05	523,745	516,317
NISA COMPLETION	ROCHE HOLDINGS INC COMPANY GUAR 144A 12/31 2.076	460,287	452,023
LEGAL & GENERAL	POTOMAC ELECTRIC POWER 1ST MORTGAGE 11/37 6.5	221,650	180,744
LEGAL & GENERAL	PFIZER INC SR UNSECURED 05/40 2.55	425,989	317,869
LEGAL & GENERAL	PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34	655,303	610,430
LEGAL & GENERAL	PFIZER INVESTMENT ENTER COMPANY GUAR 05/43 5.11	3,893,323	3,731,412
LEGAL & GENERAL	PEPSICO INC SR UNSECURED 07/54 5.25	1,435,531	1,387,473
NISA COMPLETION	ROYAL BANK OF CANADA SR UNSECURED 11/26 1.4	814,351	819,609
NISA COMPLETION	ROYAL BANK OF CANADA SR UNSECURED 08/30 VAR	577,367	575,557
NISA COMPLETION	ROYAL BANK OF CANADA SR UNSECURED 10/30 VAR	890,000	871,675
LEGAL & GENERAL	PEPSICO INC SR UNSECURED 10/41 2.625	112,415	79,786
LEGAL & GENERAL	PACIFICORP 1ST MORTGAGE 01/55 5.8	763,422	748,248
LEGAL & GENERAL	PACIFICORP 1ST MORTGAGE 05/54 5.5	765,870	754,109
LEGAL & GENERAL	PACIFICORP 1ST MORTGAGE 03/51 3.3	466,127	305,101
LEGAL & GENERAL	PACIFICORP 1ST MORTGAGE 01/49 4.125	870,369	578,001
NISA COMPLETION	SALESFORCE INC SR UNSECURED 07/31 1.95	236,765	255,980
NISA COMPLETION	SAN DIEGO G + E SR SECURED 10/30 1.7	117,892	109,013
LEGAL & GENERAL	PACIFICORP 1ST MORTGAGE 01/39 6	2,456,324	1,958,515
LEGAL & GENERAL	PECO ENERGY CO 1ST MORTGAGE 08/52 4.375	512,873	425,442
LEGAL & GENERAL	PECO ENERGY CO 1ST REF MORT 10/36 5.95	51,182	41,876
LEGAL & GENERAL	ONCOR ELECTRIC DELIVERY SR SECURED 10/52 5.35	2,032,238	1,182,763
LEGAL & GENERAL	ONCOR ELECTRIC DELIVERY SR SECURED 04/45 3.75	620,844	499,239
LEGAL & GENERAL	ONCOR ELECTRIC DELIVERY SR SECURED 12/41 4.55	492,531	412,275
LEGAL & GENERAL	ONCOR ELECTRIC DELIVERY SR SECURED 06/42 5.3	1,201,668	971,233
LEGAL & GENERAL	NVIDIA CORP SR UNSECURED 04/40 3.5	686,137	566,481
LEGAL & GENERAL	NOVARTIS CAPITAL CORP COMPANY GUAR 05/44 4.4	1,210,751	995,804
LEGAL & GENERAL	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/53 5.1	665,002	619,817
LEGAL & GENERAL	NORTHERN STATES PWR MINN 1ST MORTGAGE 06/52 4.5	508,263	432,018
LEGAL & GENERAL	NORTHERN STATES PWR MINN 1ST MORTGAGE 04/52 3.2	363,646	244,667
LEGAL & GENERAL	NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9	608,040	396,645
LEGAL & GENERAL	NORTHERN STATES PWR MINN 1ST MORTGAGE 08/42 3.4	1,219,962	1,002,632
NISA COMPLETION	SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/33 5.2	509,006	507,404
LEGAL & GENERAL	NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39 5.35	780,250	643,203
LEGAL & GENERAL	NEVADA POWER CO GENL REF MOR 05/53 5.9	477,226	481,474
NISA COMPLETION	STATE STREET CORP SR UNSECURED 02/29 VAR	1,155,101	1,141,752
LEGAL & GENERAL	MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/36 5.8	151,308	124,991
LEGAL & GENERAL	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/47 3.95	733,332	567,801
LEGAL & GENERAL	MICROSOFT CORP SR UNSECURED 03/52 2.921	1,029,111	710,838
LEGAL & GENERAL	MICROSOFT CORP SR UNSECURED 06/50 2.525	1,792,335	1,273,263
NISA COMPLETION	SWPCO STORM RECOVERY FU SR SECURED 09/41 4.88	494,756	483,709
LEGAL & GENERAL	MERCK + CO INC SR UNSECURED 05/63 5.15	696,941	639,569
LEGAL & GENERAL	MERCK + CO INC SR UNSECURED 05/44 4.9	1,640,150	1,523,610
LEGAL & GENERAL	MERCK + CO INC SR UNSECURED 12/51 2.75	359,889	324,237
LEGAL & GENERAL	MERCK + CO INC SR UNSECURED 06/40 2.35	209,465	159,081
LEGAL & GENERAL	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6	262,469	211,262
LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 08/64 5.2	688,966	637,756
NISA COMPLETION	TTX CO SR UNSECURED 144A 11/34 5.05	359,770	355,187
NISA COMPLETION	TARGET CORP SR UNSECURED 09/34 4.5	197,616	194,867
LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 08/54 5.05	592,085	551,154
LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 02/64 5.1	1,965,304	1,800,147
LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 02/54 5	800,420	739,803
NISA COMPLETION	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/34 4.724	200,000	192,244

LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 02/63 4.95	1,231,683	1,116,902
NISA COMPLETION	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/30 5.55	200,062	200,975
NISA COMPLETION	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35	334,869	332,655
LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 02/53 4.875	1,274,479	1,159,689
LEGAL & GENERAL	ELI LILLY + CO SR UNSECURED 03/59 4.15	154,138	137,323
LEGAL & GENERAL	KENVUE INC COMPANY GUAR 03/43 5.1	232,349	225,377
LEGAL & GENERAL	KENTUCKY UTILITIES CO 1ST MORTGAGE 11/40 5.125	508,376	411,867
LEGAL & GENERAL	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002	1,668,225	1,078,369
LEGAL & GENERAL	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81	1,265,621	891,324
LEGAL & GENERAL	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266	640,000	443,782
LEGAL & GENERAL	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15	389,485	297,731
NISA COMPLETION	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR	1,562,710	1,556,549
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4	311,523	262,483
NISA COMPLETION	UNION ELECTRIC CO 1ST MORTGAGE 03/32 2.15	436,622	433,695
NISA COMPLETION	UNION ELECTRIC CO 1ST MORTGAGE 04/34 5.2	652,937	650,919
LEGAL & GENERAL	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7	123,650	118,580
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 10/35 VAR	1,381,940	1,339,293
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR	1,926,630	1,884,559
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR	696,747	499,167
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR	409,816	403,843
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 11/41 VAR	259,747	249,972
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR	132,595	76,115
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 04/41 VAR	1,391,392	1,037,848
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 07/48 VAR	4,945	3,944
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 07/38 VAR	78,302	72,521
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR	147,665	120,056
LEGAL & GENERAL	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	702,936	597,000
LEGAL & GENERAL	HONEYWELL INTERNATIONAL SR UNSECURED 03/64 5.35	638,426	599,987
LEGAL & GENERAL	HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25	757,943	711,725
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 06/64 5.4	336,535	325,904
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 06/54 5.3	624,594	589,133
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 04/52 3.625	1,763,772	1,459,282
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 03/51 2.375	150,746	138,623
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 04/50 3.35	609,367	505,434
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 04/40 3.3	579,094	451,872
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 12/49 3.125	902,943	778,559
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 12/48 4.5	137,137	93,962
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 06/47 3.9	1,496,455	1,185,230
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 04/46 4.25	128,460	124,773
LEGAL & GENERAL	HOME DEPOT INC SR UNSECURED 02/44 4.875	1,068,944	864,429
LEGAL & GENERAL	GEORGIA POWER CO SR UNSECURED 01/50 3.7	114,705	80,752
LEGAL & GENERAL	GEORGIA POWER CO SR UNSECURED 03/42 4.3	708,513	595,224
LEGAL & GENERAL	GENERAL DYNAMICS CORP COMPANY GUAR 06/41 2.85	419,824	292,326
LEGAL & GENERAL	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25	120,539	115,570
LEGAL & GENERAL	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25	174,782	148,368
LEGAL & GENERAL	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/38 6.4	2,789,313	2,255,519
LEGAL & GENERAL	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/42 4.05	755,912	605,544
LEGAL & GENERAL	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95	771,869	627,852
LEGAL & GENERAL	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/35 4.95	64,947	48,641
LEGAL & GENERAL	META PLATFORMS INC SR UNSECURED 08/64 5.55	1,846,986	1,808,310
LEGAL & GENERAL	META PLATFORMS INC SR UNSECURED 08/54 5.4	936,249	910,268
LEGAL & GENERAL	META PLATFORMS INC SR UNSECURED 05/63 5.75	279,166	282,730
LEGAL & GENERAL	META PLATFORMS INC SR UNSECURED 05/53 5.6	4,616,962	4,658,835
LEGAL & GENERAL	META PLATFORMS INC SR UNSECURED 08/52 4.45	1,127,026	990,278
LEGAL & GENERAL	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452	1,181,916	844,693
LEGAL & GENERAL	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327	211,390	148,030
NISA COMPLETION	UNITEDHEALTH GROUP INC SR UNSECURED 01/32 4.95	1,089,245	1,067,818
LEGAL & GENERAL	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227	1,500,225	1,236,302
LEGAL & GENERAL	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095	451,200	306,447
LEGAL & GENERAL	ENTERGY TEXAS INC 1ST MORTGAGE 09/52 5	447,417	402,341
LEGAL & GENERAL	ENTERGY TEXAS INC 1ST MORTGAGE 09/49 3.55	757,188	474,653
LEGAL & GENERAL	ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/54 5.7	823,812	815,232
LEGAL & GENERAL	ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/52 4.75	293,398	254,113
LEGAL & GENERAL	ENTERGY LOUISIANA LLC 1ST MORTGAGE 06/41 3.1	1,545,110	1,115,386
LEGAL & GENERAL	ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/51 2.9	298,897	190,569
LEGAL & GENERAL	DUKE ENERGY OHIO INC 1ST MORTGAGE 04/53 5.65	356,119	337,648
NISA COMPLETION	VIRGINIA POWER FUEL SEC SR SECURED 05/29 5.088	255,493	256,480
NISA COMPLETION	VIRGINIA POWER FUEL SEC SR SECURED 05/33 4.877	199,993	199,860
LEGAL & GENERAL	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3	547,396	353,395
LEGAL & GENERAL	DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4	383,092	360,137
LEGAL & GENERAL	DUKE ENERGY CAROLINAS 1ST REF MORT 06/45 3.75	220,613	168,353
LEGAL & GENERAL	DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/41 4.25	1,114,761	911,084

LEGAL & GENERAL	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 07/43 4.9	582,773	472,217
LEGAL & GENERAL	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 08/38 6.35	759,132	611,610
LEGAL & GENERAL	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/44 4.125	131,433	123,332
LEGAL & GENERAL	WALT DISNEY COMPANY/THE COMPANY GUAR 01/51 3.6	331,216	235,187
LEGAL & GENERAL	WALT DISNEY COMPANY/THE COMPANY GUAR 05/40 3.5	1,481,934	1,303,088
LEGAL & GENERAL	WALT DISNEY COMPANY/THE COMPANY GUAR 09/49 2.75	1,350,011	870,006
LEGAL & GENERAL	WALT DISNEY COMPANY/THE COMPANY GUAR 10/45 4.95	417,828	324,506
LEGAL & GENERAL	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4	161,269	127,651
LEGAL & GENERAL	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65	487,788	390,303
LEGAL & GENERAL	CONSUMERS ENERGY CO 1ST MORTGAGE 09/52 4.2	299,787	241,944
LEGAL & GENERAL	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5	490,446	288,583
LEGAL & GENERAL	CONSUMERS ENERGY CO 1ST MORTGAGE 08/51 3.5	403,404	294,771
LEGAL & GENERAL	CONSUMERS ENERGY CO 1ST MORTGAGE 05/48 4.05	316,707	254,746
LEGAL & GENERAL	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/50 3	1,014,603	654,431
LEGAL & GENERAL	COMMONWEALTH EDISON CO 1ST MORTGAGE 06/46 3.65	58,816	41,073
LEGAL & GENERAL	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/45 3.7	1,165,835	934,651
LEGAL & GENERAL	COMMONWEALTH EDISON CO 1ST MORTGAGE 10/42 3.8	530,677	382,107
LEGAL & GENERAL	COCA COLA CO/THE SR UNSECURED 01/55 5.2	1,703,333	1,618,983
LEGAL & GENERAL	COCA COLA CO/THE SR UNSECURED 05/64 5.4	679,786	649,553
LEGAL & GENERAL	COCA COLA CO/THE SR UNSECURED 05/54 5.3	76,456	72,341
LEGAL & GENERAL	CISCO SYSTEMS INC SR UNSECURED 02/54 5.3	1,166,471	1,137,252
LEGAL & GENERAL	CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/52 3.6	463,876	335,679
LEGAL & GENERAL	CATERPILLAR INC SR UNSECURED 05/64 4.75	882,061	679,526
LEGAL & GENERAL	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1	451,647	365,412
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 05/37 6.15	1,292,606	1,084,568
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 03/55 5.5	731,105	722,013
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 04/54 5.2	117,236	112,930
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875	812,355	503,942
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 06/48 4.05	207,833	167,181
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 04/45 4.15	1,099,887	863,457
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	799,200	692,850
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 09/42 4.375	204,032	138,474
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05	183,148	137,125
LEGAL & GENERAL	BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	158,988	138,609
LEGAL & GENERAL	BLACKROCK FUNDING INC COMPANY GUAR 01/55 5.35	883,528	844,830
LEGAL & GENERAL	BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25	928,820	887,980
LEGAL & GENERAL	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/52 3.85	111,339	105,984
LEGAL & GENERAL	BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/50 2.85	309,402	294,934
LEGAL & GENERAL	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2	497,465	413,715
LEGAL & GENERAL	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/43 4.3	36,700	30,285
LEGAL & GENERAL	BAYLOR SCOTT + WHITE HOL UNSECURED 11/50 2.839	661,455	482,881
LEGAL & GENERAL	APPLE INC SR UNSECURED 02/41 2.375	1,159,831	815,090
LEGAL & GENERAL	APPLE INC SR UNSECURED 09/47 3.75	170,710	110,193
LEGAL & GENERAL	APPLE INC SR UNSECURED 08/46 3.85	637,276	511,969
LEGAL & GENERAL	APPLE INC SR UNSECURED 02/46 4.65	1,759,936	1,485,721
LEGAL & GENERAL	APPLE INC SR UNSECURED 05/45 4.375	513,418	441,370
LEGAL & GENERAL	APPLE INC SR UNSECURED 02/45 3.45	1,536,876	1,298,438
LEGAL & GENERAL	APPLE INC SR UNSECURED 05/43 3.85	1,793,347	1,511,721
LEGAL & GENERAL	APOLLO GLOBAL MANAGEMENT COMPANY GUAR 05/54 5.8	1,485,508	1,486,260
LEGAL & GENERAL	ELEVANCE HEALTH INC SR UNSECURED 02/55 5.7	969,667	939,968
LEGAL & GENERAL	ELEVANCE HEALTH INC SR UNSECURED 03/51 3.6	872,904	592,770
LEGAL & GENERAL	ELEVANCE HEALTH INC SR UNSECURED 09/49 3.7	204,732	185,128
LEGAL & GENERAL	AMERICAN WATER CAPITAL C SR UNSECURED 05/50 3.45	214,557	148,384
LEGAL & GENERAL	AMERICAN WATER CAPITAL C SR UNSECURED 06/49 4.15	450,119	327,348
LEGAL & GENERAL	AMERICAN WATER CAPITAL C SR UNSECURED 09/47 3.75	120,820	85,262
LEGAL & GENERAL	AMEREN ILLINOIS CO 1ST MORTGAGE 12/52 5.9	413,718	425,433
LEGAL & GENERAL	AMEREN ILLINOIS CO 1ST MORTGAGE 12/47 3.7	65,420	45,198
LEGAL & GENERAL	AMAZON.COM INC SR UNSECURED 04/52 3.95	1,443,939	1,143,369
LEGAL & GENERAL	AMAZON.COM INC SR UNSECURED 05/51 3.1	1,215,394	859,401
LEGAL & GENERAL	AMAZON.COM INC SR UNSECURED 05/41 2.875	617,663	455,111
LEGAL & GENERAL	AMAZON.COM INC SR UNSECURED 06/50 2.5	1,613,953	1,052,999
LEGAL & GENERAL	AMAZON.COM INC SR UNSECURED 08/37 3.875	846,758	750,695
LEGAL & GENERAL	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	914,742	787,815
NISA LONG CORPORATE	YALE UNIVERSITY UNSECURED 04/50 2.402	254,510	232,354
NISA LONG CORPORATE	ABBOTT LABORATORIES SR UNSECURED 11/37 6.15	190,674	185,268
NISA LONG CORPORATE	ABBOTT LABORATORIES SR UNSECURED 04/43 4.75	77,839	70,793
NISA LONG CORPORATE	WYETH LLC COMPANY GUAR 04/37 5.95	308,858	260,988
NISA LONG CORPORATE	EVERGY KANSAS CENTRAL 1ST MORTGAGE 09/49 3.25	142,603	96,158
NISA LONG CORPORATE	EVERGY KANSAS CENTRAL 1ST MORTGAGE 04/43 4.1	324,096	262,204
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 08/54 4.85	145,566	124,364
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 01/44 5.1	93,337	86,334
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 01/43 4.65	76,284	65,018

NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375	73,453	74,143
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 01/36 5.85	72,492	70,801
NISA LONG CORPORATE	CHUBB INA HOLDINGS LLC COMPANY GUAR 05/36 6.7	130,375	122,015
NISA LONG CORPORATE	ACCENTURE CAPITAL INC COMPANY GUAR 10/34 4.5	359,626	342,115
NISA LONG CORPORATE	ADVANCED MICRO DEVICES SR UNSECURED 06/52 4.393	110,000	91,920
NISA LONG CORPORATE	WASHINGTON UNIVERSITY SR UNSECURED 12/99 4.349	90,912	81,134
NISA LONG CORPORATE	WALMART INC SR UNSECURED 04/53 4.5	86,342	82,659
NISA LONG CORPORATE	WALMART INC SR UNSECURED 04/44 4.3	90,137	87,578
NISA LONG CORPORATE	WALMART INC SR UNSECURED 04/40 5.625	380,037	364,931
NISA LONG CORPORATE	VISA INC SR UNSECURED 04/40 2.7	421,573	353,138
NISA LONG CORPORATE	AIR PRODUCTS + CHEMICALS SR UNSECURED 05/40 2.7	71,089	67,761
NISA LONG CORPORATE	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/34 4.85	543,507	532,105
NISA LONG CORPORATE	VISA INC SR UNSECURED 09/47 3.65	196,439	187,611
NISA LONG CORPORATE	ALABAMA POWER CO SR UNSECURED 12/42 3.85	112,793	115,171
NISA LONG CORPORATE	ALABAMA POWER CO SR UNSECURED 03/45 3.75	525,904	491,534
NISA LONG CORPORATE	ALABAMA POWER CO SR UNSECURED 10/49 3.45	152,474	127,042
NISA LONG CORPORATE	ALIBABA GROUP HOLDING SR UNSECURED 12/37 4	504,553	389,184
NISA LONG CORPORATE	ALIBABA GROUP HOLDING SR UNSECURED 12/57 4.4	603,092	407,669
NISA LONG CORPORATE	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15	97,448	103,013
NISA LONG CORPORATE	ALIBABA GROUP HOLDING SR UNSECURED 144A 05/35 5.25	269,052	264,414
NISA LONG CORPORATE	ALLINA HEALTH SYSTEM SECURED 11/51 2.902	75,000	46,755
NISA LONG CORPORATE	VISA INC SR UNSECURED 12/45 4.3	760,616	665,898
NISA LONG CORPORATE	UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/51 2.945	70,825	68,597
NISA LONG CORPORATE	UNIVERSITY OF CHICAGO UNSECURED 04/50 2.547	575,001	368,127
NISA LONG CORPORATE	ALPHABET INC SR UNSECURED 08/50 2.05	360,151	329,690
NISA LONG CORPORATE	UNIVERSITY OF CHICAGO UNSECURED 04/45 2.761	67,469	68,318
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	1,036,005	961,943
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625	392,105	373,723
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5	836,389	784,745
NISA LONG CORPORATE	AMAZON.COM INC SR UNSECURED 08/47 4.05	208,399	202,446
NISA LONG CORPORATE	AMAZON.COM INC SR UNSECURED 08/57 4.25	112,812	73,700
NISA LONG CORPORATE	AMAZON.COM INC SR UNSECURED 06/50 2.5	811,734	665,209
NISA LONG CORPORATE	AMAZON.COM INC SR UNSECURED 05/51 3.1	743,342	701,002
NISA LONG CORPORATE	AMEREN ILLINOIS CO SR SECURED 12/43 4.8	135,179	92,570
NISA LONG CORPORATE	AMEREN ILLINOIS CO SR SECURED 03/46 4.15	562,243	442,295
NISA LONG CORPORATE	AMEREN ILLINOIS CO 1ST MORTGAGE 12/47 3.7	227,158	195,858
NISA LONG CORPORATE	AMEREN ILLINOIS CO 1ST MORTGAGE 06/51 2.9	115,397	109,975
NISA LONG CORPORATE	AMEREN ILLINOIS CO 1ST MORTGAGE 07/54 5.55	484,079	477,686
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375	331,826	314,180
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 04/63 5.2	172,764	157,414
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05	539,861	504,280
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875	142,331	134,356
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95	134,637	129,258
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25	699,473	640,346
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	835,507	759,418
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125	48,199	44,626
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9	167,055	154,988
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75	260,317	208,595
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875	242,336	226,538
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7	249,581	228,936
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5	746,439	565,479
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45	155,581	140,022
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75	349,390	304,851
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 04/47 4.25	143,817	133,756
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 01/47 4.2	149,094	145,368
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 10/42 3.95	112,409	96,328
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625	70,541	52,828
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 02/41 5.95	122,227	117,857
NISA LONG CORPORATE	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	103,202	84,988
NISA LONG CORPORATE	UNITED PARCEL SERVICE SR UNSECURED 05/64 5.6	283,367	276,345
NISA LONG CORPORATE	UNITED PARCEL SERVICE SR UNSECURED 05/54 5.5	140,674	137,403
NISA LONG CORPORATE	UNITED PARCEL SERVICE SR UNSECURED 03/49 4.25	164,783	154,894
NISA LONG CORPORATE	UNION ELECTRIC CO 1ST MORTGAGE 01/54 5.25	148,487	139,728
NISA LONG CORPORATE	UNION ELECTRIC CO 1ST MORTGAGE 10/49 3.25	162,504	158,495
NISA LONG CORPORATE	UNION ELECTRIC CO 1ST MORTGAGE 04/48 4	210,485	197,928
NISA LONG CORPORATE	UNION ELECTRIC CO SR SECURED 09/42 3.9	634,010	524,760
NISA LONG CORPORATE	UNILEVER CAPITAL CORP COMPANY GUAR 08/34 4.625	213,889	202,169
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55	430,777	406,202
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 09/49 3.7	439,968	302,613
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 03/51 3.6	249,967	222,637
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55	311,385	306,276
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 06/54 5.65	232,985	225,179

NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 02/55 5.7	85,519	81,946
NISA LONG CORPORATE	TRAVELERS COS INC SR UNSECURED 06/51 3.05	128,845	123,211
NISA LONG CORPORATE	TRAVELERS COS INC SR UNSECURED 04/50 2.55	206,731	191,545
NISA LONG CORPORATE	TRAVELERS COS INC SR UNSECURED 05/46 3.75	66,843	65,042
NISA LONG CORPORATE	TRAVELERS COS INC SR UNSECURED 08/45 4.3	288,515	245,971
NISA LONG CORPORATE	TOTALENERGIES CAPITAL SA COMPANY GUAR 09/64 5.425	899,781	825,431
NISA LONG CORPORATE	TOTALENERGIES CAPITAL SA COMPANY GUAR 04/64 5.638	569,088	544,829
NISA LONG CORPORATE	APPLE INC SR UNSECURED 05/43 3.85	67,373	66,267
NISA LONG CORPORATE	APPLE INC SR UNSECURED 02/45 3.45	228,160	222,152
NISA LONG CORPORATE	APPLE INC SR UNSECURED 05/45 4.375	412,046	401,647
NISA LONG CORPORATE	APPLE INC SR UNSECURED 08/46 3.85	357,510	334,594
NISA LONG CORPORATE	APPLE INC SR UNSECURED 09/47 3.75	358,433	318,771
NISA LONG CORPORATE	APPLE INC SR UNSECURED 09/49 2.95	152,145	149,949
NISA LONG CORPORATE	APPLE INC SR UNSECURED 05/50 2.65	1,982,934	1,335,709
NISA LONG CORPORATE	APPLE INC SR UNSECURED 02/41 2.375	732,945	749,746
NISA LONG CORPORATE	APPLIED MATERIALS INC SR UNSECURED 06/41 5.85	438,252	347,425
NISA LONG CORPORATE	TOTALENERGIES CAPITAL SA COMPANY GUAR 04/54 5.488	915,609	886,529
NISA LONG CORPORATE	TOTALENERGIES CAP INTL COMPANY GUAR 06/41 2.986	184,834	132,686
NISA LONG CORPORATE	TOTALENERGIES CAP INTL COMPANY GUAR 05/50 3.127	256,856	183,431
NISA LONG CORPORATE	THOMAS JEFFERSON UNIV SECURED 11/57 3.847	210,053	156,827
NISA LONG CORPORATE	ARCHER DANIELS MIDLAND C SR UNSECURED 03/42 4.535	74,696	65,413
NISA LONG CORPORATE	TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05	332,976	306,374
NISA LONG CORPORATE	TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15	169,323	159,140
NISA LONG CORPORATE	TEXAS INSTRUMENTS INC SR UNSECURED 03/53 5	231,736	224,457
NISA LONG CORPORATE	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15	261,291	239,673
NISA LONG CORPORATE	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3	149,107	152,587
NISA LONG CORPORATE	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27	82,102	79,234
NISA LONG CORPORATE	TARGET CORP SR UNSECURED 04/46 3.625	102,472	63,844
NISA LONG CORPORATE	EQUINOR ASA COMPANY GUAR 05/43 3.95	245,188	245,763
NISA LONG CORPORATE	ASCENSION HEALTH SR UNSECURED 11/46 3.945	425,422	402,748
NISA LONG CORPORATE	ASTRAZENECA PLC SR UNSECURED 09/42 4	313,446	263,867
NISA LONG CORPORATE	ASTRAZENECA PLC SR UNSECURED 08/48 4.375	187,084	178,791
NISA LONG CORPORATE	ASTRAZENECA FINANCE LLC COMPANY GUAR 02/34 5	606,486	603,321
NISA LONG CORPORATE	EQUINOR ASA COMPANY GUAR 08/40 5.1	172,277	168,516
NISA LONG CORPORATE	STANFORD UNIVERSITY UNSECURED 05/48 3.647	159,968	154,398
NISA LONG CORPORATE	STANFORD HEALTH CARE UNSECURED 08/51 3.027	91,526	88,866
NISA LONG CORPORATE	STANFORD HEALTH CARE UNSECURED 11/48 3.795	75,514	72,999
NISA LONG CORPORATE	SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/53 5.75	97,485	99,340
NISA LONG CORPORATE	SOUTHERN CALIF GAS CO 1ST MORTGAGE 02/50 3.95	590,642	421,567
NISA LONG CORPORATE	SOUTHERN CALIF GAS CO 1ST MORTGAGE 01/49 4.3	237,012	243,408
NISA LONG CORPORATE	SOUTHERN CALIF GAS CO SR SECURED 06/48 4.125	75,895	74,698
NISA LONG CORPORATE	BALTIMORE GAS + ELECTRIC SR UNSECURED 09/49 3.2	90,433	72,667
NISA LONG CORPORATE	DOMINION ENERGY SOUTH 1ST MORTGAGE 06/43 4.6	467,120	361,307
NISA LONG CORPORATE	DOMINION ENERGY SOUTH 1ST MORTGAGE 02/41 5.45	99,319	82,967
NISA LONG CORPORATE	SIERRA PACIFIC POWER CO GENL REF MOR 03/54 5.9	316,546	314,969
NISA LONG CORPORATE	SHELL FINANCE US INC COMPANY GUAR 09/46 3.75	597,201	556,273
NISA LONG CORPORATE	SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	205,581	190,674
NISA LONG CORPORATE	SHELL FINANCE US INC COMPANY GUAR 05/46 4	339,386	316,856
NISA LONG CORPORATE	SHELL FINANCE US INC COMPANY GUAR 08/43 4.55	139,226	131,157
NISA LONG CORPORATE	SHELL FINANCE US INC COMPANY GUAR 05/45 4.375	467,739	438,958
NISA LONG CORPORATE	SHELL INTERNATIONAL FIN COMPANY GUAR 11/51 3	64,106	63,281
NISA LONG CORPORATE	SHELL INTERNATIONAL FIN COMPANY GUAR 11/41 2.875	708,288	559,079
NISA LONG CORPORATE	SHELL INTERNATIONAL FIN COMPANY GUAR 11/49 3.125	113,355	115,264
NISA LONG CORPORATE	SHELL INTERNATIONAL FIN COMPANY GUAR 08/42 3.625	308,002	241,416
NISA LONG CORPORATE	SCHLUMBERGER INVESTMENT COMPANY GUAR 06/34 5	580,159	578,949
NISA LONG CORPORATE	MERCK + CO INC COMPANY GUAR 09/37 6.55	200,206	166,160
NISA LONG CORPORATE	SAN DIEGO G + E 1ST MORTGAGE 04/54 5.55	69,518	67,842
NISA LONG CORPORATE	SAN DIEGO G + E 1ST MORTGAGE 08/51 2.95	204,445	199,293
NISA LONG CORPORATE	SAN DIEGO G + E 1ST MORTGAGE 05/48 4.15	61,386	59,483
NISA LONG CORPORATE	SALESFORCE INC SR UNSECURED 07/61 3.05	101,655	95,520
NISA LONG CORPORATE	SALESFORCE INC SR UNSECURED 07/51 2.9	440,861	399,181
NISA LONG CORPORATE	BAYLOR SCOTT + WHITE HOL UNSECURED 11/50 2.839	528,309	362,161
NISA LONG CORPORATE	SALESFORCE INC SR UNSECURED 07/41 2.7	306,720	299,383
NISA LONG CORPORATE	ROCKEFELLER FOUNDATION UNSECURED 10/50 2.492	178,122	166,317
NISA LONG CORPORATE	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/34 4.985	626,602	619,044
NISA LONG CORPORATE	ROCHE HOLDINGS INC COMPANY GUAR 144A 12/51 2.607	81,496	77,298
NISA LONG CORPORATE	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/39 7	89,647	86,735
NISA LONG CORPORATE	BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/50 2.85	1,048,538	891,078
NISA LONG CORPORATE	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/52 3.85	956,353	968,998
NISA LONG CORPORATE	RIO TINTO FIN USA PLC COMPANY GUAR 03/53 5.125	760,871	707,510
NISA LONG CORPORATE	BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25	1,073,540	1,016,454
NISA LONG CORPORATE	BLACKROCK FUNDING INC COMPANY GUAR 01/55 5.35	305,509	291,156

NISA LONG CORPORATE	RIO TINTO FIN USA LTD COMPANY GUAR 11/51 2.75	365,963	225,652
NISA LONG CORPORATE	QUALCOMM INC SR UNSECURED 05/53 6	475,592	475,589
NISA LONG CORPORATE	QUALCOMM INC SR UNSECURED 05/47 4.3	243,196	251,976
NISA LONG CORPORATE	QUALCOMM INC SR UNSECURED 05/45 4.8	495,565	487,976
NISA LONG CORPORATE	PUBLIC STORAGE OP CO COMPANY GUAR 08/53 5.35	121,594	116,918
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/50 2.05	158,402	94,732
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/49 3.85	248,151	153,198
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/48 4.05	158,040	143,093
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47 3.6	110,086	81,116
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 03/46 3.8	292,452	236,351
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC SR SECURED 09/42 3.65	175,119	120,742
NISA LONG CORPORATE	PUBLIC SERVICE ELECTRIC 1ST REF MORT 05/42 3.95	80,527	61,072
NISA LONG CORPORATE	PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/52 4.5	287,977	239,810
NISA LONG CORPORATE	PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/49 4.05	244,314	179,585
NISA LONG CORPORATE	PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/48 4.1	135,961	85,803
NISA LONG CORPORATE	PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/47 3.8	178,120	137,202
NISA LONG CORPORATE	PUBLIC SERVICE COLORADO 1ST MORTGAGE 03/44 4.3	215,632	201,353
NISA LONG CORPORATE	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/48 4.418	118,851	111,434
NISA LONG CORPORATE	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/40 6.625	72,937	71,236
NISA LONG CORPORATE	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/49 3.935	706,253	610,578
NISA LONG CORPORATE	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/47 3.905	126,631	120,418
NISA LONG CORPORATE	PROLOGIS LP SR UNSECURED 03/54 5.25	60,864	58,770
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/44 4.5	369,873	367,774
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25	47,148	44,430
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625	508,447	373,044
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35	662,864	557,354
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/48 4.55	476,541	364,405
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55	522,922	465,934
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/42 3.55	1,537	1,546
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/52 3.7	585,475	549,738
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/53 6.25	98,886	95,344
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4	342,270	337,359
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55	201,779	198,866
NISA LONG CORPORATE	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65	462,561	447,507
NISA LONG CORPORATE	PROLOGIS LP SR UNSECURED 03/34 5	986,382	967,870
NISA LONG CORPORATE	PROLOGIS LP SR UNSECURED 06/53 5.25	23,581	22,407
NISA LONG CORPORATE	PROLOGIS LP SR UNSECURED 03/50 3.05	4,285	3,233
NISA LONG CORPORATE	PROLOGIS LP SR UNSECURED 10/50 2.125	73,687	70,756
NISA LONG CORPORATE	PROLOGIS LP COMPANY GUAR 09/48 4.375	102,791	70,181
NISA LONG CORPORATE	PROGRESSIVE CORP SR UNSECURED 03/48 4.2	748,805	514,275
NISA LONG CORPORATE	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55	121,511	111,810
NISA LONG CORPORATE	PRES + FELLOWS OF HARVAR UNSECURED 10/50 2.517	352,654	335,203
NISA LONG CORPORATE	PRECISION CASTPARTS CORP SR UNSECURED 01/43 3.9	79,443	76,418
NISA LONG CORPORATE	BROWN UNIVERSITY BONDS 09/50 2.924	61,318	59,654
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05	86,104	70,927
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95	687,658	586,725
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/42 4.375	389,343	272,620
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/43 5.15	362,535	325,390
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 04/44 4.9	135,075	146,502
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	645,604	553,409
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 04/45 4.15	224,874	230,255
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7	374,503	278,227
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 12/48 4.15	450,436	380,751
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 02/50 3.55	68,672	72,258
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 09/51 3.3	155,262	147,395
NISA LONG CORPORATE	BURLINGTN NORTH SANTA FE SR UNSECURED 03/55 5.5	740,087	722,013
NISA LONG CORPORATE	LINDE INC/CT COMPANY GUAR 08/50 2	63,987	41,646
NISA LONG CORPORATE	LINDE INC/CT COMPANY GUAR 11/42 3.55	87,104	58,978
NISA LONG CORPORATE	POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/43 4.15	153,587	152,816
NISA LONG CORPORATE	PIEDMONT HEALTHCARE INC SECURED 01/52 2.864	25,073	15,407
NISA LONG CORPORATE	PG+E RECOVERY FND LLC SR SECURED 06/51 5.529	674,975	669,816
NISA LONG CORPORATE	PG+E RECOVERY FND LLC SR SECURED 06/42 5.231	409,999	406,548
NISA LONG CORPORATE	PG+E RECOVERY FND LLC SR SECURED 07/49 5.536	691,560	681,918
NISA LONG CORPORATE	PG+E ENERGY RECOVERY FND SR SECURED 07/46 2.822	204,991	143,691
NISA LONG CORPORATE	PFIZER INC SR UNSECURED 05/50 2.7	98,615	92,286
NISA LONG CORPORATE	CME GROUP INC SR UNSECURED 09/43 5.3	130,476	130,000
NISA LONG CORPORATE	PFIZER INC SR UNSECURED 05/40 2.55	401,182	342,055
NISA LONG CORPORATE	PFIZER INC SR UNSECURED 03/39 3.9	278,242	219,279
NISA LONG CORPORATE	PFIZER INC SR UNSECURED 12/46 4.125	71,664	68,513
NISA LONG CORPORATE	PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34	1,991,087	1,872,598
NISA LONG CORPORATE	PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3	802,209	739,693
NISA LONG CORPORATE	PEPSICO SINGAPORE FIN COMPANY GUAR 02/34 4.7	324,449	319,539

NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 07/54 5.25	393,993	381,918
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 03/50 3.625	248,947	241,859
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 10/49 2.875	135,816	133,695
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 05/47 4	61,506	52,039
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 10/46 3.45	229,525	187,160
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 04/46 4.45	717,446	704,339
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 03/42 4	213,859	212,785
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 11/40 4.875	267,967	249,537
NISA LONG CORPORATE	PEPSICO INC SR UNSECURED 01/40 5.5	120,560	121,416
NISA LONG CORPORATE	PACIFICORP 1ST MORTGAGE 06/52 2.9	506,113	559,319
NISA LONG CORPORATE	CALIFORNIA INSTITUTE OF UNSECURED 08/45 4.321	146,682	143,340
NISA LONG CORPORATE	PACIFICORP 1ST MORTGAGE 03/51 3.3	166,607	168,779
NISA LONG CORPORATE	PACIFICORP 1ST MORTGAGE 02/50 4.15	130,133	104,142
NISA LONG CORPORATE	PACIFICORP 1ST MORTGAGE 01/49 4.125	350,320	240,510
NISA LONG CORPORATE	PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/48 4.15	183,511	145,361
NISA LONG CORPORATE	PPL ELECTRIC UTILITIES 1ST MORTGAGE 06/47 3.95	442,099	408,174
NISA LONG CORPORATE	PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099	374,965	353,914
NISA LONG CORPORATE	PG+E WILDFIRE RECOVERY SR SECURED 12/49 5.212	258,821	248,999
NISA LONG CORPORATE	PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081	284,986	277,818
NISA LONG CORPORATE	PG+E WILDFIRE RECOVERY SR SECURED 06/37 4.722	374,976	358,215
NISA LONG CORPORATE	PG+E WILDFIRE RECOVERY SR SECURED 12/53 4.674	471,853	430,564
NISA LONG CORPORATE	CARGILL INC SR UNSECURED 144A 04/52 4.375	256,993	210,390
NISA LONG CORPORATE	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1	624,218	537,853
NISA LONG CORPORATE	PG+E WILDFIRE RECOVERY SR SECURED 12/49 4.451	579,982	504,003
NISA LONG CORPORATE	PECO ENERGY CO 1ST MORTGAGE 08/52 4.375	177,526	169,351
NISA LONG CORPORATE	CASE WESTERN RESERVE UNI UNSECURED 06/22 5.405	558,918	522,766
NISA LONG CORPORATE	CATERPILLAR INC SR UNSECURED 08/42 3.803	118,365	117,798
NISA LONG CORPORATE	CATERPILLAR INC SR UNSECURED 05/44 4.3	127,864	125,109
NISA LONG CORPORATE	CATERPILLAR INC SR UNSECURED 09/49 3.25	103,055	93,720
NISA LONG CORPORATE	PECO ENERGY CO 1ST MORTGAGE 03/51 3.05	67,932	71,105
NISA LONG CORPORATE	PECO ENERGY CO 1ST MORTGAGE 09/49 3	94,233	84,770
NISA LONG CORPORATE	PECO ENERGY CO 1ST MORTGAGE 03/48 3.9	187,399	186,103
NISA LONG CORPORATE	PECO ENERGY CO 1ST REF MORT 10/44 4.15	667,003	567,504
NISA LONG CORPORATE	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25	58,589	56,470
NISA LONG CORPORATE	CENTERPOINT ENER HOUSTON GENL REF MOR 07/50 2.9	151,963	137,779
NISA LONG CORPORATE	CENTERPOINT ENER HOUSTON 1ST MORTGAGE 04/51 3.35	396,487	376,882
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/54 5.55	389,836	379,934
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 09/52 4.95	450,274	433,178
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6	226,666	209,343
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY 1ST MORTGAGE 11/51 2.7	215,274	197,476
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7	232,681	197,111
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1	276,252	238,940
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 06/49 3.8	97,917	64,090
NISA LONG CORPORATE	ONCOR ELECTRIC DELIVERY SR SECURED 11/48 4.1	583,806	478,452
NISA LONG CORPORATE	NUVEEN LLC SR UNSECURED 144A 04/34 5.85	194,735	197,332
NISA LONG CORPORATE	CHEVRON USA INC COMPANY GUAR 08/50 2.343	39,855	36,535
NISA LONG CORPORATE	CHEVRON CORP SR UNSECURED 05/50 3.078	206,224	198,408
NISA LONG CORPORATE	CHUBB CORP COMPANY GUAR 05/37 6	357,660	297,016
NISA LONG CORPORATE	CHUBB CORP COMPANY GUAR 05/38 6.5	198,319	198,549
NISA LONG CORPORATE	CHUBB INA HOLDINGS LLC COMPANY GUAR 12/61 3.05	59,775	57,655
NISA LONG CORPORATE	CHUBB INA HOLDINGS LLC COMPANY GUAR 03/34 5	1,012,517	997,426
NISA LONG CORPORATE	CISCO SYSTEMS INC SR UNSECURED 02/39 5.9	333,628	327,574
NISA LONG CORPORATE	CISCO SYSTEMS INC SR UNSECURED 02/54 5.3	64,175	63,181
NISA LONG CORPORATE	NVIDIA CORP SR UNSECURED 04/50 3.5	466,083	427,277
NISA LONG CORPORATE	NOVARTIS CAPITAL CORP COMPANY GUAR 09/54 4.7	1,066,789	948,139
NISA LONG CORPORATE	NOVARTIS CAPITAL CORP COMPANY GUAR 05/44 4.4	597,865	565,897
NISA LONG CORPORATE	NOVANT HEALTH INC UNSECURED 11/61 3.318	155,000	98,360
NISA LONG CORPORATE	NOVANT HEALTH INC UNSECURED 11/51 3.168	935,000	617,605
NISA LONG CORPORATE	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858	54,619	58,186
NISA LONG CORPORATE	COCA COLA CO/THE SR UNSECURED 05/41 2.875	402,926	294,249
NISA LONG CORPORATE	COCA COLA CO/THE SR UNSECURED 05/64 5.4	584,109	558,134
NISA LONG CORPORATE	COCA COLA CO/THE SR UNSECURED 01/55 5.2	794,658	740,649
NISA LONG CORPORATE	COLGATE PALMOLIVE CO SR UNSECURED 08/45 4	81,549	75,087
NISA LONG CORPORATE	NORTHWESTERN UNIVERSITY UNSECURED 12/38 3.688	121,355	106,630
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 06/52 4.5	172,878	167,774
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6	212,322	130,170
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9	105,825	99,161
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 09/47 3.6	281,510	258,594
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/46 3.6	91,180	85,730
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 05/44 4.125	82,332	53,119
NISA LONG CORPORATE	NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39 5.35	83,634	78,559
NISA LONG CORPORATE	NIKE INC SR UNSECURED 11/45 3.875	115,133	110,362

NISA LONG CORPORATE	NEVADA POWER CO GENL REF MOR 03/54 6	568,323	587,161
NISA LONG CORPORATE	NEVADA POWER CO GENL REF MOR 05/53 5.9	62,984	60,184
NISA LONG CORPORATE	NEVADA POWER CO GENL REF MOR 08/50 3.125	115,680	79,803
NISA LONG CORPORATE	NEVADA POWER CO GENL REF MOR 07/37 6.75	212,977	180,840
NISA LONG CORPORATE	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/53 4.7	117,891	110,411
NISA LONG CORPORATE	NESTLE HOLDINGS INC COMPANY GUAR 144A 09/51 2.625	74,398	72,115
NISA LONG CORPORATE	NESTLE HOLDINGS INC COMPANY GUAR 144A 09/41 2.5	55,354	44,085
NISA LONG CORPORATE	NESTLE HOLDINGS INC COMPANY GUAR 144A 09/48 4	173,836	170,949
NISA LONG CORPORATE	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/54 5.1	306,888	296,834
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/54 5.85	342,257	345,545
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/52 2.7	203,547	124,089
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25	126,158	125,634
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/43 4.6	500,758	419,170
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 01/44 4.7	93,270	92,406
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/47 3.75	881,876	709,147
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/49 4	61,346	50,042
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 11/49 3.2	374,521	285,327
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/51 3.125	131,141	93,918
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 09/51 2.75	125,535	100,115
NISA LONG CORPORATE	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/52 3.85	326,592	307,395
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65	260,604	207,488
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/47 3.95	396,911	268,344
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/46 4.25	128,158	119,477
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/44 4.4	396,326	307,753
NISA LONG CORPORATE	MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/43 4.8	162,154	175,087
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 09/50 2.5	255,968	263,258
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 06/47 4.5	109,411	103,546
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 06/60 2.675	60,966	55,639
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 06/50 2.525	2,761,239	2,076,975
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 02/57 4.5	99,278	93,946
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 08/46 3.7	906,538	692,260
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 08/36 3.45	39,006	39,238
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 11/55 4.75	360,061	373,536
NISA LONG CORPORATE	MICROSOFT CORP SR UNSECURED 02/55 4	135,741	129,195
NISA LONG CORPORATE	METHODIST HOSPITAL/THE UNSECURED 12/50 2.705	422,885	284,032
NISA LONG CORPORATE	MERCK + CO INC SR UNSECURED 05/44 4.9	98,203	96,957
NISA LONG CORPORATE	MERCK + CO INC SR UNSECURED 12/61 2.9	294,420	278,143
NISA LONG CORPORATE	MERCK + CO INC SR UNSECURED 12/51 2.75	1,309,754	1,184,828
NISA LONG CORPORATE	MERCK + CO INC SR UNSECURED 06/50 2.45	287,160	256,173
NISA LONG CORPORATE	MERCK + CO INC SR UNSECURED 02/45 3.7	86,945	81,314
NISA LONG CORPORATE	MERCK + CO INC SR UNSECURED 09/42 3.6	137,581	131,974
NISA LONG CORPORATE	COOPERATIEVE RABOBANK UA COMPANY GUAR 05/41 5.25	584,061	567,485
NISA LONG CORPORATE	MERCK SHARP + DOHME CORP COMPANY GUAR 06/39 5.85	103,923	98,770
NISA LONG CORPORATE	MEDTRONIC INC COMPANY GUAR 03/45 4.625	108,463	115,400
NISA LONG CORPORATE	MASTERCARD INC SR UNSECURED 01/35 4.55	462,851	440,800
NISA LONG CORPORATE	MASTERCARD INC SR UNSECURED 03/50 3.85	82,070	81,247
NISA LONG CORPORATE	MASTERCARD INC SR UNSECURED 06/49 3.65	536,660	407,376
NISA LONG CORPORATE	MASTERCARD INC SR UNSECURED 02/48 3.95	83,227	52,088
NISA LONG CORPORATE	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 12/52 5.672	70,000	66,915
NISA LONG CORPORATE	MASS INSTITUTE OF TECH SR UNSECURED 07/50 2.989	226,796	208,382
NISA LONG CORPORATE	LOUISVILLE GAS + ELEC 1ST MORTGAGE 04/49 4.25	152,330	119,169
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 08/64 5.2	482,937	442,239
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 08/54 5.05	160,542	148,210
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 02/64 5.1	911,727	845,247
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 02/54 5	1,119,834	1,052,266
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 02/53 4.875	527,257	475,283
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 03/49 3.95	144,660	136,901
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65	297,156	284,363
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 02/41 6.15	74,729	74,107
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4	98,397	108,012
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 09/44 4.75	179,379	170,096
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 10/45 4.95	153,010	150,827
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 11/46 4.75	155,536	146,522
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 09/49 2.75	435,550	314,948
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 05/40 3.5	706,637	581,378
NISA LONG CORPORATE	WALT DISNEY COMPANY/THE COMPANY GUAR 01/51 3.6	775,089	760,684
NISA LONG CORPORATE	TWDC ENTERPRISES 18 CORP COMPANY GUAR 12/41 4.125	69,083	75,362
NISA LONG CORPORATE	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/44 4.125	76,836	73,999
NISA LONG CORPORATE	TWDC ENTERPRISES 18 CORP COMPANY GUAR 07/46 3	102,616	93,905
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 05/47 3.95	76,378	79,904
NISA LONG CORPORATE	ELI LILLY + CO SR UNSECURED 03/45 3.7	121,815	118,253
NISA LONG CORPORATE	KIMBERLY CLARK CORP SR UNSECURED 05/47 3.9	202,178	132,734

NISA LONG CORPORATE	KIMBERLY CLARK CORP SR UNSECURED 03/41 5.3	159,932	152,047
NISA LONG CORPORATE	KENVUE INC COMPANY GUAR 03/63 5.2	410,501	392,585
NISA LONG CORPORATE	KENVUE INC COMPANY GUAR 03/53 5.05	492,558	495,849
NISA LONG CORPORATE	KENVUE INC COMPANY GUAR 03/43 5.1	45,202	43,157
NISA LONG CORPORATE	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3	64,943	47,134
NISA LONG CORPORATE	KENTUCKY UTILITIES CO 1ST MORTGAGE 10/45 4.375	627,382	505,342
NISA LONG CORPORATE	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 08/38 6.35	198,407	150,220
NISA LONG CORPORATE	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/39 6.45	79,471	75,576
NISA LONG CORPORATE	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2	302,873	221,260
NISA LONG CORPORATE	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 07/43 4.9	659,049	517,623
NISA LONG CORPORATE	EVERGY METRO MORTGAGE 10/41 5.3	208,518	203,448
NISA LONG CORPORATE	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002	450,911	331,306
NISA LONG CORPORATE	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81	191,452	134,406
NISA LONG CORPORATE	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15	564,433	522,048
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4	305,877	320,704
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4	436,037	365,468
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS 1ST REF MORT 06/45 3.75	457,397	420,882
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/47 3.7	106,411	77,741
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95	184,232	168,542
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/49 3.2	103,786	86,624
NISA LONG CORPORATE	DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/52 3.55	76,726	73,957
NISA LONG CORPORATE	DUKE ENERGY OHIO INC 1ST MORTGAGE 06/46 3.7	418,771	313,480
NISA LONG CORPORATE	DUKE ENERGY OHIO INC 1ST MORTGAGE 04/53 5.65	316,662	303,394
NISA LONG CORPORATE	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375	301,622	201,953
NISA LONG CORPORATE	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15	79,724	52,890
NISA LONG CORPORATE	DUKE UNIVERSITY UNSECURED 10/55 2.832	259,275	236,022
NISA LONG CORPORATE	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 10/46 3.7	77,169	74,119
NISA LONG CORPORATE	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 04/52 4	295,588	282,765
NISA LONG CORPORATE	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 05/46 3.75	403,946	391,445
NISA LONG CORPORATE	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25	173,493	167,745
NISA LONG CORPORATE	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/50 2.75	282,152	196,297
NISA LONG CORPORATE	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 10/46 3.4	61,055	63,745
NISA LONG CORPORATE	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95	157,472	142,223
NISA LONG CORPORATE	JOHNSONVILLE AERO COMBST SR SECURED 10/54 5.078	450,890	433,827
NISA LONG CORPORATE	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1	115,000	82,412
NISA LONG CORPORATE	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4	211,130	183,979
NISA LONG CORPORATE	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625	1,395,663	1,222,512
NISA LONG CORPORATE	JOHNSON + JOHNSON SR UNSECURED 03/36 3.55	231,478	222,674
NISA LONG CORPORATE	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5	111,275	116,618
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 11/45 VAR	775,873	756,516
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR	943,267	917,825
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 11/41 VAR	671,977	662,088
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR	64,975	59,568
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 04/41 VAR	1,659,061	1,460,400
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR	1,202,319	1,063,936
NISA LONG CORPORATE	ELEVANCE HEALTH INC SR UNSECURED 02/53 5.125	91,595	88,966
NISA LONG CORPORATE	EMERSON ELECTRIC CO SR UNSECURED 12/51 2.8	92,337	86,475
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR	1,348,872	1,204,157
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 07/48 VAR	297,044	260,324
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR	233,126	235,971
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 02/44 4.85	112,409	105,836
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 07/41 5.6	77,522	75,717
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5	317,233	313,425
NISA LONG CORPORATE	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4	97,997	98,232
NISA LONG CORPORATE	INDIANA UNIV HEALTH INC UNSECURED 11/51 2.852	144,699	134,594
NISA LONG CORPORATE	HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25	260,208	252,850
NISA LONG CORPORATE	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5	230,515	225,389
NISA LONG CORPORATE	HONEYWELL INTERNATIONAL SR UNSECURED 06/50 2.8	62,153	59,569
NISA LONG CORPORATE	ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/51 2.9	83,129	79,916
NISA LONG CORPORATE	ENTERGY LOUISIANA LLC 1ST MORTGAGE 06/41 3.1	119,237	86,075
NISA LONG CORPORATE	ENTERGY TEXAS INC 1ST MORTGAGE 03/39 4.5	407,811	337,045
NISA LONG CORPORATE	ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/52 3.35	325,157	207,626
NISA LONG CORPORATE	ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/54 5.75	84,472	84,034
NISA LONG CORPORATE	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE 06/49 3.85	150,003	144,875
NISA LONG CORPORATE	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE 06/54 5.85	244,992	246,992
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 09/52 4.95	406,208	391,481
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 09/51 2.75	293,412	283,678
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 03/51 2.375	348,185	311,196
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 04/50 3.35	245,951	205,659
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 06/47 3.9	507,531	348,137
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 04/46 4.25	343,387	262,023
NISA LONG CORPORATE	EQUINOR ASA COMPANY GUAR 04/40 3.625	136,534	133,308

NISA LONG CORPORATE	EQUINOR ASA COMPANY GUAR 04/50 3.7	70,373	66,638
NISA LONG CORPORATE	HOME DEPOT INC SR UNSECURED 04/43 4.2	96,220	93,027
NISA LONG CORPORATE	HERSHEY COMPANY SR UNSECURED 08/46 3.375	282,548	270,158
NISA LONG CORPORATE	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375	745,587	699,090
NISA LONG CORPORATE	GEORGIA POWER CO SR UNSECURED 01/50 3.7	120,594	113,787
NISA LONG CORPORATE	EXXON MOBIL CORPORATION SR UNSECURED 03/45 3.567	236,471	202,956
NISA LONG CORPORATE	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114	531,234	389,333
NISA LONG CORPORATE	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995	475,572	378,150
NISA LONG CORPORATE	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095	25,607	23,983
NISA LONG CORPORATE	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327	251,292	242,605
NISA LONG CORPORATE	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452	1,104,692	1,044,475
NISA LONG CORPORATE	GEORGIA POWER CO SR UNSECURED 03/43 4.3	232,149	225,723
NISA LONG CORPORATE	META PLATFORMS INC SR UNSECURED 08/62 4.65	1,453,976	1,357,872
NISA LONG CORPORATE	META PLATFORMS INC SR UNSECURED 05/63 5.75	340,525	348,364
NISA LONG CORPORATE	META PLATFORMS INC SR UNSECURED 08/54 5.4	512,456	489,027
NISA LONG CORPORATE	META PLATFORMS INC SR UNSECURED 08/64 5.55	1,597,674	1,530,483
NISA LONG CORPORATE	GEORGIA POWER CO SR UNSECURED 03/42 4.3	137,810	144,554
NISA LONG CORPORATE	GENERAL DYNAMICS CORP COMPANY GUAR 06/41 2.85	120,409	121,208
NISA LONG CORPORATE	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25	116,853	109,094
NISA LONG CORPORATE	FORD FOUNDATION/THE UNSECURED 06/70 2.815	125,000	70,239
NISA LONG CORPORATE	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/42 3.85	956,397	806,542
NISA LONG CORPORATE	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/38 6.4	112,234	107,662
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/54 5.6	144,687	144,678
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/34 5.3	431,202	426,207
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875	419,491	393,769
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15	57,739	57,294
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/49 3.99	66,722	62,527
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/48 4.125	87,271	79,980
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95	394,568	376,829
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/39 5.96	113,912	109,807
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/42 4.125	94,070	91,709
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/42 4.05	244,608	243,042
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/42 3.8	285,268	237,567
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/44 4.05	119,543	77,378
NISA LONG CORPORATE	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/47 3.7	675,647	573,536
PIMCO LONG DURATION	CARNIVAL CORPORATION 2024 TERM LOAN B2	212,668	215,573
PIMCO LONG DURATION	SETANTA AIRCRAFT LEASING DAC 2024 TERM LOAN B	401,610	402,144
PIMCO LONG DURATION	JETBLUE AIRWAYS CORPORATION 2024 TERM LOAN B	879,795	906,355
PIMCO LONG DURATION	STATION CASINOS LLC 2024 TERM LOAN B	297,008	299,318
PIMCO LONG DURATION	JANE STREET GROUP LLC 2024 TERM LOAN B1	299,250	299,387
PIMCO LONG DURATION	CHARTER COMM OPETING LLC 2024 TERM LOAN B5	3,026,429	3,025,872
PIMCO LONG DURATION	CHARTER COMMUNIC OPERATING LLC 2023 TERM LOAN B4	492,525	494,297
PIMCO LONG DURATION	AVOLON TLB BORROWER 1 US LLC 2023 TERM LOAN B6	477,777	482,912
PIMCO LONG DURATION	AMERICAN AIRLINES, INC. 2021 TERM LOAN	1,021,650	1,007,729
Total corporate debt instruments and loans:		1,766,811,936	1,583,007,344

Other:

NISA COMPLETION	US 2YR NOTE (CBT) MAR25 XCBT 20250331	28,003,484	(40,609)
NISA COMPLETION	US 5YR NOTE (CBT) MAR25 XCBT 20250331	(8,958,358)	28,764
NISA COMPLETION	US 10YR NOTE (CBT)MAR25 XCBT 20250320	(4,122,672)	98,922
NISA COMPLETION	US 10YR ULTRA FUT MAR25 XCBT 20250320	779,614	(427)
NISA LONG CORPORATE	US 10YR ULTRA FUT MAR25 XCBT 20250320	16,525,211	(273,586)
NISA LONG CORPORATE	US ULTRA BOND CBT MAR25 XCBT 20250320	(8,663,273)	339,836
NEUBERGER BERMAN MULTI-ASSET	WTI CRUDE FUTURE FEB25 XNYM 20250121	(491,120)	(10,920)
NEUBERGER BERMAN MULTI-ASSET	S+P500 EMINI FUT MAR25 XCME 20250321	919,215	(28,853)
NEUBERGER BERMAN MULTI-ASSET	GOLD 100 OZ FUTR FEB25 XCEC 20250226	1,315,176	5,324
NEUBERGER BERMAN MULTI-ASSET	US 2YR NOTE (CBT) MAR25 XCBT 20250331	2,058,047	(1,953)
NEUBERGER BERMAN MULTI-ASSET	US 10YR NOTE (CBT)MAR25 XCBT 20250320	885,625	(15,625)
NEUBERGER BERMAN MULTI-ASSET	COPPER FUTURE FEB25 XCEC 20250226	512,438	(11,563)
PIMCO LONG DURATION	3 MONTH SOFR FUT MAR27 XCME 20270615	17,771,554	(6,929)
PIMCO LONG DURATION	3 MONTH SOFR FUT JUN27 XCME 20270914	28,083,757	(832)
PIMCO LONG DURATION	3 MONTH SOFR FUT DEC26 XCME 20270316	17,768,964	(2,489)
PIMCO LONG DURATION	3 MONTH SOFR FUT DEC27 XCME 20280314	10,310,325	8,063
PIMCO LONG DURATION	3 MONTH SOFR FUT SEP27 XCME 20271214	28,086,132	(6,132)
PIMCO LONG DURATION	US 5YR NOTE (CBT) MAR25 XCBT 20250331	(52,573,017)	271,111
PIMCO LONG DURATION	US LONG BOND(CBT) MAR25 XCBT 20250320	21,661,733	(486,796)
PIMCO LONG DURATION	US 10YR NOTE (CBT)MAR25 XCBT 20250320	(2,087,180)	20,930
PIMCO LONG DURATION	US 10YR ULTRA FUT MAR25 XCBT 20250320	22,257,268	(217,393)
PIMCO LONG DURATION	US ULTRA BOND CBT MAR25 XCBT 20250320	109,555,070	(3,371,789)
PIMCO LONG DURATION	EURO-BOBL FUTURE MAR25 XEUR 20250306	7,390,004	(50,408)
NISA	US 10YR ULTRA FUT MAR25 XCBT 20250320	1,132,695	(19,570)
NISA	US ULTRA BOND CBT MAR25 XCBT 20250320	(497,648)	22,023
PRINCIPAL FINANCIAL UNION	PRINCIPAL MUTUAL LIFE GA 76500	179,710	123,101
PRINCIPAL FINANCIAL NON UNION	PRINCIPAL FINANCIAL GROUP MUTUAL LIFE GA 82815	200,498	147,839
PIMCO LONG DURATION	VERUS SECURITIZATION TRUST VERUS 2023 8 A1 144A	620,637	625,310
PIMCO LONG DURATION	VERUS SECURITIZATION TRUST VERUS 2023 7 A1 144A	742,146	754,731

PIMCO LONG DURATION	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2023 NQM1 A1A 144A	996,077	1,006,883
PIMCO LONG DURATION	MFRA TRUST MFRA 2023 NQM4 A1 144A	799,682	802,984
PIMCO LONG DURATION	LUX 2023 LION LUX 2023 LION A 144A	997,500	1,015,059
PIMCO LONG DURATION	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2023 CCDC A 144A	980,000	1,045,746
PIMCO LONG DURATION	BWAY MORTGAGE TRUST BWAY 2021 1450 A 144A	1,211,438	1,231,083
NISA COMPLETION	99F537007 TRS USD R E 99F536991 LT02TRUU	118,252,881	118,794,679
NISA COMPLETION	99F537007 TRS USD P V 00MFEDL 14 ROLL 3M FEDL01 0.19 SPR	(118,252,881)	(118,252,881)
NISA COMPLETION	99F537205 TRS USD R E 99F537197 LT03TRUU	89,589,466	89,423,680
NISA COMPLETION	99F537205 TRS USD P V 00MFEDL 18 ROLL 3M FEDL01 0.2175 SPR	(89,589,466)	(89,589,466)
NISA COMPLETION	99F537221 TRS USD R E 99F537213 LT03TRUU	267,124,758	266,630,444
NISA COMPLETION	99F537221 TRS USD P V 00MFEDL 18 ROLL 3M FEDL01 0.2175 SPR	(267,124,758)	(267,124,758)
NISA COMPLETION	99F537569 TRS USD R E 99F537551 LT09TRUU	94,828,386	91,887,403
NISA COMPLETION	99F537569 TRS USD P V 00MFEDL 16 ROLL 3M FEDL01 0.2 SPR	(94,828,386)	(94,828,386)
NISA COMPLETION	99F538690 TRS USD R E 99F538682 LT09TRUU	108,226,256	105,243,833
NISA COMPLETION	99F538690 TRS USD P V 00MFEDL 15 ROLL 3M FEDL01 0.2 SPR	(108,226,256)	(108,226,256)
NISA COMPLETION	99F544433 TRS USD R E 99F544425 LT11TRUU	49,996,712	49,110,649
NISA COMPLETION	99F544433 TRS USD P V 00MFEDL 18 ROLL 3M FEDL01 0.24 SPR	(49,996,712)	(49,996,712)
NISA COMPLETION	99F544672 TRS USD R E 99F544664 LT09TRUU	61,012,845	61,258,423
NISA COMPLETION	99F544672 TRS USD P V 00MFEDL 27 ROLL 3M FEDL01 0.24 SPR	(61,012,845)	(61,012,845)
NISA COMPLETION	99F545745 TRS USD R E 99F545737 LT09TRUU	36,317,225	36,463,402
NISA COMPLETION	99F545745 TRS USD P V 00MFEDL 27 ROLL 3M FEDL01 0.24 SPR	(36,317,225)	(36,317,225)
NISA COMPLETION	99F551230 TRS USD R E 99F551222 LT09TRUU	76,579,246	75,493,951
NISA COMPLETION	99F551230 TRS USD P V 00MFEDL 28 ROLL 3M FEDL01 0.24 SPR	(76,579,246)	(76,579,246)
NISA COMPLETION	99F555850 TRS USD R E 99F555843 LT03TRUU	100,308,567	99,162,404
NISA COMPLETION	99F555850 TRS USD P V 00MFEDL 27 ROLL 3M FEDL01 0.25 SPR	(100,308,567)	(100,308,567)
NISA COMPLETION	99F555876 TRS USD R E 99F555868 LT09TRUU	100,386,606	98,543,052
NISA COMPLETION	99F555876 TRS USD P V 00MFEDL 27 ROLL 3M FEDL01 0.25 SPR	(100,386,606)	(100,386,606)
NISA COMPLETION	99F555892 TRS USD R E 99F555884 LUTLTRUU	301,942,821	288,189,814
NISA COMPLETION	99F555892 TRS USD P V 00MFEDL 27 ROLL 3M FEDL01 0.26 SPR	(301,942,821)	(301,942,821)
NEUBERGER BERMAN MULTI-ASSET	BNGCBMJH8 TRS USD R E BNGCBMJJ4 COMMODITYTRS	1,060,652	1,066,620
NEUBERGER BERMAN MULTI-ASSET	BNGCBMJH8 TRS USD P F .09000 BNGCBMJK1 COMMODITYTRS	(1,060,652)	(1,060,652)
NEUBERGER BERMAN MULTI-ASSET	BNGBXSSU4 NEUBERGER FXVAN CALL USD CNH 7.250000	125,415	393,987
NEUBERGER BERMAN MULTI-ASSET	BNGC399Q7 NEUBERGER FXVAN CALL USD CNH 7.250000	(52,313)	(131,379)
NEUBERGER BERMAN MULTI-ASSET	BNGC4P1S4 NEUBERGER FXVAN CALL USD CNH 7.250000	(38,928)	(131,411)
NEUBERGER BERMAN MULTI-ASSET	BNGC4WKZ2 NEUBERGER FXVAN CALL USD CNH 7.250000	(63,016)	(131,197)
PIMCO LONG DURATION	SWPC0C0C5 CDS USD R F .50000 1 CMBX	190,660	198,215
PIMCO LONG DURATION	SWPC0C0C5 CDS USD P V 01MEVENT 2 CMBX	(198,108)	(198,108)
PIMCO LONG DURATION	SWPC0FLZ4 CDS USD R F .50000 1 CMBX	97,155	100,097
PIMCO LONG DURATION	SWPC0FLZ4 CDS USD P V 01MEVENT 2 CMBX	(100,000)	(100,000)
PIMCO LONG DURATION	SWPC0FLY7 CDS USD R F .50000 1 CMBX	97,038	100,097
PIMCO LONG DURATION	SWPC0FLY7 CDS USD P V 01MEVENT 2 CMBX	(100,000)	(100,000)
PIMCO LONG DURATION	SWPC0F525 CDS USD R F .50000 1 CMBX	194,059	200,195
PIMCO LONG DURATION	SWPC0F525 CDS USD P V 01MEVENT 2 CMBX	(200,000)	(200,000)
PIMCO LONG DURATION	SWPC0FQP1 CDS USD R F .50000 1 CMBX	97,160	100,097
PIMCO LONG DURATION	SWPC0FQP1 CDS USD P V 01MEVENT 2 CMBX	(100,000)	(100,000)
PIMCO LONG DURATION	SWPC0JC45 CDS EUR R F 1.00000 1 CCPCORPORATE	804,653	883,684
PIMCO LONG DURATION	SWPC0JC45 CDS EUR P V 03MEVENT 2 CCPCORPORATE	(954,350)	(880,175)
PIMCO LONG DURATION	SWPC0JJ55 CDS EUR R F 1.00000 1 CCPCORPORATE	446,758	417,416
PIMCO LONG DURATION	SWPC0JJ55 CDS EUR P V 03MEVENT 2 CCPCORPORATE	(486,105)	(414,200)
PIMCO LONG DURATION	SWPC0JTH8 CDS USD R F 5.00000 1 CCPCORPORATE	1,908,795	1,672,299
PIMCO LONG DURATION	SWPC0JTH8 CDS USD P V 03MEVENT 2 CCPCORPORATE	(1,600,000)	(1,600,000)
PIMCO LONG DURATION	SWPC0JYY5 CDS USD R F 1.00000 FIX CCPCORPORATE	705,948	709,092
PIMCO LONG DURATION	SWPC0JYY5 CDS USD P V 03MEVENT FLO CCPCORPORATE	(700,000)	(700,000)
PIMCO LONG DURATION	SWPC0JZO6 CDS USD R F 1.00000 1 CCPCORPORATE	585,882	607,403
PIMCO LONG DURATION	SWPC0JZO6 CDS USD P V 03MEVENT 2 CCPCORPORATE	(600,000)	(600,000)
PIMCO LONG DURATION	SWPC0K0C7 CDS USD R F 1.00000 1 CCPCORPORATE	815,078	807,464
PIMCO LONG DURATION	SWPC0K0C7 CDS USD P V 03MEVENT 2 CCPCORPORATE	(800,000)	(800,000)
PIMCO LONG DURATION	SWPC0K0G8 CDS USD R F 5.00000 1 CCPCORPORATE	818,716	747,598
PIMCO LONG DURATION	SWPC0K0G8 CDS USD P V 03MEVENT 2 CCPCORPORATE	(700,000)	(700,000)
PIMCO LONG DURATION	SWPC0KE65 CDS USD R F 1.00000 1 CCPCORPORATE	409,769	404,886
PIMCO LONG DURATION	SWPC0KE65 CDS USD P V 03MEVENT 2 CCPCORPORATE	(400,000)	(400,000)
PIMCO LONG DURATION	SWPCNC907 CDS USD R F 5.00000 FIX CDXTRANCHE	3,472,930	3,380,500
PIMCO LONG DURATION	SWPCNC907 CDS USD P V 03MEVENT FLO CDXTRANCHE	(3,100,000)	(3,100,000)
PIMCO LONG DURATION	SWPC0KKG6 CDS USD R F 1.00000 FIX SOVEREIGN	600,000	608,609
PIMCO LONG DURATION	SWPC0KKG6 CDS USD P V 03MEVENT FLO SOVEREIGN	(600,000)	(600,000)
PIMCO LONG DURATION	SWPC0KMO7 CDS USD R F 1.00000 1 CCPCORPORATE	606,734	607,423
PIMCO LONG DURATION	SWPC0KMO7 CDS USD P V 03MEVENT 2 CCPCORPORATE	(600,000)	(600,000)
PIMCO LONG DURATION	SWPC0KNL2 CDS USD R F 1.00000 FIX SOVEREIGN	200,136	202,870
PIMCO LONG DURATION	SWPC0KNL2 CDS USD P V 03MEVENT FLO SOVEREIGN	(200,000)	(200,000)
PIMCO LONG DURATION	SWPC0KOG2 CDS USD R F 5.00000 1 CCPCORPORATE	337,534	325,009
PIMCO LONG DURATION	SWPC0KOG2 CDS USD P V 03MEVENT 2 CCPCORPORATE	(300,000)	(300,000)
PIMCO LONG DURATION	SWPC0KR20 CDS USD R F 1.00000 FIX SOVEREIGN	667,542	696,752
PIMCO LONG DURATION	SWPC0KR20 CDS USD P V 03MEVENT FLO SOVEREIGN	(700,000)	(700,000)
PIMCO LONG DURATION	SWPC0KR12 CDS USD R F 1.00000 FIX SOVEREIGN	94,347	99,536
PIMCO LONG DURATION	SWPC0KR12 CDS USD P V 03MEVENT FLO SOVEREIGN	(100,000)	(100,000)
PIMCO LONG DURATION	BWU01H5Q7 IRS USD R V 12MSOFR SWUV1H5Q9 CCPOIS	18,226,093	17,100,000
PIMCO LONG DURATION	BWU01H5Q7 IRS USD P F 1.75000 SWU01H5Q7 CCPOIS	(17,100,000)	(16,176,892)
PIMCO LONG DURATION	SWPC0L126 CDS USD R F 1.00000 1 CCPCORPORATE	292,118	303,426
PIMCO LONG DURATION	SWPC0L126 CDS USD P V 03MEVENT 2 CCPCORPORATE	(300,000)	(300,000)
PIMCO LONG DURATION	SWU01JLE2 IRS USD R F 3.00000 SWU01JLE2 CCPOIS	53,319,361	53,104,166
PIMCO LONG DURATION	SWU01JLE2 IRS USD P V 12MSOFR SWUV1JLE4 CCPOIS	(53,700,000)	(53,700,000)
PIMCO LONG DURATION	SWPC0L803 CDS USD R F 1.00000 1 CCPCORPORATE	594,934	608,164
PIMCO LONG DURATION	SWPC0L803 CDS USD P V 03MEVENT 2 CCPCORPORATE	(600,000)	(600,000)
PIMCO LONG DURATION	SWPC0LEQ9 CDS USD R F 1.00000 FIX SOVEREIGN	91,085	99,042
PIMCO LONG DURATION	SWPC0LEQ9 CDS USD P V 03MEVENT FLO SOVEREIGN	(100,000)	(100,000)

PIMCO LONG DURATION	SWPC0LEP1 CDS USD R F 1.00000 FIX SOVEREIGN	364,340	396,168
PIMCO LONG DURATION	SWPC0LEP1 CDS USD P V 03MEVENT FLO SOVEREIGN	(400,000)	(400,000)
PIMCO LONG DURATION	SWPC30YT4 CDS EUR R F 5.00000 FIX ITRAXXTRANCHE	6,583,907	6,342,452
PIMCO LONG DURATION	SWPC30YT4 CDS EUR P V 03MEVENT FLO ITRAXXTRANCHE	(5,680,444)	(5,590,554)
PIMCO LONG DURATION	BWU01Q908 IRS EUR R V 06MEURIB SWUV1Q900 CCPVANILLA	2,349,193	2,309,165
PIMCO LONG DURATION	BWU01Q908 IRS EUR P F .00000 SWU01Q908 CCPVANILLA	(2,349,193)	(1,263,551)
PIMCO LONG DURATION	SWPC0LPD6 CDS USD R F 1.00000 1 CCPCDX	2,219,767	2,247,355
PIMCO LONG DURATION	SWPC0LPD6 CDS USD P V 03MEVENT 2 CCPCDX	(2,200,000)	(2,200,000)
PIMCO LONG DURATION	SWPC0LX54 CDS USD R F 1.00000 1 CCPCORPORATE	2,286,882	2,338,348
PIMCO LONG DURATION	SWPC0LX54 CDS USD P V 03MEVENT 2 CCPCORPORATE	(2,300,000)	(2,300,000)
PIMCO LONG DURATION	BWU01VPO9 IRS USD R V 12MSOFR SWUV1VPO1 CCPOIS	1,000,000	1,000,000
PIMCO LONG DURATION	BWU01VPO9 IRS USD P F 1.93120 SWU01VPO9 CCPOIS	(1,000,000)	(658,122)
PIMCO LONG DURATION	SWU01VZU4 IRS USD R F 4.00000 SWU01VZU4 CCPOIS	152,415,066	152,217,903
PIMCO LONG DURATION	SWU01VZU4 IRS USD P V 12MSOFR SWUV1VZU6 CCPOIS	(152,200,000)	(152,200,000)
PIMCO LONG DURATION	BWU01VZV2 IRS USD R V 12MSOFR SWUV1VZV4 CCPOIS	75,517,107	75,500,000
PIMCO LONG DURATION	BWU01VZV2 IRS USD P F 4.00000 SWU01VZV2 CCPOIS	(75,500,000)	(75,376,901)
PIMCO LONG DURATION	SWPC0M330 CDS USD R F 1.00000 1 CCPCDX	709,329	715,726
PIMCO LONG DURATION	SWPC0M330 CDS USD P V 03MEVENT 2 CCPCDX	(700,000)	(700,000)
PIMCO LONG DURATION	BWU0206W9 IRS USD R V 12MSOFR SWUV206W1 CCPOIS	8,973,598	8,775,000
PIMCO LONG DURATION	BWU0206W9 IRS USD P F 3.50000 SWU0206W9 CCPOIS	(8,775,000)	(8,106,342)
PIMCO LONG DURATION	BWU020M68 IRS USD R V 12MSOFR SWUV20M60 CCPOIS	12,600,000	12,600,000
PIMCO LONG DURATION	BWU020M68 IRS USD P F 3.66674 SWU020M68 CCPOIS	(12,600,000)	(12,443,143)
PIMCO LONG DURATION	SWU022DV9 IRS GBP R F 4.00000 SWU022DV9 CCPOIS	27,608,508	26,104,759
PIMCO LONG DURATION	SWU022DV9 IRS GBP P V 12MSONIA SWUV22DV1 CCPOIS	(27,229,317)	(26,175,158)
PIMCO LONG DURATION	BWU022DU1 IRS GBP R V 12MSONIA SWUV22DU3 CCPOIS	1,144,933	1,127,160
PIMCO LONG DURATION	BWU022DU1 IRS GBP P F 3.75000 SWU022DU1 CCPOIS	(1,159,335)	(1,098,955)
PIMCO LONG DURATION	SWU022RD4 IRS BRL R F 9.81500 SWU022RD4 CCPNDFPREDISWAP	562,526	411,387
PIMCO LONG DURATION	SWU022RD4 IRS BRL P V 00MBRCDI SWUV22RD6 CCPNDFPREDISWAP	(562,526)	(453,232)
PIMCO LONG DURATION	SWU022RL6 IRS BRL R F 9.83520 SWU022RL6 CCPNDFPREDISWAP	4,178,763	3,057,509
PIMCO LONG DURATION	SWU022RL6 IRS BRL P V 00MBRCDI SWUV22RL8 CCPNDFPREDISWAP	(4,178,763)	(3,366,867)
PIMCO LONG DURATION	BWU0239Y6 IRS GBP R V 12MSONIA SWUV239Y8 CCPOIS	126,320	125,240
PIMCO LONG DURATION	BWU0239Y6 IRS GBP P F 3.70000 SWU0239Y6 CCPOIS	(126,325)	(121,852)
PIMCO LONG DURATION	BWU0241Y2 IRS USD R V 12MSOFR SWUV241Y4 CCPOIS	22,205,982	22,500,000
PIMCO LONG DURATION	BWU0241Y2 IRS USD P F 4.50000 SWU0241Y2 CCPOIS	(22,500,000)	(22,707,229)
PIMCO LONG DURATION	SWU0241Z9 IRS USD R F 4.50000 SWU0241Z9 CCPOIS	45,833,904	45,700,764
PIMCO LONG DURATION	SWU0241Z9 IRS USD P V 12MSOFR SWUV241Z1 CCPOIS	(45,500,000)	(45,500,000)
PIMCO LONG DURATION	SWU024NY8 IRS EUR R F 2.78000 SWU024NY8 CCPVANILLA	535,650	529,004
PIMCO LONG DURATION	SWU024NY8 IRS EUR P V 06MEURIB SWUV24NY0 CCPVANILLA	(535,650)	(517,750)
PIMCO LONG DURATION	BWU025TR4 IRS USD R V 12MSOFR SWUV25TR6 CCPOIS	11,323,967	11,300,000
PIMCO LONG DURATION	BWU025TR4 IRS USD P F 3.75000 SWU025TR4 CCPOIS	(11,300,000)	(11,151,752)
PIMCO LONG DURATION	BWU028ZY6 IRS USD R V 12MSOFR SWUV28ZY8 CCPOIS	700,000	700,000
PIMCO LONG DURATION	BWU028ZY6 IRS USD P F 3.58600 SWU028ZY6 CCPOIS	(700,000)	(672,562)
PIMCO LONG DURATION	BWU02A7Z9 IRS USD R V 12MSOFR SWUV2A7Z1 CCPOIS	230,000	230,000
PIMCO LONG DURATION	BWU02A7Z9 IRS USD P F 3.55500 SWU02A7Z9 CCPOIS	(230,000)	(220,399)
PIMCO LONG DURATION	BWU02A2D3 IRS EUR R V 06MEURIB SWUV2A2D5 CCPVANILLA	5,394,486	5,048,063
PIMCO LONG DURATION	BWU02A2D3 IRS EUR P F 2.25000 SWU02A2D3 CCPVANILLA	(5,409,492)	(5,158,330)
PIMCO LONG DURATION	SWU028YB7 IRS EUR R F 2.50000 SWU028YB7 CCPVANILLA	4,773,558	4,482,144
PIMCO LONG DURATION	SWU028YB7 IRS EUR P V 06MEURIB SWUV28YB9 CCPVANILLA	(4,738,755)	(4,426,763)
PIMCO LONG DURATION	BWU02ABQ4 IRS USD R V 12MSOFR SWUV2ABQ6 CCPOIS	800,000	800,000
PIMCO LONG DURATION	BWU02ABQ4 IRS USD P F 3.51400 SWU02ABQ4 CCPOIS	(800,000)	(763,908)
PIMCO LONG DURATION	SWPC0MW38 CDS EUR R F 1.00000 1 CCPITRAXX	14,888,098	13,834,154
PIMCO LONG DURATION	SWPC0MW38 CDS EUR P V 03MEVENT 2 CCPITRAXX	(14,594,360)	(13,565,051)
PIMCO LONG DURATION	SWPC0MW95 CDS EUR R F 5.00000 1 CCPITRAXX	965,950	928,728
PIMCO LONG DURATION	SWPC0MW95 CDS EUR P V 03MEVENT 2 CCPITRAXX	(891,840)	(828,400)
PIMCO LONG DURATION	SWPC0MWQ7 CDS USD R F 1.00000 1 CCPCDX	344,218,806	344,118,971
PIMCO LONG DURATION	SWPC0MWQ7 CDS USD P V 03MEVENT 2 CCPCDX	(336,600,000)	(336,600,000)
PIMCO LONG DURATION	SWPC0MWU8 CDS USD R F 1.00000 1 CCPCDX	2,212,846	2,216,504
PIMCO LONG DURATION	SWPC0MWU8 CDS USD P V 03MEVENT 2 CCPCDX	(2,200,000)	(2,200,000)
PIMCO LONG DURATION	SWPC0MZ84 CDS USD R F 5.00000 1 CCPCDX	322,110	323,152
PIMCO LONG DURATION	SWPC0MZ84 CDS USD P V 03MEVENT 2 CCPCDX	(300,000)	(300,000)
PIMCO LONG DURATION	SWU02CEU8 IRS EUR R F 2.41000 SWU02CEU8 CCPVANILLA	433,960	415,597
PIMCO LONG DURATION	SWU02CEU8 IRS EUR P V 06MEURIB SWUV2CEU0 CCPVANILLA	(433,960)	(414,200)
PIMCO LONG DURATION	SWU02CLW6 IRS AUD R F 4.25000 SWU02CLW6 CCPVANILLA	15,230,593	14,756,089
PIMCO LONG DURATION	SWU02CLW6 IRS AUD P V 06MBBSW SWUV2CLW8 CCPVANILLA	(15,037,220)	(14,611,945)
PIMCO LONG DURATION	SWPC0N478 CDS USD R F 1.00000 1 CCPCORPORATE	1,410,386	1,409,586
PIMCO LONG DURATION	SWPC0N478 CDS USD P V 03MEVENT 2 CCPCORPORATE	(1,400,000)	(1,400,000)
PIMCO LONG DURATION	SWPC0N4D5 CDS USD R F 1.00000 1 CCPCORPORATE	1,518,465	1,518,671
PIMCO LONG DURATION	SWPC0N4D5 CDS USD P V 03MEVENT 2 CCPCORPORATE	(1,500,000)	(1,500,000)
PIMCO LONG DURATION	BWU02D2C9 IRS USD R V 12MSOFR SWUV2D2C1 CCPOIS	2,863,850	2,900,000
PIMCO LONG DURATION	BWU02D2C9 IRS USD P F 3.69000 SWU02D2C9 CCPOIS	(2,900,000)	(2,766,737)
PIMCO LONG DURATION	BWU02D668 IRS USD R V 12MSOFR SWUV2D660 CCPOIS	7,291,647	7,300,000
PIMCO LONG DURATION	BWU02D668 IRS USD P F 3.62200 SWU02D668 CCPOIS	(7,300,000)	(6,882,870)
PIMCO LONG DURATION	SWPC0N6P6 CDS EUR R F 1.00000 1 CCPCORPORATE	316,426	312,694
PIMCO LONG DURATION	SWPC0N6P6 CDS EUR P V 03MEVENT 2 CCPCORPORATE	(314,670)	(310,650)
PIMCO LONG DURATION	BWU02DWX0 IRS USD R V 12MSOFR SWUV2DWX2 CCPOIS	16,657,653	16,700,000
PIMCO LONG DURATION	BWU02DWX0 IRS USD P F 4.06127 SWU02DWX0 CCPOIS	(16,700,000)	(16,723,013)
PIMCO LONG DURATION	BWU02DX50 IRS USD R V 12MSOFR SWUV2DX52 CCPOIS	17,300,000	17,300,000
PIMCO LONG DURATION	BWU02DX50 IRS USD P F 4.05900 SWU02DX50 CCPOIS	(17,300,000)	(17,322,327)
PIMCO LONG DURATION	SWU02E1O2 IRS EUR R F 2.38000 SWU02E1O2 CCPVANILLA	312,675	311,204
PIMCO LONG DURATION	SWU02E1O2 IRS EUR P V 06MEURIB SWUV2E1O4 CCPVANILLA	(312,675)	(310,650)
PIMCO LONG DURATION	EURO-BUND OPTION FEB25P 133.5 EXP 01/24/2025	(996)	(1,740)
PIMCO LONG DURATION	EURO-BUND OPTION FEB25C 136.5 EXP 01/24/2025	(755)	(186)
PIMCO LONG DURATION	EURO-BUND WEEK OPTFEB25P 135.5 EXP 01/10/2025	(984)	(4,370)
PIMCO LONG DURATION	EURO-BUND WEEK OPTFEB25C 138.5 EXP 01/10/2025	(963)	(21)
PIMCO LONG DURATION	EURO-BUND OPTION FEB25P 134.5 EXP 01/24/2025	(903)	(3,003)

PIMCO LONG DURATION	EURO-BUND OPTION FEB25C 138 EXP 01/24/2025	(945)	(62)
PIMCO LONG DURATION	EURO-BOBL OPTION FEB25P 117.5 EXP 01/24/2025	(693)	(1,139)
PIMCO LONG DURATION	EURO-BOBL OPTION FEB25C 119.2 EXP 01/24/2025	(651)	(269)
PIMCO LONG DURATION	317U6VZA8 PIMCO SWAPTION 2.05 CALL EUR 2025021	5,936	4,049
PIMCO LONG DURATION	317U6W0A4 PIMCO SWAPTION 2.05 CALL EUR 2025021	(5,243)	(992)
PIMCO LONG DURATION	317U7P1A7 PIMCO SWAPTION 3.933 PUT USD 2025010	(1,588)	(5,897)
PIMCO LONG DURATION	317U7P2A6 PIMCO SWAPTION 3.533 CALL USD 202501	(1,588)	(0)
PIMCO LONG DURATION	317U7PSA8 PIMCO SWAPTION 3.896 PUT USD 2025010	(1,160)	(5,971)
PIMCO LONG DURATION	317U7PTA7 PIMCO SWAPTION 3.496 CALL USD 202501	(1,160)	(0)
PIMCO LONG DURATION	317U7PUA5 PIMCO SWAPTION 2.22 PUT EUR 20250106	(728)	(3,850)
PIMCO LONG DURATION	317U7PVA4 PIMCO SWAPTION 1.97 CALL EUR 2025010	(728)	(0)
PIMCO LONG DURATION	317U7Q6A0 PIMCO SWAPTION 3.89 PUT USD 20250106	(825)	(4,620)
PIMCO LONG DURATION	317U7Q3A3 PIMCO SWAPTION 3.9 PUT USD 20250106	(1,073)	(5,846)
PIMCO LONG DURATION	317U7Q5A1 PIMCO SWAPTION 3.49 CALL USD 2025010	(825)	(0)
PIMCO LONG DURATION	317U7Q4A2 PIMCO SWAPTION 3.5 CALL USD 20250106	(1,073)	(0)
PIMCO LONG DURATION	317U7Q8A8 PIMCO SWAPTION 3.93 PUT GBP 20250106	(558)	(2,898)
PIMCO LONG DURATION	317U7Q9A7 PIMCO SWAPTION 3.64 CALL GBP 2025010	(558)	(0)
PIMCO LONG DURATION	317U7QCA3 PIMCO SWAPTION 3.85 PUT USD 20250106	(525)	(3,718)
PIMCO LONG DURATION	317U7QAA5 PIMCO SWAPTION 3.84 PUT USD 20250106	(1,050)	(7,758)
PIMCO LONG DURATION	317U7QBA4 PIMCO SWAPTION 3.49 CALL USD 2025010	(1,050)	(0)
PIMCO LONG DURATION	317U7QDA2 PIMCO SWAPTION 3.5 CALL USD 20250106	(525)	(0)
PIMCO LONG DURATION	317U7QIA7 PIMCO SWAPTION 3.88 PUT USD 20250109	(1,911)	(11,656)
PIMCO LONG DURATION	317U7QJA6 PIMCO SWAPTION 3.53 CALL USD 2025010	(1,911)	(3)
PIMCO LONG DURATION	317U7RVA0 PIMCO SWAPTION 3.97 PUT USD 20250113	(540)	(2,206)
PIMCO LONG DURATION	317U7RWA9 PIMCO SWAPTION 3.62 CALL USD 2025011	(540)	(12)
PIMCO LONG DURATION	317U7RZA6 PIMCO SWAPTION 4.013 PUT USD 2025011	(1,658)	(5,144)
PIMCO LONG DURATION	317U7S0A2 PIMCO SWAPTION 3.663 CALL USD 202501	(1,658)	(59)
PIMCO LONG DURATION	317U7S7A5 PIMCO SWAPTION 4.071 PUT USD 2025011	(1,100)	(2,325)
PIMCO LONG DURATION	317U7S8A4 PIMCO SWAPTION 3.721 CALL USD 202501	(1,100)	(76)
PIMCO LONG DURATION	317U7SEA7 PIMCO SWAPTION 4.1 PUT USD 20250116	(840)	(1,720)
PIMCO LONG DURATION	317U7SFA6 PIMCO SWAPTION 3.7 CALL USD 20250116	(840)	(110)
PIMCO LONG DURATION	317U7SOA6 PIMCO SWAPTION 4.09 PUT USD 20250117	(1,363)	(3,212)
PIMCO LONG DURATION	317U7SPA5 PIMCO SWAPTION 3.69 CALL USD 2025011	(1,363)	(207)
PIMCO LONG DURATION	317U7UDA3 PIMCO SWAPTION 4.275 PUT USD 2025012	(3,075)	(2,071)
PIMCO LONG DURATION	317U7UEA2 PIMCO SWAPTION 3.875 CALL USD 202501	(3,075)	(2,005)
PIMCO LONG DURATION	317U7UVA3 PIMCO SWAPTION 4.222 PUT USD 2025012	(1,513)	(1,483)
PIMCO LONG DURATION	317U7UWA2 PIMCO SWAPTION 3.822 CALL USD 202501	(1,513)	(683)
PIMCO LONG DURATION	317U7UXA1 PIMCO SWAPTION 4.3 PUT USD 20250123	(1,625)	(1,044)
PIMCO LONG DURATION	317U7UYA0 PIMCO SWAPTION 3.9 CALL USD 20250123	(1,625)	(1,404)
PIMCO LONG DURATION	317U7VKA3 PIMCO SWAPTION 4.308 PUT USD 2025012	(1,330)	(860)
PIMCO LONG DURATION	317U7VJA5 PIMCO SWAPTION 3.908 CALL USD 202501	(1,330)	(1,265)
PIMCO LONG DURATION	317U7VZA7 PIMCO SWAPTION 4.286 PUT USD 2025012	(1,619)	(1,321)
PIMCO LONG DURATION	317U7W0A3 PIMCO SWAPTION 3.886 CALL USD 202501	(1,619)	(1,476)
NEUBERGER BERMAN MULTI-ASSET	SWAP CITIBANK COC SWAP CASH COLLATERAL USD	(90,000)	(90,000)
NEUBERGER BERMAN MULTI-ASSET	SWAP CITIBANK COC SWAP CASH COLLATERAL USD	82,684	82,684
NEUBERGER BERMAN MULTI-ASSET	SWAP GOLDMAN SACHS COC SWAP CASH COLLATERAL USD	50,000	50,000
EQUITY TRANSITION	AMERICAN BANKNOTE CORP WTS EXP 01OCT07	1,060,652	0
EQUITY TRANSITION	AMERICAN BANKNOTE CORP WTS EXP 01OCT07 SER 2	(1,060,652)	0
PIMCO LONG DURATION	MORGAN STANLEY TBA CASH COLLATERAL	(491,120)	300,000
PIMCO LONG DURATION	SWAP CCPC BANK OF AMERICA COC SWAP CASH COLLATERAL	919,215	7,000
PIMCO LONG DURATION	CCSCXUS6 STANDARD CHARTER BOC CCSCXUS6 STANDARD CHARTEF	1,315,176	(60,000)
PIMCO LONG DURATION	CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA C	2,058,047	1,325,000
PIMCO LONG DURATION	CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC	885,625	7,962,000
PIMCO LONG DURATION	CCPC CCWFSZUS2 WELLS FARGO	512,438	1,070,000
PIMCO LONG DURATION	SWBC CCMBCIUS7 LT USD SWAP CASH COLLATERAL USD	88	(80,000)
PIMCO LONG DURATION	BOA FUTURES COC BOA FUTURES CCBOSXUS1	-	3,505,000
PIMCO LONG DURATION	CCGSCZUS9 GOLDMAN SACH COC ICE CCP CCGSCZUS9 CASH COLL	2,309	991,000
PIMCO LONG DURATION	SWAP BNP PARIBAS BOC SWAP CASH COLLATERAL USD	-	(910,000)
PIMCO LONG DURATION	MORGAN STANLEY CAP SVCS BOC SWAP CASH COLLATERAL USD	-	(329,000)
Total other:		260,769,638	4,752,768

Partnerships and joint venture interests:

CRG PARTNERS IV	CRG PARTNERS IV	15,502,983	14,402,349
STERLING CAPITAL PARTNERS IV	STERLING CAPITAL PARTNERS IV LIMITED PARTNERSHIP	5,782,024	1,712,737
DAVIDSON KEMPNER SOI II	DK SPEC OPP INTL II LIMITED PARTNERSHIP	1	62,341
AEA INVESTORS FUND V	AEA INVESTORS FUND V, LP LIMITED PARTNERSHIP	284,793	1,728,946
DAVIDSON KEMPNER LDOI III	DAVIDSON LDOI III	2,617,579	1,351,407
DAVIDSON KEMPNER LDOI IV	DAVIDSON LDOI IV	3,537,795	5,679,641
SIGULER GUFF DOF IV	SIGULER GUFF DIS OPP IV LP LIMITED PARTNERSHIP	1,266,372	584,169
GLOUSTON PEO IV	PERMAL PRIVATE EQUITY OPP IV LIMITED PARTNERSHIP	1	623,871
PANTHEON GLOBAL III	PANTHEON GLOBAL SECONDARY FUND III B, L.P.	1	537,225
PINEBRIDGE	PINEBRIDGE PEP IV	8,464,290	66,215
WINDPOINT VI	WINDPOINT INVESTORS VI LIMITED PARTNERSHIP	1	15,734
HURON FUND II	HURON FUND II LP	4,669,274	10,875
PANTHEON USA V	PANTHEON USA FUND V	2,073,647	36,911
WINDPOINT V	WIND POINT PARTNERS V LP	1,594,182	-
WCP REAL ESTATE FUND III	WCP REAL ESTATE FD III, LP LIMITED PARTNERSHIP	-	1,310,939
VALSTONE PARTNERS	VALSTONE OPPORTUNITY INV V LTD LIMITED PARTNERSHIP	9,089,620	11,787,992
APOLLO FUND VIII	APOLLO FUND VIII LIMITED PARTNERSHIP	13,616,957	10,261,902
CLEARLAKE CAP PARTNERS VIII	CLEARLAKE CAP PART VIII OFF LP	347,182	330,993
CRG PARTNERS V	CRG PARTNERS V LP	1,872,273	2,001,257
KAREP VI	KAYNE ANDERSON RL EST PRTNR VI PARTNERS VI, L.P	17,222,941	19,702,356
PETERSHILL PE IV	PETERSHILL PE IV	1,224,295	1,479,826
DRAGONEER INVESTMENT GROUP	DRAGONEER OPPS FUND VI, L.P. LIMITED PARTNERSHIP	2,543,891	2,583,102

CLEARLAKE CAPITAL PARTNERS VII	CLEARLAKE CAPITAL PTRS VII OFF LIMITED PARTNERSHIP	6,635,520	7,477,681
CLEARLAKEFLAGSHIP PLUS	CLEARLAKE FLAGSHIP PLUS PRTNRS OFFSHORE LP	9,370,618	10,796,011
DRAGONEER OPPORTUNITIES FD V	DRAGONEER OPP OFFSHR FEEDER V LP	30,551,902	26,232,688
ALPINVEST SECONDARIES VII	ALPINVST SEC FD(OFFSHR FDR)VII LP	18,578,456	35,743,742
BERKSHIRE VALUE FUND V	BERKSHIRE VALUE FUND V, LP.	29,706,913	25,198,948
CLEARLAKE CAPITAL PARTNERS VI	CLEARLAKE CAPITAL PARTNERS VI LIMITED PARTNERSHIP	19,697,748	33,533,860
ALPINVEST EDISON FUND	ALPINVEST FUND, L.P. LIMITED PARTNERSHIP	55,792,370	82,094,734
NEUBERGER CO-INVEST FUND IV	NB STRAT CO INV PARTNERS FD IV	35,248,187	50,493,768
VISTA EQUITY VII	VISTA EQUITY PARTNERS FUND VII	39,563,980	47,765,277
MONROE CAPITAL PCF III	MONROE CAPITAL PR CR FUND III	8,623,730	14,186,458
DYAL CAP PARTNERS IV COINVEST	DYAL IV VLT U.S II LLC LP	573,458	981,358
DYAL CAP PARTNERS IV COINVEST	DYAL IV VLT CAYMAN LP	2,137,629	2,551,968
DYAL CAP PARTNERS IV COINVEST	DYAL IV MIRROR US II LLC LP	552,616	1,115,655
DYAL CAP PARTNERS IV COINVEST	DYAL IV MIOR CYMAN LP	1,131,665	2,346,147
DYAL CAP PARTNERS IV COINVEST	DYAL IV HTSHOT II US LP	951,087	1,250,623
DYAL CAP PARTNERS IV COINVEST	DYAL IV HOT II CMAN LP	873,516	1,070,025
DYAL CAP. PARTNERS IV- MAIN	DYAL CAPITAL PARTNERS IV LIMITED PARTNERSHIP	4,473,384	22,136,338
KAYNE ANDERSON RE FD V	KAYNE ANDERSON RE PARTNERS V	28,214,867	26,176,823
NB PRIVATE EQTY CREDIT OPP FD	NB PRIVATE EQTY CREDIT OPP FD	8,000,109	18,500,052
PETERSHILL PRIVATE EQUITY LP	PETERSHILL PRIVATE EQUITY LIMITED PARTNERSHIP	21,399,421	39,015,809
KAYNE SENIOR CREDIT FUND III	KAYNE SENIOR CREDIT FUND III LIMITED PARTNERSHIP	11,971,677	15,050,864
HURON FUND V	HURON FUND V LIMITED PARTNERSHIP	23,618,818	28,196,144
VALSTONE FUND VI	VALSTONE OPP. FUND VI AIV	13,336,569	12,200,160
CLAREANT ECO FUND II	EUROPEAN CR OPP FUND II	12,083,316	12,433,974
GAMUT INVESTMENT FUND I	GAMUT INVESTMENT FUND I LIMITED PARTNERSHIP	23,335,086	35,028,974
MONROE CAPITAL PL FUND II	MONROE CAPITAL PR. CR. FUND II LIMITED PARTNERSHIP	4,720,628	6,476,758
AEA FUND VI	AEA INVESTORS FUND VI LP LIMITED PARTNERSHIP	441,935	20,483,263
GLOUSTON PEO V	GLOUSTON PEO V LIMITED PARTNERSHIP	3,108,873	6,957,919
ADAMS STREET PARTNERS	ADAMS STREET VENT GROWTH EQ VI LIMITED PARTNERSHIP	16,417,327	22,342,324
KAYNE CREDIT PARTNERSHIP	KAYNE CREDIT PARTNERSHIP	9,176,253	5,830,245
KAYNE CREDIT PARTNERSHIP	IFRG II FKA KAFRG II INVESTORS, L.P	952,329	146,538
KAYNE CREDIT PARTNERSHIP	IRRADIANT SOLUTIONS FKA KAYNE SOLUTIONS	885,686	3,689,426
KAYNE CREDIT PARTNERSHIP	IRRADIANT CLO II FKA KAYNE CLO II	5,592,823	5,858,270
STONE POINT CAPITAL LLC	KA CREDIT ADVISORS HOLDCO KACAH	676,264	1,655,154
AEA FUND VII	TRIDENT VIII	36,149,204	58,286,327
BLACKROCK EAFE IMI INDEX FUND	AEA INVESTORS FUND VII LP LIMITED PARTNERSHIP	24,665,502	27,370,888
NEUBERGER BERMAN MULTI-ASSET	BLK MSCI EAFE IMI INDEX FUND BLK MSCI EAFE IMI INDEX FUND	30,533,032	40,710,408
	NBCATBONDFLP SERIES F 00178154 NBCATBONDFLP SERIES F 00178154	61,786,728	61,786,729
Total partnerships and joint venture interests:		693,239,326	889,443,113

Hedge funds:

EAGLE POINT CREDIT PARTNERS	EAGLE POINT CREDIT NON US	35,000,000	58,634,870
FARALLON CAPITAL	FARALLON CAPITAL INST PARTNERS L.P.	-	5,455,116
DAVIDSON KEMPNER	DAVIDSON KEMPNER INTL LIMITED PARTNERSHIP	-	5,205,437
VIKING	SHAWNVIEW II LTD	4,143,090	5,400,018
ANCHORAGE CAPITAL	ANCHORAGE CAPITAL PARTNERS LIMITED PARTNERSHIP	-	5,988,768
AETOS	SHAWNVIEW LTD LIMITED PARTNERSHIP	8,911,659	40,789,244
Total hedge funds:		48,054,748	121,473,453

Common collective trusts, commingled equity funds and other investments valued at NAV:

EARNEST PARTNERS	EARN CHINA A SHARE EARNEST CHINA A SHARE	2,652,996	3,211,401
SSGA S&P 500 EQUAL WEIGHT	S + P 500 EQUAL WEIGHT CTF	54,278,970	87,653,674
BLACKROCK EQUITY INDEX FUND	EQUITY INDEX FUND A	137,747,471	247,975,878
OAKTREE EMERGING MARKETS EQ.	OAKTREE EMERG MRKTS EQ FD LIMITED PARTNERSHIP	54,709,220	77,614,767
BLACKROCK COMPLETION INDEX FUN	EXTENDED EQUITY MARKET FUND A	36,022,473	47,874,445
BLACKROCK EAFE CURRENCY HEDGED	EAFE CURR HEDGED EQ INDX FD EAFE CURR HEDGED EQ INDX FD	54,735,330	84,953,335
Total common collective trusts, commingled equity funds and other investments valued at NAV:		340,146,459	549,283,499
Total:		4,222,146,207	4,216,818,341