

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ 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 NNPP CONTRACTOR DB MASTER TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) FLUOR MARINE PROPULSION, LLC 814 PITTSBURGH-MCKEESPORT BLVD. WEST MIFFLIN, PA 15122-0079
2b	Employer Identification Number (EIN) 32-6525146
2c	Plan Sponsor's telephone number 518-925-4517
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	BARBARA A. LAFOUNTAIN
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 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 NNPP CONTRACTOR DB MASTER TRUST				B Three-digit plan number (PN) ▶ 001	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 FLUOR MARINE PROPULSION, LLC				D Employer Identification Number (EIN) 32-6525146	
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: MERCER EMERGING MARKETS EQUITY PORT					
b Name of sponsor of entity listed in (a): MERCER TRUST COMPANY LLC					
c EIN-PN 32-6219484-017		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 132155337	
a Name of MTIA, CCT, PSA, or 103-12 IE: ACADIAN INT'L SMALL-CAP FUND					
b Name of sponsor of entity listed in (a): ACADIAN ASSET MANAGEMENT LLC					
c EIN-PN 04-2929221-001		d Entity code E		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 109904323	
a Name of MTIA, CCT, PSA, or 103-12 IE: MFS HERTITAGE TRST MFS INTL EQ FUND					
b Name of sponsor of entity listed in (a): MFS HERITAGE TRUST COMPANY					
c EIN-PN 57-1187281-013		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 122565676	
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT-TERM INVESTMENT FD					
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENT, INC.					
c EIN-PN 45-6138589-084		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 51509570	
a Name of MTIA, CCT, PSA, or 103-12 IE: SS 20+ YR US TREAS STRIPS INDX NL					
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY					
c EIN-PN 32-6528132-038		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 236706232	
a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET S&P 500(R) INDEX NL					
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY					
c EIN-PN 04-0025081-097		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 378348973	
a Name of MTIA, CCT, PSA, or 103-12 IE: FIAM GROUP TRUST GLOBAL LOW VOL EQ					
b Name of sponsor of entity listed in (a): FIDELITY INSTITUTIONAL ASSET MANAGEMENT TRUST COMPANY					
c EIN-PN 20-4659714-145		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 237805284	
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.					
Schedule D (Form 5500) 2024 v. 240311					

a Name of MTIA, CCT, PSA, or 103-12 IE: **BAILLIE GIFFORD GLOBAL ALPHA COLL**

b Name of sponsor of entity listed in (a): **GLOBAL TRUST COMPANY**

c EIN-PN 37-6703427-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 143384959
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a Name of MTIA, CCT, PSA, or 103-12 IE: **COLLECTIVE LSV INTL VALUE EQ**

b Name of sponsor of entity listed in (a): **RELIANCE TRUST COMPANY**

c EIN-PN 90-6169542-015	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 94362017
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a Name of MTIA, CCT, PSA, or 103-12 IE: **AMERICAN CENTURY NON-US GROWTH TST**

b Name of sponsor of entity listed in (a): **GLOBAL TRUST COMPANY**

c EIN-PN 30-6406015-023	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 89012257
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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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 PENSION PLAN FOR ELIGIBLE BETTIS EMPLOYEES AND RETIREES**b** Name of plan sponsor FLUOR MARINE PROPULSION, LLC**c** EIN-PN 82-4281125-001**a** Plan name SALARIED EMPLOYEE PENSION PLAN FOR KAPL EMPLOYEES AND RETIREES**b** Name of plan sponsor FLUOR MARINE PROPULSION, LLC**c** EIN-PN 82-4281125-002**a** Plan name PENSION PLAN FOR KAPL EMPLOYEES IN PARTICIPATING BARGAINING UNITS**b** Name of plan sponsor FLUOR MARINE PROPULSION, LLC**c** EIN-PN 82-4281125-003**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

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 NNPP CONTRACTOR DB MASTER TRUST		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 FLUOR MARINE PROPULSION, LLC		D Employer Identification Number (EIN) 32-6525146

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	-232850	62681
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	9961543	9897247
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	49474224	56438809
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	32068540	24310693
(B) All other	1c(3)(B)	486761439	474989913
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	113132159	114383082
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1461885057	1485850305
(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)	112662186	109904323
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	41866253	48267818

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	2307578551	2324104871
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	356123	1826831
k Total liabilities (add all amounts in lines 1g through 1j)	1k	356123	1826831
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	2307222428	2322278040

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)	-1347	
(B) U.S. Government securities	2b(1)(B)	2244611	
(C) Corporate debt instruments	2b(1)(C)	27134883	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2718510	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		32096657
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock	2b(2)(B)	540255	
(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)		540255
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	978600202	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	984114432	
(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)	-20521995	
(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)		107828347
(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)		11879657
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		461913
d Total income. Add all income amounts in column (b) and enter total	2d		126770604

Expenses

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

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		126770604
l Transfers of assets:			
(1) To this plan	2l(1)		236588519
(2) From this plan	2l(2)		348303511

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		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d		X	
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	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
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 _____.

NNPP Contractor DB Master Trust

Fluor Marine Propulsion, LLC

EIN: 32-6525146 PN: 001

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FMPPEN
Account Name NNPP DB MASTER TRUST

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	796	399,334,791.35			0.00	399,334,791.35	399,334,791.35
	Total dispositions	668		394,884,696.37		0.00	394,884,696.37	394,884,696.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,307,222,428.55

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NNPP Contractor DB Master Trust
 Fluor Marine Propulsion, LLC
 EIN: 32-6525146 PN: 001

Account number FMPPEN
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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
EUR - Euro	172,788.650	181,067.16	172,788.65
HKD - Hong Kong dollar	-4,819.170	-4,819.41	-4,819.17
JPY - Japanese yen	-4,240.950	-6,184.86	-4,240.95
NOK - Norwegian krone	-54.860	-69.91	-54.86
USD - United States dollar	-99,829.790	-99,829.79	-99,829.79
USD - United States dollar	0.000	-1,162.90	-1,162.90
Total - all currencies		69,000.29	62,680.98
Total Non-Interest Bearing Cash - USD		69,000.29	62,680.98
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	51,341.32	51,341.32
Total - all currencies		51,341.32	51,341.32
Pending trade sales: United States dollar	0.000	450,010.35	450,010.35
Total - all currencies		450,010.35	450,010.35
Total Receivables - Other - USD		501,351.67	501,351.67
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	18,455,000.000	18,230,708.09	16,719,076.56
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	3,305,000.000	3,339,255.46	3,156,791.41
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	4,730,000.000	4,701,215.67	4,608,054.69
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	6,175,000.000	4,704,187.51	4,499,307.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	16,519,000.000	16,693,953.56	16,033,754.38
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	12,485,000.000	12,188,299.42	11,421,824.22
Total United States - USD		59,857,619.71	56,438,808.86
Total U.S. Government Securities		59,857,619.71	56,438,808.86
Corporate Debt Instruments - Preferred			
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	310,000.000	244,276.16	219,189.65
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	480,000.000	427,640.20	367,831.70
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL: BMYX9K1	215,000.000	147,264.40	144,742.25
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	150,000.000	166,003.50	126,810.48
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	205,000.000	224,311.00	139,930.57
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL: B7F2JD5	55,000.000	55,754.05	47,996.42
ARCHER-DANIELS 4.5% DUE 03-15-2049 SEDOL: BH31WX5	70,000.000	91,173.60	59,017.47
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	420,000.000	521,672.55	397,550.31
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	550,000.000	721,430.45	512,360.12
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	125,000.000	155,016.25	108,523.87
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	364,000.000	388,290.72	317,453.14
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	290,000.000	342,391.40	237,205.97
CATERPILLAR INS 4.3% DUE 05-15-2044 SEDOL: BMJJM94	175,000.000	154,318.50	151,276.43

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 SEDOL: BN92ZW4	120,000.000	87,463.20	82,281.18
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	85,000.000	108,205.00	68,670.76
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	190,000.000	176,979.86	135,973.81
CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL: BFYS3F0	45,000.000	46,716.75	34,594.26
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	195,000.000	216,469.20	215,165.98
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	350,000.000	292,299.94	269,867.25
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	370,000.000	524,119.80	399,761.75
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	285,000.000	296,799.10	207,723.57
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	80,000.000	55,473.60	54,624.69
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	205,000.000	139,113.10	133,393.67
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	75,000.000	57,794.25	56,505.34
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL: BKP32L8	90,000.000	75,012.30	62,198.24
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	75,000.000	61,223.25	55,592.88
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	370,000.000	314,184.70	262,354.62
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	290,000.000	236,759.40	195,207.95
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	115,000.000	110,034.90	85,825.63
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	205,000.000	236,565.90	168,151.05
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL: B4M4CP6	110,000.000	155,890.90	118,037.49

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Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	400,000.000	413,701.00	295,529.83
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	85,000.000	54,099.95	52,629.53
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	200,000.000	196,981.75	145,672.51
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	95,000.000	74,143.70	72,728.75
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	230,000.000	266,064.00	186,980.89
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	360,000.000	308,043.60	293,203.28
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	1,235,000.000	1,466,063.46	1,048,030.36
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	1,785,000.000	2,020,564.64	1,503,160.94
ELI LILLY & CO 3.95% 05-15-2047 SEDOL: BDVJY26	90,000.000	68,740.20	71,981.55
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	115,000.000	124,808.35	77,124.44
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	200,000.000	144,209.75	118,157.66
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL: BJDRF72	55,000.000	44,477.95	43,737.83
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	395,000.000	366,039.14	283,712.10
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	195,000.000	199,162.05	144,953.68
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	440,000.000	489,735.60	309,846.19
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	85,000.000	77,853.20	75,475.63
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	5,000.000	4,982.80	5,010.17
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045 SEDOL: BYZFX42	90,000.000	75,521.70	73,668.48

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Corporate Debt Instruments - Preferred			
United States - USD			
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	435,000.000	433,220.85	301,045.37
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	360,000.000	300,542.12	270,205.33
FL PWR & LT CO 4.125% DUE 06-01-2048 SEDOL: BD6R027	100,000.000	87,577.00	80,149.40
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	105,000.000	142,878.75	101,921.78
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	46,000.000	51,292.76	49,540.97
GEORGIA PWR CO 4.3% DUE 03-15-2043 SEDOL: B9LV101	110,000.000	88,856.90	91,993.86
HERSHEY CO 3.375% DUE 08-15-2046 SEDOL: BYYGSH4	140,000.000	103,687.96	101,003.09
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	860,000.000	958,129.60	735,747.14
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	560,000.000	731,519.71	611,424.25
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	255,000.000	257,983.55	253,909.14
JPMORGAN CHASE & CO 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	215,000.000	222,793.00	217,070.09
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL: B7GNW50	175,000.000	169,723.75	165,730.82
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	355,000.000	299,507.70	239,451.49
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	245,000.000	302,687.70	203,236.18
KIMBERLY-CLARK 5.3% DUE 03-01-2041 SEDOL: B63ZC30	105,000.000	108,341.10	103,098.42
LILLY ELI & CO 3.7% DUE 03-01-2045 SEDOL: BW0XTH2	120,000.000	97,452.00	94,787.71
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	285,000.000	314,763.75	226,650.32
MERCK & CO INC NEW 6.55% DUE 09-15-2037 SEDOL: BG5GXT4	100,000.000	117,302.00	110,855.28

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Corporate Debt Instruments - Preferred			
United States - USD			
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	95,000.000	76,883.50	73,811.39
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	470,000.000	487,525.60	365,977.69
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	120,000.000	101,942.40	97,443.88
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	745,000.000	803,031.40	614,826.15
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL: BDWGXK7	1,225,000.000	1,387,427.55	1,102,018.58
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL: BR03SC5	170,000.000	178,455.80	170,804.89
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	455,000.000	657,748.00	488,297.93
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL: B8DX0S9	55,000.000	57,061.40	44,333.88
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	420,000.000	639,637.56	517,835.02
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	100,000.000	141,897.00	104,935.56
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLM5L1	80,000.000	57,989.60	52,250.36
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	205,000.000	333,207.90	239,716.11
PPL ELEC UTILS CORP 3.95% 06-01-2047 SEDOL: BZ1JSM8	275,000.000	222,117.50	216,099.51
PRECISION 3.9% DUE 01-15-2043 SEDOL: B97H103	75,000.000	62,718.00	60,390.01
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9	100,000.000	82,514.00	77,472.97
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	480,000.000	554,079.00	392,368.76
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	230,000.000	267,701.60	176,445.55
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL: BYYD0H9	100,000.000	117,782.00	77,535.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	165,000.000	143,721.88	120,129.79
PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL: B80G7N5	190,000.000	151,640.90	148,163.56
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	290,000.000	365,547.90	252,757.40
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	390,000.000	455,555.40	349,318.23
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	280,000.000	334,500.80	273,500.73
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	445,000.000	469,546.75	349,073.05
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	290,000.000	289,614.30	196,142.55
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	240,000.000	298,690.03	209,922.90
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	205,000.000	209,858.04	171,606.11
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	145,000.000	173,844.85	110,305.49
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	200,000.000	222,930.00	156,839.12
TARGET CORP 6.5% DUE 10-15-2037 SEDOL: BFZDDV0	70,000.000	102,784.50	76,917.15
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL: BD8BSC3	120,000.000	120,504.82	91,915.20
TRAVELERS COS INC 4.1% 03-04-2049 SEDOL: BJLV1D4	140,000.000	116,662.65	111,877.95
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	280,000.000	170,615.20	165,329.42
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL: BKPGX14	385,000.000	393,500.39	265,668.10
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	115,000.000	138,379.50	89,424.48
UNION ELEC CO 8.45% DUE 03-15-2039 SEDOL: B650DS5	145,000.000	180,246.60	183,637.50

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Corporate Debt Instruments - Preferred			
United States - USD			
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	115,000.000	131,343.80	86,980.93
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	710,000.000	648,722.80	570,470.13
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	330,000.000	395,628.30	265,120.45
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	95,000.000	82,803.90	77,068.98
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	90,000.000	100,463.40	70,121.53
WALMART INC 4% DUE 04-11-2043 SEDOL: B8SZHR8	290,000.000	248,648.90	245,929.54
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	250,000.000	307,747.70	227,446.81
WESTAR ENERGY INC FIXED 3.25% 09-01-2049 SEDOL: BKFVB37	115,000.000	79,868.65	76,396.99
WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL: B95XFC3	160,000.000	137,396.80	129,212.35
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	210,000.000	195,247.50	171,610.40
Total United States - USD		30,909,837.04	24,310,693.23
Total Corporate Debt Instruments - Preferred		30,909,837.04	24,310,693.23

Corporate Debt Instruments - Other

Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	1,208,000.000	1,624,545.94	1,221,048.09
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	260,000.000	259,966.20	228,545.24
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	740,000.000	718,345.20	639,195.10
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	240,000.000	239,253.60	207,089.26
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0	1,515,000.000	1,506,650.45	1,478,564.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	110,000.000	109,353.20	67,207.24
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	385,000.000	382,097.95	356,796.62
Total Australia - USD		4,840,212.54	4,198,445.65
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	460,000.000	482,053.99	461,215.42
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	1,380,000.000	1,956,703.55	1,715,954.11
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	2,880,000.000	2,903,278.82	2,621,200.23
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	760,000.000	1,145,171.74	953,700.77
ANHEUSER-BUSCH 4.7% DUE 02-01-2036 SEDOL: BYMLCL3	370,000.000	359,475.60	350,748.62
ANHEUSER-BUSCH 4.75% DUE 04-15-2058 SEDOL: BDZ78S0	60,000.000	54,560.40	52,307.89
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	745,000.000	642,833.52	674,353.97
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	340,000.000	325,269.45	316,328.82
Total Belgium - USD		7,869,347.07	7,145,809.83
Brazil - USD			
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4	1,600,000.000	1,575,750.50	1,525,920.00
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	260,000.000	258,011.00	255,645.96
Total Brazil - USD		1,833,761.50	1,781,565.96
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	745,000.000	996,777.70	731,171.07

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Corporate Debt Instruments - Other			
Canada - USD			
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	1,345,000.000	1,745,563.01	1,330,240.56
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	115,000.000	96,992.15	93,109.48
BELL CANADA 5.55% 02-15-2054 SEDOL: BPGLSL8	535,000.000	520,835.40	502,525.57
BELL CDA FIXED 4.3% 07-29-2049 CUSIP: 0778FPAB5	510,000.000	578,282.16	399,191.06
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	140,000.000	141,604.72	141,703.63
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SEDOL: BL56991	145,000.000	147,920.30	146,112.63
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	605,000.000	427,027.75	393,999.35
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	280,000.000	202,300.40	198,694.70
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	378,000.000	482,198.85	386,291.40
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	500,000.000	587,368.00	530,066.80
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	135,000.000	84,954.15	78,530.19
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	165,000.000	188,604.90	171,063.25
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	101,000.000	77,092.68	69,845.77
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNL6J5	152,000.000	172,072.67	135,395.68
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	366,000.000	413,753.44	392,447.73
ENBRIDGE INC 5.625% 04-05-2034 SEDOL: BQZCJC7	70,000.000	73,033.10	70,440.16
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	360,000.000	358,506.00	355,703.73
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	840,000.000	838,719.60	868,202.93

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Corporate Debt Instruments - Other			
Canada - USD			
KINROSS GOLD CORP 6.25% 07-15-2033 CUSIP: 496902AT4	565,000.000	556,911.74	587,094.49
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045 CUSIP: 67077MAS7	70,000.000	83,378.40	64,331.04
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	438,000.000	540,992.99	466,419.51
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	125,000.000	90,240.00	92,827.29
SUNCOR ENERGY INC 5.95% DUE 12-01-2034 BEO SEDOL: B01YRG5	850,000.000	1,067,066.70	880,523.92
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	220,000.000	237,096.20	238,079.81
TELUS CORP FIXED 4.3% 06-15-2049 SEDOL: BK1XB82	45,000.000	34,844.85	34,727.85
TRANSCANADA 6.2% DUE 10-15-2037 SEDOL: B287YY8	330,000.000	452,393.70	340,204.99
Total Canada - USD		11,196,531.56	9,698,944.59
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	235,000.000	175,022.60	151,533.72
ALIBABA GROUP HLDG LTD 4.0% DUE 12-06-2037 SEDOL: BF5BK80	260,000.000	277,890.60	222,423.06
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	290,000.000	322,456.80	229,851.68
ALIBABA GROUP HLDG 5.25% DUE 05-26-2035 CUSIP: 01609WBK7	350,000.000	348,771.50	342,856.34
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	75,000.000	74,181.00	52,247.84
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	330,000.000	330,410.21	241,249.55
Total China - USD		1,528,732.71	1,240,162.19
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7	745,000.000	800,801.82	757,013.13

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Corporate Debt Instruments - Other			
Finland - USD			
Total Finland - USD		800,801.82	757,013.13
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP: 268317AQ7	175,000.000	157,617.25	154,121.07
PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035 CUSIP: 225313AQ8	135,000.000	135,000.00	135,581.70
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	450,000.000	451,035.40	429,159.21
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	150,000.000	154,495.50	107,798.59
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	395,000.000	361,035.86	259,165.12
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	370,000.000	371,584.00	343,538.59
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	180,000.000	177,264.00	172,455.56
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	1,079,000.000	1,082,057.38	1,035,927.40
Total France - USD		2,890,089.39	2,637,747.24
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	300,000.000	239,317.80	234,055.13
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	125,000.000	102,521.25	104,144.46
PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO SEDOL: BG1VP86	255,000.000	236,991.90	176,114.61
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3	195,000.000	145,579.35	146,273.59
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP: 07274NBH5	2,405,000.000	2,236,973.07	1,724,353.66
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	210,000.000	213,069.21	212,057.78
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050 CUSIP: 251566AA3	490,000.000	362,751.90	351,296.71

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Corporate Debt Instruments - Other			
Germany - USD			
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041 CUSIP: 82620KBF9	80,000.000	76,462.67	57,811.02
Total Germany - USD		3,613,667.15	3,006,106.96
India - USD			
PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5	455,000.000	451,980.00	436,200.45
Total India - USD		451,980.00	436,200.45
Ireland - USD			
AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 SEDOL: BTFJ242	535,000.000	526,637.95	509,986.91
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	130,000.000	130,600.02	128,661.24
Total Ireland - USD		657,237.97	638,648.15
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP: 606822DF8	380,000.000	377,314.35	380,656.01
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SEDOL: BS6Z6W8	290,000.000	290,000.00	292,866.86
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL: BS6Z6Y0	415,000.000	417,743.00	419,267.46
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	1,855,000.000	1,873,160.05	1,350,637.50
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	1,260,000.000	1,154,581.71	817,875.45
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	570,000.000	567,549.00	550,647.96
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	825,000.000	825,863.85	795,399.59
Total Japan - USD		5,506,211.96	4,607,350.83

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Corporate Debt Instruments - Other			
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	765,000.000	564,352.60	573,410.69
Total Luxembourg - USD		564,352.60	573,410.69
Mexico - USD			
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG SEDOL: B2R62G4	150,000.000	186,186.25	154,168.90
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	125,000.000	138,308.66	128,319.26
AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG SEDOL: BBM3LH7	185,000.000	258,086.10	195,125.37
GRUPO TELEVISIA S A 6.625% DUE 01-15-2040 SEDOL: BG494S0	285,000.000	282,121.95	257,147.45
PVTPL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051 CUSIP: 456829AC4	570,000.000	588,826.53	413,744.92
Total Mexico - USD		1,453,529.49	1,148,505.90
Netherlands - USD			
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP: 21684AAB2	140,000.000	195,602.40	139,846.85
COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP: 21685WCJ4	415,000.000	409,671.40	403,127.66
Total Netherlands - USD		605,273.80	542,974.51
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	80,000.000	62,055.84	59,346.49
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	400,000.000	284,493.20	273,763.40
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	140,000.000	140,795.20	113,212.76
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	346,000.000	344,871.11	314,038.04
STATOIL ASA 4.25 DUE 11-23-2041 SEDOL: B710SM5	115,000.000	101,116.05	98,692.32

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Corporate Debt Instruments - Other			
Norway - USD			
STATOIL ASA 4.8 DUE 11-08-2043 SEDOL: BLSP5J7	255,000.000	242,005.20	234,843.36
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	365,000.000	366,489.60	351,873.35
Total Norway - USD		1,541,826.20	1,445,769.72
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	285,000.000	248,015.55	257,684.73
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	260,000.000	373,219.60	296,067.77
Total Peru - USD		621,235.15	553,752.50
Saudi Arabia - USD			
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	670,000.000	670,000.00	653,256.70
Total Saudi Arabia - USD		670,000.00	653,256.70
Switzerland - USD			
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	240,000.000	240,000.00	228,893.41
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	185,000.000	161,138.70	157,472.91
UBS GROUP AG 4.875% 05-15-2045 CUSIP: 902613AY4	155,000.000	150,980.46	138,934.29
Total Switzerland - USD		552,119.16	525,300.61
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	510,000.000	429,155.25	431,825.24
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL: BMG7M46	290,000.000	288,938.60	286,871.16
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	137,000.000	121,020.73	116,265.48

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Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	195,000.000	176,226.34	167,366.04
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	1,370,000.000	1,923,595.55	1,503,241.19
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	360,000.000	351,486.00	272,411.51
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,635,000.000	1,608,457.30	1,411,985.33
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	450,000.000	333,732.18	357,807.01
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	195,000.000	151,048.20	158,080.15
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	340,000.000	344,187.70	326,651.28
BARCLAYS PLC 6.036% 03-12-2055 SEDOL: BPBMPF9	180,000.000	190,593.00	180,242.52
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	100,000.000	100,096.39	108,147.66
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	535,000.000	613,957.46	579,891.64
HSBC HLDGS PLC 5.874% 11-18-2035 SEDOL: BT6PGF8	950,000.000	950,000.00	926,697.31
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	705,000.000	952,817.50	724,531.74
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	225,000.000	249,927.75	166,969.61
PVTPL BAE SYS PLC 5.3% 03-26-2034 CUSIP: 05523RAL1	460,000.000	456,550.25	458,999.34
PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034 CUSIP: 50222CAB6	315,000.000	315,000.00	313,730.29
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	280,000.000	205,715.30	167,569.26
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	205,000.000	182,686.50	195,489.30
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	3,630,000.000	4,779,831.04	3,991,759.96

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Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	965,000.000	1,159,912.54	1,115,635.69
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	599,000.000	519,338.99	423,804.00
UNILEVER CAPITAL CORP 4.625% 08-12-2034 SEDOL: BQ1PKT4	120,000.000	118,826.40	115,610.64
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	325,000.000	323,315.21	252,747.34
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZHZ78	975,000.000	952,960.10	945,393.29
Total United Kingdom - USD		17,799,376.28	15,699,723.98
United States - USD			
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL: BMCBVH8	160,000.000	119,425.60	117,820.20
ABBOTT LABS 4.75% 04-15-2043 SEDOL: BD6NWW9	65,000.000	80,742.86	61,404.69
ABBOTT LABS 6.15% DUE 11-30-2037 SEDOL: B922PX4	140,000.000	155,885.10	152,620.70
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	183,000.000	205,180.51	161,678.24
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	2,835,000.000	2,843,971.24	2,424,798.92
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	513,000.000	435,256.15	417,714.65
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	1,337,000.000	1,492,907.38	1,159,040.85
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	400,000.000	363,608.31	340,456.16
ABBVIE INC 4.55% DUE 03-15-2035 REG SEDOL: BMWB8H7	225,000.000	211,938.70	211,600.92
ABBVIE INC 4.75% 03-15-2045 SEDOL: BLKFQT2	215,000.000	263,300.05	191,949.33
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	265,000.000	294,455.26	240,540.19
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	535,000.000	533,314.75	529,083.77

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Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	117,000.000	118,576.57	112,657.70
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	275,000.000	279,308.47	263,165.85
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	1,160,000.000	1,158,793.60	1,102,484.14
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	80,000.000	80,000.00	66,960.59
ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SEDOL: BSNV2W1	120,000.000	118,926.00	120,824.22
AEP TEX INC FIXED 3.8% DUE 10-01-2047 SEDOL: BFXQYR4	90,000.000	66,885.30	64,799.86
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	85,000.000	81,469.95	56,458.18
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	1,310,000.000	1,337,590.75	881,903.44
AEP TEX INC 5.7% 05-15-2034 CUSIP: 00108WAT7	215,000.000	214,453.90	216,383.23
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	130,000.000	118,112.40	94,049.10
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	90,000.000	90,013.50	59,393.83
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	80,000.000	60,569.60	59,409.57
AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL: BSB7641	395,000.000	394,739.30	388,664.70
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	170,000.000	126,901.03	102,201.03
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	475,000.000	581,993.75	393,246.06
AFLAC INC 4.75% DUE 01-15-2049 SEDOL: BGYTGT5	175,000.000	165,781.00	153,448.83
AFLAC INC 4% DUE 10-15-2046 SEDOL: BZCNMN8	175,000.000	147,297.30	137,382.37
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL: BKX8JV4	205,000.000	209,153.30	146,346.28

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NNPP Contractor DB Master Trust
 Fluor Marine Propulsion, LLC
 EIN: 32-6525146 PN: 001

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AIR PRODS & CHEMS INC 4.85% 02-08-2034 SEDOL: BRBYMJ2	75,000.000	74,794.50	73,276.11
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	70,000.000	71,026.90	57,587.37
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL: BPGLSJ6	55,000.000	54,968.65	52,733.54
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 SEDOL: BK7Y026	120,000.000	120,000.00	74,905.46
ALLSTATE CORP 4.2% DUE 12-15-2046 SEDOL: BDSFRM8	50,000.000	39,615.58	40,184.42
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	140,000.000	121,963.80	119,780.88
ALLSTATE CORP 5.95% DUE 04-01-2036 SEDOL: BG48NF7	195,000.000	204,878.70	204,438.89
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	360,000.000	223,957.37	199,786.09
ALTRIA GROUP INC 10.2% DUE 02-06-2039 SEDOL: B9L63Z5	625,000.000	1,042,548.68	863,928.68
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	2,173,000.000	1,513,164.75	1,570,222.79
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	325,000.000	228,657.00	221,122.76
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	85,000.000	66,172.50	61,672.73
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	660,000.000	647,975.31	526,830.45
ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL: B7ZKNH1	115,000.000	122,185.20	93,929.91
ALTRIA GROUP INC 9.95% DUE 11-10-2038 SEDOL: B90J333	195,000.000	359,653.07	261,114.63
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,035,000.000	726,055.28	699,118.39
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	495,000.000	330,685.65	295,824.92
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	225,000.000	191,403.85	186,129.89

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 Fluor Marine Propulsion, LLC
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Corporate Debt Instruments - Other			
United States - USD			
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	340,000.000	383,818.55	376,910.05
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	315,000.000	299,868.39	237,498.29
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	555,000.000	553,945.50	547,809.52
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL: BLH0M14	380,000.000	379,350.20	244,429.31
AMERICAN EXPRESS CO 5.915% 04-25-2035 SEDOL: BNNWQ50	360,000.000	360,000.00	367,856.05
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	260,000.000	227,614.40	217,895.46
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	720,000.000	720,000.00	712,154.89
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	100,000.000	93,544.79	85,750.32
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	425,000.000	373,659.68	317,019.20
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	830,000.000	668,277.89	641,893.02
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	585,000.000	364,274.15	341,236.46
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	250,000.000	201,645.23	171,119.70
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	535,000.000	454,964.90	444,104.71
AMGEN INC 4.563% DUE 06-15-2048 SEDOL: BDR5CM4	90,000.000	79,092.00	75,074.44
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	525,000.000	470,747.00	440,622.48
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	95,000.000	87,137.80	81,576.88
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	545,000.000	603,765.20	491,843.76
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	130,000.000	132,306.20	121,098.39

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Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	2,663,000.000	2,714,124.23	2,568,805.59
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	95,000.000	95,491.15	93,085.30
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	465,000.000	475,147.77	447,457.58
AMGEN INC 6.375% DUE 06-01-2037 SEDOL: B2PVZR3	445,000.000	609,636.65	472,608.00
AMGEN INC 6.4% DUE 02-01-2039 SEDOL: B3L2H37	265,000.000	353,824.90	278,137.26
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	160,000.000	118,604.80	113,323.90
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	65,000.000	45,917.95	41,353.71
ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL: B3D2230	80,000.000	84,787.20	86,693.12
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	250,000.000	215,841.90	178,330.31
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	130,000.000	159,055.00	112,379.72
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	410,000.000	318,427.02	285,899.40
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	430,000.000	407,865.10	347,332.28
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	445,000.000	356,904.82	270,647.10
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	145,000.000	114,014.95	106,595.81
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	505,000.000	501,929.60	494,093.09
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	80,000.000	66,865.60	55,613.16
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL: BJR20Z6	270,000.000	280,909.88	216,514.45
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL: BXPB5R0	140,000.000	169,666.00	113,203.38

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 Fluor Marine Propulsion, LLC
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Corporate Debt Instruments - Other			
United States - USD			
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	440,000.000	296,882.24	303,007.90
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,700,000.000	1,440,055.89	1,059,773.25
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	40,000.000	36,100.19	30,687.40
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	385,000.000	413,126.96	303,224.73
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	1,100,000.000	1,147,586.75	912,421.16
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	49,000.000	42,824.02	39,556.61
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	490,000.000	447,963.72	433,170.33
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	1,159,000.000	1,483,983.64	1,062,266.37
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL: B450GW6	250,000.000	308,963.00	259,038.75
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL: BLR5N72	1,100,000.000	938,252.64	644,485.67
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	310,000.000	296,198.40	278,454.07
AQUA AMER INC FIXED 4.276% 05-01-2049 SEDOL: BK1WFG5	65,000.000	56,263.35	50,908.97
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	105,000.000	98,915.25	94,139.13
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	65,000.000	56,644.90	59,610.69
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	55,000.000	59,923.60	45,470.78
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	470,000.000	467,795.70	317,967.46
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	210,000.000	123,408.60	121,802.07
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO SEDOL: BJV0GY7	160,000.000	115,324.80	109,830.29

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Corporate Debt Instruments - Other			
United States - USD			
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	206,000.000	172,676.33	152,373.61
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL: BYZR531	190,000.000	151,765.30	154,389.01
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL: BS5WL25	230,000.000	229,773.70	232,552.54
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	155,000.000	154,032.80	149,605.48
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	170,000.000	178,973.20	188,553.20
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	140,000.000	135,272.26	137,632.79
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	125,000.000	105,302.50	99,800.37
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	1,555,000.000	1,800,313.25	1,322,704.35
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	770,000.000	681,650.65	590,587.21
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	4,831,000.000	3,941,763.38	3,254,753.54
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	2,425,000.000	1,799,636.92	1,636,167.41
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHVV76	215,000.000	154,930.79	152,013.82
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,386,000.000	935,780.94	920,464.39
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	2,212,000.000	1,730,318.69	1,529,246.54
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	40,000.000	33,835.20	33,065.96
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	315,000.000	391,976.55	273,596.26
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCKWK1	34,000.000	30,992.42	31,449.32
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3	85,000.000	83,933.25	82,367.20

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Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	60,000.000	60,621.00	57,691.50
AT&T INC 6.3% DUE 01-15-2038 SEDOL: BFPC4D6	15,000.000	15,294.60	16,020.98
AT&T INC 6.8% DUE 05-15-2036 SEDOL: BG49468	610,000.000	688,366.70	656,890.41
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8	850,000.000	796,688.55	548,177.50
ATHENE HLDG LTD 6.65% 02-01-2033 SEDOL: BP6WL78	325,000.000	324,093.25	344,517.04
AVISTA CORP 4.35% DUE 06-01-2048 SEDOL: BD21LG4	190,000.000	150,484.40	155,967.06
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047 SEDOL: BD3CWX1	60,000.000	44,793.60	44,742.12
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	510,000.000	509,750.10	486,449.09
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	240,000.000	152,952.00	147,768.34
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	385,000.000	254,552.35	245,219.50
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	340,000.000	260,764.80	254,494.66
BANK AMER CORP 3.946% 01-23-2049 SEDOL: BD49X71	475,000.000	381,894.25	366,996.69
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BLBP4H5	105,000.000	95,588.85	96,153.91
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	410,000.000	395,903.10	383,279.63
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	235,000.000	235,000.00	223,443.90
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	4,055,000.000	3,144,064.21	2,819,561.73
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	175,000.000	154,187.00	143,456.15
BANK OF AMERICA CORPORATION 4.443% 01-20-2048 SEDOL: BYMX8C2	120,000.000	105,840.00	101,191.77

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Corporate Debt Instruments - Other			
United States - USD			
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	1,115,000.000	1,115,762.75	1,116,507.90
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	445,000.000	632,008.36	521,884.84
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	415,000.000	490,438.70	437,031.25
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	400,000.000	310,501.77	254,631.57
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	80,000.000	70,593.60	69,211.46
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	220,000.000	218,807.60	182,826.26
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	1,745,000.000	1,259,457.45	1,097,027.11
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	1,595,000.000	1,472,667.92	1,208,584.12
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	860,000.000	1,000,901.89	710,461.25
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	1,400,000.000	1,671,140.62	1,454,461.68
BLACK HILLS CORP 4.2% DUE 09-15-2046 SEDOL: BDHDF96	75,000.000	56,520.75	58,837.02
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	861,000.000	858,746.61	814,666.03
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	280,000.000	279,975.90	267,804.86
BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL: BJBC2K1	235,000.000	231,989.65	174,484.80
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	330,000.000	329,745.90	249,857.30
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	220,000.000	203,897.60	146,625.87
BOEING CO FIXED 3.825% 03-01-2059 SEDOL: BJBC2L2	90,000.000	57,998.70	58,026.37
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	260,000.000	175,097.00	172,509.47

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BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	615,000.000	586,586.26	570,875.77
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL: BG48P39	130,000.000	165,713.60	125,762.47
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4	390,000.000	304,475.50	311,153.01
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429	150,000.000	104,068.50	97,264.73
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	705,000.000	490,577.55	482,589.05
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	345,000.000	229,222.12	236,876.58
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WJ8	615,000.000	550,917.15	428,705.37
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	1,040,000.000	1,004,796.15	963,821.30
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	100,000.000	109,637.00	106,491.68
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	625,000.000	679,979.35	658,709.36
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	1,811,000.000	1,258,707.57	1,153,298.15
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL: BMZMHX6	470,000.000	470,000.00	453,557.59
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRNN4	485,000.000	485,000.00	478,094.59
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	2,006,000.000	1,455,466.23	1,205,291.02
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	315,000.000	204,178.70	195,355.24
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	50,000.000	42,862.00	40,465.46
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	350,000.000	374,919.11	289,268.07
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	360,000.000	406,267.05	306,503.87

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NNPP Contractor DB Master Trust

Fluor Marine Propulsion, LLC

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Corporate Debt Instruments - Other			
United States - USD			
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	375,000.000	475,106.25	331,034.24
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9	120,000.000	102,644.40	111,118.72
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	180,000.000	119,552.61	119,608.73
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SEDOL: BQS70Y8	205,000.000	221,149.90	203,478.62
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	1,005,000.000	999,035.71	969,492.94
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	715,000.000	729,106.82	767,272.12
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	840,000.000	549,537.77	486,802.43
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL: BP96188	135,000.000	103,372.20	104,447.19
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	560,000.000	430,086.22	408,230.12
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	170,000.000	125,012.45	121,853.40
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS24	120,000.000	132,943.51	127,206.17
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	330,000.000	329,316.90	318,480.27
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL: BYX0316	180,000.000	160,948.80	157,483.36
BROWN UNIV 2.924% DUE 09-01-2050 SEDOL: BMGZQX7	205,000.000	143,419.05	136,117.93
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	245,000.000	239,687.25	216,708.02
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	180,000.000	120,884.40	118,399.32
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	115,000.000	120,908.37	90,058.41
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	325,000.000	281,628.75	281,533.77

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Corporate Debt Instruments - Other			
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BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL: BG7PB06	135,000.000	110,960.55	108,390.48
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	795,000.000	794,631.01	783,384.55
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	260,000.000	175,756.55	162,085.46
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	290,000.000	236,263.97	199,156.64
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	415,000.000	409,517.80	380,616.35
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	975,000.000	974,473.50	919,590.97
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	30,000.000	31,378.80	19,095.86
CARDINAL HLTH INC 4.5% DUE 11-15-2044 SEDOL: BVB2PG2	160,000.000	132,300.80	131,876.56
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	125,000.000	131,431.16	96,635.35
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	66,000.000	59,221.36	47,416.12
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	380,000.000	374,266.40	355,417.71
CATERPILLAR INS 3.803% DUE 08-15-2042 SEDOL: B95BMR1	80,000.000	65,304.80	65,062.74
CBRE SVCS INC 5.95% 08-15-2034 SEDOL: BRV2JQ2	84,000.000	82,466.16	86,638.30
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	65,000.000	72,363.20	47,645.42
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL: BRBDWD3	151,000.000	159,276.31	156,802.41
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	895,000.000	892,164.55	875,316.43
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL: BRXB0B9	190,000.000	190,590.90	189,664.62
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	635,000.000	405,345.35	408,322.08

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 Fluor Marine Propulsion, LLC
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Corporate Debt Instruments - Other			
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CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	295,000.000	179,951.00	179,991.09
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	165,000.000	133,735.80	131,516.39
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	985,000.000	766,929.84	657,090.77
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	915,000.000	678,154.90	688,779.01
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	965,000.000	591,424.84	582,456.21
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	135,000.000	108,842.20	110,925.80
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	2,460,000.000	2,980,362.07	2,326,552.39
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	940,000.000	1,023,605.25	915,913.26
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REG SEDOL: BD2NLB5	300,000.000	275,375.00	296,295.24
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	40,000.000	27,650.08	26,514.77
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	230,000.000	286,197.95	244,054.85
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	865,000.000	867,430.65	855,001.07
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	60,000.000	37,752.60	36,514.76
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	1,390,000.000	1,636,903.02	1,260,547.42
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	240,000.000	220,783.50	204,798.66
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	420,000.000	378,336.45	308,123.52
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	190,000.000	147,349.90	125,113.94
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	480,000.000	518,072.61	350,071.85

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Corporate Debt Instruments - Other			
United States - USD			
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	75,000.000	64,243.50	64,144.31
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO SEDOL: BMYJ501	70,000.000	76,781.60	71,283.38
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	675,000.000	652,102.33	632,998.73
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	160,000.000	206,733.15	169,160.52
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	1,450,000.000	1,457,154.70	1,410,520.55
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	870,000.000	867,876.75	835,014.23
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	665,000.000	817,620.57	729,549.52
CITIGROUP INC 3.878% DUE 01-24-2039 CUSIP: 172967LU3	180,000.000	156,841.20	150,154.12
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	70,000.000	61,797.40	60,080.86
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	155,000.000	146,879.55	146,063.59
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	1,140,000.000	1,135,489.93	1,136,056.75
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	325,000.000	384,853.14	331,284.28
CITIGROUP INC 6.875% DUE 03-05-2038 SEDOL: B7HZ448	175,000.000	246,613.50	192,923.70
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	1,910,000.000	2,964,886.34	2,358,889.73
CME GROUP INC 5.3 09-15-2043 SEDOL: BDDY861	90,000.000	90,329.40	90,105.16
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	260,000.000	165,818.00	156,981.90
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	540,000.000	541,740.02	520,559.24
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	515,000.000	525,161.15	489,745.74

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Corporate Debt Instruments - Other			
United States - USD			
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	1,590,000.000	1,399,683.37	1,205,762.30
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	515,000.000	487,249.20	390,064.10
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	610,000.000	445,182.85	363,813.26
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	5,513,000.000	4,443,781.29	3,322,148.41
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	1,575,000.000	1,084,962.33	920,029.42
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	85,000.000	49,682.37	48,051.99
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	1,225,000.000	1,255,198.89	929,141.70
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	125,000.000	91,801.25	87,872.04
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	235,000.000	167,975.65	161,205.69
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	45,000.000	38,948.40	37,868.35
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	35,000.000	27,283.55	26,358.36
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	50,000.000	46,538.00	45,287.89
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP: 20030NBQ3	160,000.000	207,804.80	137,459.60
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	115,000.000	104,501.65	99,559.57
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	245,000.000	199,101.70	186,339.69
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	70,000.000	70,068.74	67,749.54
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP: 20030NAK7	138,000.000	177,796.85	149,870.30
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	170,000.000	162,317.12	157,672.89

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Corporate Debt Instruments - Other			
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COMMONSPIRIT HEALTH 5.318% SEDOL: BQV0HX2	12-01-2034 355,000.000	355,000.00	351,325.89
COMMONSPIRIT HEALTH 5.548% SEDOL: BRRGQ34	12-01-2054 290,000.000	290,000.00	277,379.56
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	605,000.000	557,098.90	446,105.81
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	490,000.000	393,357.30	384,030.82
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	905,000.000	792,043.90	587,186.47
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	280,000.000	324,632.00	209,310.85
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPPY0	995,000.000	1,076,908.27	777,023.19
COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044 SEDOL: BHZ7X72	1,545,000.000	1,911,676.65	1,362,772.32
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	205,000.000	203,854.00	202,546.72
COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL: BKP4ZT0	245,000.000	138,736.15	144,385.12
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	455,000.000	453,329.40	347,580.05
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	105,000.000	130,880.40	88,135.49
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	65,000.000	65,392.75	61,242.93
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	145,000.000	111,999.45	104,904.83
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	85,000.000	103,445.85	71,173.38
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	170,000.000	168,961.30	164,027.24
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	381,000.000	380,324.50	365,931.31
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	75,000.000	74,751.75	71,334.05

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CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	35,000.000	33,143.95	33,102.08
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	340,000.000	331,581.12	314,892.14
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	130,000.000	146,520.40	99,380.19
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	150,000.000	164,409.00	114,483.47
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	255,000.000	281,094.15	204,224.25
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	115,000.000	95,382.15	92,559.25
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	80,000.000	95,403.20	67,870.32
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	155,000.000	136,787.45	132,673.37
CONS EDISON CO N Y 4% 11-15-2057 SEDOL: BZ1JRW1	100,000.000	77,736.00	73,620.42
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL: B57H0J7	170,000.000	220,819.80	168,209.06
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	165,000.000	175,182.50	115,208.67
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	145,000.000	118,527.35	114,236.77
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	330,000.000	326,980.50	334,830.42
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73	255,000.000	253,444.50	267,566.26
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	140,000.000	115,886.40	108,720.39
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	345,000.000	411,833.40	312,465.26
CORNING INC 5.75% DUE 08-15-2040 SEDOL: B4YPKP3	60,000.000	60,412.20	60,118.14
COTERRA ENERGY INC 5.4% 02-15-2035 SEDOL: BRRG1Z1	55,000.000	54,745.35	53,758.58

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COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	80,000.000	79,484.00	75,690.91
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HL0	485,000.000	478,874.65	396,964.18
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	110,000.000	91,971.99	84,707.83
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	180,000.000	149,128.82	136,273.74
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	115,000.000	127,244.05	122,254.29
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	165,000.000	191,619.81	144,047.82
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	264,000.000	233,089.99	207,076.04
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	4,535,000.000	5,055,927.23	3,921,893.13
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	6,351,000.000	5,688,858.73	5,237,758.55
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	520,000.000	494,485.21	437,788.75
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BM8JC28	275,000.000	272,435.95	260,247.97
CVS HEALTH CORP 6.125% DUE 09-15-2039 SEDOL: B9B9X32	165,000.000	165,873.75	161,220.57
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	90,000.000	90,000.00	88,248.43
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	570,000.000	570,000.00	571,912.52
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	30,000.000	30,115.84	28,220.70
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	270,000.000	182,468.70	166,787.76
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 SEDOL: BKR3FX9	90,000.000	91,350.00	84,110.70
DEERE & CO 2.875% DUE 09-07-2049 SEDOL: BKLMSK0	85,000.000	55,676.70	55,598.25

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Corporate Debt Instruments - Other			
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DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 SEDOL: BSVHXY0	295,000.000	294,817.10	294,487.48
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 SEDOL: BT3CQ52	575,000.000	572,702.20	572,893.40
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	55,000.000	42,440.75	40,498.38
DELL INTL L L C / EMC CORP 4.85% 02-01-2035 SEDOL: BRXFFV63	465,000.000	463,353.90	441,702.69
DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	102,000.000	141,968.27	121,000.99
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	437,000.000	455,116.26	363,661.64
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	90,000.000	87,048.00	83,344.64
DEVON FING CORP U 7.875% DUE 09-30-2031 SEDOL: 2864925	325,000.000	417,483.51	366,335.67
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	825,000.000	739,220.67	643,590.01
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	1,240,000.000	1,273,726.13	1,238,202.82
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278X AQ2	289,000.000	239,598.90	224,262.07
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278X AT6	604,000.000	445,749.09	456,880.43
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	140,000.000	143,703.00	131,636.71
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	260,000.000	254,568.70	244,145.40
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	410,000.000	305,681.73	300,250.75
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 CUSIP: 25470D AS8	75,000.000	62,942.25	62,349.69
DISCOVERY 6.35% DUE 06-01-2040 CUSIP: 25470D AD1	840,000.000	1,017,168.61	776,277.09
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	155,000.000	146,335.50	138,900.70

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DISNEY WALT CO SR NT 4.75% 11-15-2046 SEDOL: BJQY8R1	65,000.000	52,744.25	57,801.54
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	105,000.000	140,389.20	96,108.70
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	124,000.000	120,410.29	121,893.03
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	925,000.000	1,381,940.80	1,016,654.18
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	200,000.000	233,056.00	223,062.90
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	710,000.000	674,698.80	443,693.48
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	165,000.000	133,222.65	132,421.37
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	595,000.000	442,275.40	438,313.85
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	90,000.000	71,535.60	71,225.42
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	314,000.000	424,951.30	416,372.65
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	230,000.000	220,174.40	213,664.06
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	85,000.000	82,139.75	79,709.39
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	355,000.000	317,590.30	298,881.84
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	290,000.000	328,741.24	238,046.87
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL: BQ72LX0	60,000.000	61,730.44	66,138.75
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	95,000.000	81,102.45	76,097.49
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BM928K6	125,000.000	91,340.00	88,143.88
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	620,000.000	424,359.45	418,995.93

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DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	295,000.000	237,165.25	219,922.69
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9	180,000.000	204,242.40	139,214.93
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	160,000.000	159,096.00	156,001.23
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	430,000.000	428,206.90	375,843.98
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	305,000.000	322,748.00	310,528.66
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	1,600,000.000	1,749,033.72	1,283,041.17
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	595,000.000	544,214.01	359,880.26
DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL: B4NTXW4	130,000.000	147,589.00	140,444.64
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	455,000.000	442,835.33	431,842.11
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	160,000.000	151,489.60	151,429.05
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	75,000.000	53,454.75	50,033.91
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL: B2QWHG8	95,000.000	98,739.20	99,920.99
DUKE UNIV 2.682% DUE 10-01-2044 SEDOL: BMZN0Y1	70,000.000	51,384.90	49,212.83
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	285,000.000	195,771.45	177,328.70
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	95,000.000	94,930.65	89,738.59
EASTMAN CHEM CO SR NT 5.625% 02-20-2034 SEDOL: BSBGTP0	340,000.000	339,357.40	340,063.16
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL: BMNQYY0	150,000.000	124,338.00	126,821.65
ECOLAB INC FIXED 2.125% DUE 08-15-2050 SEDOL: BKPTQ92	140,000.000	79,646.00	75,169.29

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ECOLAB INC 2.75% 08-18-2055 BEO SEDOL: BN912T7	343,000.000	293,339.65	201,797.93
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	65,000.000	53,876.55	54,667.43
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	460,000.000	620,345.60	517,890.38
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	185,000.000	175,439.35	164,916.66
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49	430,000.000	429,690.40	426,317.52
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	270,000.000	267,709.35	259,120.12
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	650,000.000	648,239.40	627,306.03
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	545,000.000	543,408.60	527,280.01
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 SEDOL: BR17WN5	200,000.000	255,766.00	171,742.31
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	335,000.000	334,886.10	312,270.02
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	430,000.000	447,922.30	390,070.17
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	1,130,000.000	1,106,821.98	1,039,174.83
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	208,000.000	241,696.28	235,346.81
ENBRIDGE ENERGY 7.5% DUE 04-15-2038 SEDOL: B3D20S1	80,000.000	93,647.20	91,065.98
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	277,000.000	243,691.57	245,336.11
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	1,540,000.000	1,648,393.41	1,535,419.56
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	665,000.000	661,827.95	642,887.11
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	835,000.000	717,545.05	709,375.15

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ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	160,000.000	141,721.60	141,231.75
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	3,005,000.000	3,180,775.53	2,634,404.68
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	255,000.000	238,863.80	246,645.24
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	110,000.000	78,080.20	78,086.76
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	55,000.000	55,807.40	53,399.11
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	350,000.000	406,453.00	316,254.35
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	446,000.000	408,887.83	358,321.27
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	990,000.000	985,784.26	953,955.52
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	250,000.000	256,687.50	213,384.72
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	20,000.000	20,776.60	19,998.78
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	412,000.000	496,546.80	423,443.75
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	110,000.000	151,571.20	114,288.59
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL: B4NSDP4	185,000.000	199,156.20	199,271.16
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	230,000.000	211,406.80	204,827.64
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	300,000.000	302,064.60	294,183.41
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	135,000.000	100,619.40	85,206.99
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	660,000.000	585,238.65	434,769.89
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL: BM9XD71	101,000.000	85,186.87	62,304.46

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EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	630,000.000	539,452.80	518,797.77
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	267,747.35	204,237.27
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,045,000.000	782,171.08	733,651.87
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	230,000.000	256,804.20	173,033.11
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	160,000.000	183,603.64	129,916.84
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SEDOL: BRFJY97	780,000.000	874,312.00	702,958.31
FEDEX CORP NT 3.25% 05-15-2041 SEDOL: BMWPYT3	75,000.000	55,282.50	54,827.52
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	108,000.000	84,877.20	82,752.39
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	480,000.000	387,278.53	375,850.36
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	330,000.000	263,978.90	267,328.53
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	245,000.000	208,641.15	204,321.47
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	170,000.000	149,790.40	145,970.41
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	200,000.000	169,100.55	174,801.15
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	110,000.000	102,889.60	100,836.55
FID NATL 4.5% DUE 08-15-2046 SEDOL: BYMMY54	65,000.000	54,998.45	52,868.61
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	170,000.000	142,280.80	144,987.71
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	160,000.000	172,202.59	130,828.70
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL: B8T1786	45,000.000	48,451.05	47,064.30

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FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	110,000.000	81,101.90	74,284.50
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	280,000.000	229,033.95	220,189.35
FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL: B0B0N65	100,000.000	128,455.00	97,376.32
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	300,000.000	201,087.00	187,843.73
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMP4	495,000.000	511,762.35	494,913.83
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1M21	120,000.000	112,317.60	93,962.61
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	605,000.000	602,936.95	606,976.41
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	125,000.000	142,068.75	98,524.82
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	105,000.000	107,608.20	59,160.92
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL: BMWK1B9	235,000.000	235,000.00	215,732.09
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	955,000.000	966,363.36	901,433.97
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 SEDOL: BNZFBY1	645,000.000	641,568.75	641,419.40
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	139,000.000	125,614.97	95,745.37
GATX CORP 3.1% DUE 06-01-2051 SEDOL: BLH1J61	85,000.000	81,274.45	53,795.32
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	170,000.000	151,704.60	157,048.57
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	390,000.000	450,060.00	442,040.07
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4	430,000.000	428,619.70	427,030.82
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	205,000.000	142,703.90	138,418.53

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GEORGIA PWR CO 3.7% SEDOL: BL2FJY6	01-30-2050 115,000.000	86,491.50	84,566.01
GILEAD SCIENCES INC 2.6% DUE SEDOL: BMDWCG6	10-01-2040 495,000.000	413,351.80	343,473.28
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	87,000.000	55,874.68	53,566.61
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	415,000.000	386,693.74	356,072.89
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	105,000.000	94,757.25	92,603.22
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	525,000.000	570,024.13	470,315.30
GILEAD SCIENCES 5.1% DUE 06-15-2035 SEDOL: BTPH0N1	400,000.000	398,396.00	393,958.82
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	1,090,000.000	1,124,921.39	1,062,188.69
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	95,000.000	90,344.27	95,053.07
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	70,000.000	69,690.60	67,952.28
GOLDMAN SACHS CAP I 6.345 SEDOL: BG48W61	DUE 02-15-2034 BEO 2,755,000.000	3,241,049.36	2,877,097.44
GOLDMAN SACHS GROUP INC SEDOL: BNG4SJ1	3.436% 02-24-2043 385,000.000	385,000.00	286,781.22
GOLDMAN SACHS GROUP INC 2.908% DUE SEDOL: BNW0019	07-21-2042 BEO 265,000.000	188,867.20	184,315.91
GOLDMAN SACHS GROUP INC 3.21% DUE SEDOL: BMCY3Z9	04-22-2042 BEO 640,000.000	589,147.06	466,974.75
GOLDMAN SACHS GROUP INC 4.411% CUSIP: 38141GXA7	04-23-2039 2,335,000.000	2,588,562.50	2,060,357.86
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	1,795,000.000	1,791,649.35	1,735,088.47
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	450,000.000	538,483.72	474,988.51
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	150,000.000	138,627.60	132,873.52

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NNPP Contractor DB Master Trust
 Fluor Marine Propulsion, LLC
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Corporate Debt Instruments - Other			
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GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	210,000.000	206,657.70	193,725.55
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	440,000.000	472,837.75	463,442.27
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6	125,000.000	107,050.00	96,597.57
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	385,000.000	376,932.99	335,708.27
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	1,753,000.000	1,421,980.26	1,365,866.65
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	1,090,000.000	768,867.29	706,228.17
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	100,000.000	100,247.42	81,691.90
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	60,000.000	53,292.00	52,029.36
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	325,000.000	324,788.75	309,597.79
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	505,000.000	507,434.60	482,428.34
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	600,000.000	623,511.20	593,055.24
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	45,000.000	45,238.50	45,100.14
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	3,795,000.000	4,125,477.72	3,954,136.46
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76	1,455,000.000	1,475,216.51	932,073.63
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	90,000.000	57,784.50	54,957.83
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	225,000.000	141,161.70	127,566.86
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	550,000.000	495,405.82	368,815.38
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	200,000.000	167,161.15	139,663.48

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Corporate Debt Instruments - Other			
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HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	275,000.000	320,386.00	215,293.54
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	205,000.000	221,656.67	173,508.49
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	140,000.000	150,956.17	116,872.13
HOME DEPOT INC 4.95% 06-25-2034 SEDOL: BPLZ1N8	350,000.000	346,657.50	345,547.16
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	150,000.000	151,966.50	136,782.43
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	200,000.000	196,870.00	191,838.76
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77	175,000.000	175,406.82	171,603.58
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	240,000.000	231,288.30	225,150.04
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	220,000.000	186,382.65	143,106.22
HOWARD UNIV 5.209% DUE 10-01-2052 SEDOL: BMZQ0D9	210,000.000	210,000.00	182,946.26
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	250,000.000	245,335.00	235,771.11
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	2,060,000.000	2,952,777.54	2,295,854.26
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	140,000.000	104,855.80	100,858.17
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	125,000.000	122,801.15	111,743.57
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	1,419,000.000	1,400,725.94	1,317,073.85
HUMANA INC 5.95% 03-15-2034 SEDOL: BN12KQ1	170,000.000	178,006.23	171,202.63
HUMANA INC 8.15% DUE 06-15-2038 SEDOL: B6TRO7	620,000.000	872,989.09	713,141.03
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6	275,000.000	274,956.00	274,506.77

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Corporate Debt Instruments - Other			
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IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8	705,000.000	698,787.25	668,554.90
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1	720,000.000	699,213.05	665,332.37
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	55,000.000	54,219.55	40,917.50
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	215,000.000	144,699.30	134,822.66
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	215,000.000	155,378.79	141,462.94
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	310,000.000	309,529.10	304,962.25
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	365,000.000	229,627.45	208,379.42
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,035,000.000	875,335.82	618,791.49
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,592,000.000	1,229,288.44	1,051,062.70
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	80,000.000	58,736.00	56,894.72
INTEL CORP 4.1% DUE 05-19-2046 CUSIP: 458140AV2	90,000.000	70,715.70	64,052.81
INTEL CORP 4.25% DUE 12-15-2042 CUSIP: 458140AP5	125,000.000	103,192.95	95,018.43
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	886,000.000	737,135.07	685,487.13
INTEL CORP 4.9% 07-29-2045 CUSIP: 458140AT7	280,000.000	242,583.60	226,435.62
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	160,000.000	137,915.20	126,516.70
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	465,000.000	432,495.34	363,250.67
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	75,000.000	70,921.50	66,425.62
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	435,000.000	330,112.39	304,138.99

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INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	470,000.000	316,563.90	301,885.70
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	210,000.000	212,870.70	190,996.72
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	70,000.000	56,519.40	57,233.36
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25	1,005,000.000	982,486.60	864,946.17
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL: BP4YGS2	95,000.000	94,802.40	91,374.43
INTERSTATE PWR & LT CO 5.45% 09-30-2054 SEDOL: BP4YH12	105,000.000	105,982.80	99,444.86
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL: BMZ81Z4	450,000.000	442,840.50	320,825.64
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	345,000.000	268,218.45	235,731.71
INTL BUSINESS 5.6% DUE 11-30-2039 SEDOL: BG48X24	150,000.000	215,196.62	150,391.89
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	525,000.000	486,852.18	451,079.98
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN8KPX0	236,000.000	276,336.61	207,792.84
INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL: BXT7CG2	20,000.000	19,695.80	18,099.97
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	441,000.000	476,267.35	451,659.24
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	345,000.000	397,729.80	256,017.68
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	160,000.000	158,675.20	156,916.93
JACKSON FINL INC SR NT 4% 11-23-2051 SEDOL: BQFHND1	775,000.000	674,792.80	535,177.22
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	1,310,000.000	1,272,578.53	1,332,560.17
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	105,000.000	75,629.90	79,132.80

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Corporate Debt Instruments - Other			
United States - USD			
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	545,000.000	504,734.08	362,602.67
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	140,000.000	117,377.40	117,120.36
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	595,000.000	612,140.90	516,165.52
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	420,000.000	494,919.60	331,378.91
JOHNSON & JOHNSON 4.5 DUE 09-01-2040 REG SEDOL: BBMT8C9	85,000.000	75,667.00	79,388.12
JOHNSON & JOHNSON 5.85% DUE 07-15-2038 SEDOL: B3B2Q29	60,000.000	64,714.20	64,031.55
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	300,000.000	410,451.00	253,834.87
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	340,000.000	340,000.00	326,525.48
JPMORGAN CHASE & CO 1.764% 11-19-2031 SEDOL: BM9KKS2	718,000.000	719,967.32	596,392.98
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	1,515,000.000	1,256,286.78	1,124,141.62
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	1,780,000.000	1,606,827.00	1,308,252.10
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	725,000.000	571,765.05	558,121.34
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	850,000.000	822,834.30	665,146.63
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	330,000.000	363,832.12	260,546.37
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	160,000.000	127,273.70	132,582.64
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	505,000.000	505,000.00	486,477.17
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL: B7FRRL4	265,000.000	249,503.90	261,730.44
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	310,000.000	310,000.00	306,691.81

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JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	1,230,000.000	1,230,496.65	1,201,655.62
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	1,470,000.000	1,185,306.72	996,814.50
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	770,000.000	797,080.90	813,937.54
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	130,000.000	131,069.90	92,096.09
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	340,000.000	232,152.50	221,143.02
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	560,000.000	635,258.10	457,228.29
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	275,000.000	258,579.30	255,286.94
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	495,000.000	487,827.54	458,202.41
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL: BNC5VR7	270,000.000	170,197.20	181,223.73
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	200,000.000	202,111.12	147,330.67
KIMBERLY-CLARK 6.625% DUE 08-01-2037 SEDOL: BG48Y76	165,000.000	193,873.35	186,633.36
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNMB2	75,000.000	61,367.25	54,520.66
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL: BDS6CH1	130,000.000	148,439.20	102,346.50
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	245,000.000	297,626.00	213,733.93
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	400,000.000	475,154.00	348,675.56
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	300,000.000	207,350.60	202,953.39
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	129,000.000	83,169.87	81,830.03
KINDER MORGAN INC 5.4% 02-01-2034 SEDOL: BSMP5D6	115,000.000	118,264.85	113,288.16

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KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	395,000.000	373,154.61	369,070.23
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	79,000.000	78,638.18	77,292.23
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	245,000.000	221,981.40	223,745.89
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	395,000.000	383,205.30	366,232.38
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	265,000.000	335,180.41	275,490.43
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	75,000.000	82,384.50	81,335.16
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	130,000.000	111,882.80	89,939.36
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	235,000.000	227,927.21	213,905.68
KLA CORP 5.25% 07-15-2062 SEDOL: BQ5J0D6	285,000.000	275,869.55	267,206.37
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	40,000.000	53,994.00	36,778.79
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	120,000.000	124,845.35	132,362.50
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	370,000.000	337,934.75	331,116.46
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	370,000.000	331,615.50	316,744.07
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	425,000.000	356,800.81	344,157.41
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	65,000.000	59,755.21	58,789.84
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	165,000.000	185,834.55	123,564.82
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	345,000.000	355,840.80	284,182.90
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	180,000.000	176,769.00	169,751.02

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KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	1,170,000.000	1,170,819.00	1,102,013.00
KYNDRYL HLDGS INC 6.35% 02-20-2034 SEDOL: BQ7WW48	90,000.000	89,888.40	93,641.76
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	95,000.000	117,321.20	81,757.73
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	95,000.000	61,172.40	58,267.30
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	170,000.000	175,946.95	152,900.06
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	1,380,000.000	1,375,748.95	1,280,559.22
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	415,000.000	412,000.51	379,990.89
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	85,000.000	74,575.98	68,039.44
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	155,000.000	133,952.55	122,979.48
LOCKHEED MARTIN CORP 4.7% 12-15-2031 SEDOL: BRBYLD9	255,000.000	254,847.00	251,052.66
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVGH1	355,000.000	353,561.92	334,592.96
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	490,000.000	315,756.20	307,437.50
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	175,000.000	141,603.25	138,077.14
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	570,000.000	509,610.75	475,714.81
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	401,000.000	367,969.39	358,934.43
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	150,000.000	149,581.17	102,465.42
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	95,000.000	91,766.20	65,244.52
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	230,000.000	166,301.50	170,417.05

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 Fluor Marine Propulsion, LLC
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	280,000.000	191,510.40	174,248.29
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	115,000.000	94,795.65	89,925.80
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	185,000.000	247,833.40	165,788.75
LOWES COS INC 6.65% DUE 09-15-2037 SEDOL: B6TR3V5	250,000.000	365,915.00	272,487.12
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	55,000.000	40,445.35	41,045.70
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	385,000.000	436,359.00	289,743.56
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	185,000.000	156,188.67	135,075.31
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	623,000.000	478,136.94	419,054.98
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	420,000.000	420,411.00	417,437.85
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	100,000.000	59,623.00	57,537.54
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	200,000.000	146,320.00	134,675.93
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	415,000.000	368,948.05	324,486.23
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	195,000.000	162,615.88	161,989.00
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	165,000.000	161,672.85	155,887.53
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL: BPCPZ46	60,000.000	60,000.00	57,432.35
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	475,000.000	476,904.66	358,896.52
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	65,000.000	50,805.30	50,373.94
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL: BF51820	100,000.000	81,788.00	80,253.58

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MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	500,000.000	499,710.66	477,816.27
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 SEDOL: B6T0R90	140,000.000	157,105.20	109,713.99
MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL: B4T8994	65,000.000	79,015.91	60,369.71
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	140,000.000	84,889.00	80,446.63
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	300,000.000	191,690.67	172,919.23
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	545,000.000	481,092.18	369,297.48
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	400,000.000	351,294.40	310,101.57
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL: BJ0KX14	105,000.000	96,470.85	88,970.21
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	1,550,000.000	1,011,863.25	941,070.10
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	600,000.000	595,222.32	549,769.67
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL: BG490B5	165,000.000	180,289.65	170,869.77
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	820,000.000	1,159,401.43	958,172.42
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	765,000.000	745,054.20	645,840.16
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	1,045,000.000	962,855.43	890,368.37
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	1,445,000.000	1,450,915.85	1,400,253.06
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	2,045,000.000	2,060,923.90	2,002,090.73
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	630,000.000	633,691.07	637,237.04
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL: BRF3SD1	290,000.000	290,262.73	289,072.44

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Corporate Debt Instruments - Other			
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METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	125,000.000	102,371.25	100,175.74
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	100,000.000	81,593.00	83,026.33
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGDXXK74	160,000.000	142,355.20	145,404.97
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	225,000.000	237,910.50	229,881.38
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	170,000.000	132,211.70	124,281.61
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 SEDOL: BYP2P81	115,000.000	108,732.50	103,076.64
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	380,000.000	301,784.09	230,314.56
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	2,545,000.000	2,072,127.95	1,570,913.39
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	75,000.000	48,131.25	44,098.93
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	685,000.000	752,595.43	548,802.45
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	95,000.000	77,003.20	76,209.73
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	90,000.000	85,626.00	81,284.86
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5	355,000.000	315,609.20	327,914.46
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BN5P5G8	925,000.000	926,667.99	942,141.73
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,170,000.000	1,608,305.40	1,231,479.60
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	190,000.000	135,731.40	123,531.64
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	280,000.000	333,054.40	233,345.86
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	220,000.000	182,004.80	175,835.59

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MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	95,000.000	94,776.04	87,396.13
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	285,000.000	174,733.50	167,140.98
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	305,000.000	357,021.60	271,536.66
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5	135,000.000	133,146.45	93,333.91
MOODYS CORP 3.75% 02-25-2052 SEDOL: BNQSGJ9	90,000.000	88,453.80	66,179.15
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	75,000.000	77,040.00	71,067.08
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	2,200,000.000	2,192,603.85	2,124,838.83
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	280,000.000	243,817.24	230,997.64
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	265,000.000	230,721.15	221,549.76
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	540,000.000	540,000.00	531,549.13
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	1,355,000.000	1,355,870.75	1,347,564.57
MORGAN STANLEY 5.597% 03-24-2051 SEDOL: BL68VG7	190,000.000	201,607.10	188,104.99
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	110,000.000	113,950.62	97,353.41
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,015,000.000	1,054,746.95	884,919.35
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	380,000.000	331,512.00	311,805.40
MT SINAI HOSP NEW 3.737% DUE 07-01-2049 SEDOL: BKKCVF7	170,000.000	130,634.30	111,677.45
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	290,000.000	306,758.95	240,341.77
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL: B4X4G20	125,000.000	123,270.00	122,763.49

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Corporate Debt Instruments - Other			
United States - USD			
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	130,000.000	92,899.77	87,371.92
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	910,000.000	886,854.43	927,411.88
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL: BPSJK81	65,000.000	65,420.57	51,897.75
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	105,000.000	92,847.30	89,515.54
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	180,000.000	153,000.00	143,346.00
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	355,000.000	355,815.95	363,066.77
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	120,000.000	93,030.00	87,082.88
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	215,000.000	208,276.95	174,029.87
NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046 SEDOL: BD3J3M7	705,000.000	522,915.80	672,945.30
NEWELL BRANDS INC 5.2% DUE 04-01-2026 SEDOL: BD3J3H2	395,000.000	390,517.37	394,831.59
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL: BQTXQH0	620,000.000	618,040.80	617,288.10
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	530,000.000	655,888.60	557,776.13
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 SEDOL: BS2H2W0	855,000.000	852,452.10	845,754.36
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052 SEDOL: BPX4N04	325,000.000	323,979.50	319,556.23
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9	171,000.000	137,750.76	131,998.81
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	250,000.000	218,124.20	220,745.67
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	415,000.000	504,541.53	405,617.08
NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL: B3N5358	115,000.000	119,542.50	116,342.72

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Corporate Debt Instruments - Other			
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NORFOLK SOUTHERN CORP 4.55% SEDOL: BNNXRV6	06-01-2053 165,000.000	137,564.31	138,434.94
NORFOLK SOUTHN CORP SR NT 2.9% SEDOL: BMW6YY1	08-25-2051 285,000.000	183,803.30	175,687.14
NORFOLK SOUTHN CORP SR NT 4.1% SEDOL: BMBVPW2	05-15-2121 56,000.000	39,993.52	38,841.87
NORFOLK SOUTHN CORP 3.155% DUE SEDOL: BN79088	05-15-2055 140,000.000	92,813.80	88,661.68
NORFOLK SOUTHN CORP 4.15% CUSIP: 655844BY3	02-28-2048 280,000.000	230,236.06	223,059.10
NORFOLK SOUTHN FIXED 3.942% DUE SEDOL: BGD LQK3	11-01-2047 400,000.000	326,360.39	307,854.84
NORFOLK SOUTHN 3.05% DUE SEDOL: BL6L2C9	05-15-2050 120,000.000	74,403.17	77,705.75
NORFOLK SOUTHN 3.4% DUE SEDOL: BJN4W49	11-01-2049 80,000.000	57,723.20	55,371.76
NORFOLK SOUTHN 4.8 DUE SEDOL: BCZZSP4	08-15-2043 400,000.000	437,152.00	353,593.49
NORFOLK SOUTHN 5.1% DUE SEDOL: BD5H1Q9	08-01-2118 1,050,000.000	1,059,531.17	893,468.22
NORTHERN STS PWR CO MINN 2.6% DUE SEDOL: BMC8VZ7	06-01-2051 REG 253,000.000	207,404.06	151,220.73
NORTHERN STS PWR CO MINN 3.6% SEDOL: BD72XQ6	09-15-2047 105,000.000	120,782.55	77,667.38
NORTHN STS PWR CO 3.4 DUE SEDOL: B8KCXG8	08-15-2042 105,000.000	116,109.00	79,798.51
NORTHN STS PWR CO 4% DUE SEDOL: BYQX516	08-15-2045 180,000.000	144,401.40	143,206.71
NORTHROP GRUMMAN CORP 4.95% SEDOL: BN6LRM8	03-15-2053 480,000.000	454,793.45	429,089.86
NORTHROP GRUMMAN CORP 5.2% SEDOL: BS2GOM3	06-01-2054 959,000.000	951,445.09	892,032.05
NORTHROP GRUMMAN FIXED SEDOL: BQWNTW3	4.9% DUE 06-01-2034 2,086,000.000	2,068,053.33	2,032,906.48
NORTHROP GRUMMAN FIXED 5.25% DUE SEDOL: BMF33S6	05-01-2050 140,000.000	137,326.30	131,287.37

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Corporate Debt Instruments - Other			
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NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	475,000.000	385,320.25	373,179.38
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	80,000.000	72,384.80	71,757.20
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	285,000.000	374,005.50	272,900.87
NORTHWESTERN UNIV 2.64% DUE 12-01-2050 SEDOL: BLB6SV0	230,000.000	152,324.40	143,077.85
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SEDOL: BN7T7G5	370,000.000	395,337.60	235,154.50
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	435,000.000	420,626.80	381,920.43
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	775,000.000	768,347.70	685,113.00
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	65,000.000	79,796.60	53,406.64
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SEDOL: BLH42V6	130,000.000	128,875.36	77,335.16
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	255,000.000	252,480.33	189,003.41
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	450,000.000	356,485.92	334,897.51
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	1,120,000.000	1,128,439.07	1,148,483.88
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	970,000.000	996,093.76	979,962.87
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	235,000.000	180,547.15	174,373.78
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	11,000.000	8,549.20	8,328.74
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	270,000.000	274,171.20	266,126.80
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	135,000.000	151,243.20	153,979.25
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	175,000.000	115,365.25	124,713.05

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OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWGQY5	125,000.000	99,233.75	102,523.71
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	380,000.000	459,927.00	334,959.49
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	475,000.000	492,456.45	427,311.81
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	370,000.000	255,538.00	243,005.61
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	575,000.000	522,465.90	420,936.47
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	100,000.000	64,261.00	59,054.00
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	490,000.000	555,134.35	387,965.51
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	105,000.000	100,529.10	88,055.52
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL: BPX1TS5	435,000.000	400,613.52	389,197.48
ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL: BZ16JQ0	300,000.000	250,265.00	230,740.06
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	95,000.000	128,511.25	92,324.45
ONEOK INC NEW 3.95% 03-01-2050 SEDOL: BM8JWH3	500,000.000	361,547.20	361,081.88
ONEOK INC NEW 4.2% 10-03-2047 SEDOL: BSNW031	75,000.000	50,110.50	56,914.85
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFBV9H7	58,000.000	42,660.35	45,291.98
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	247,000.000	246,305.93	232,522.15
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	295,000.000	294,109.10	277,165.97
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	105,000.000	97,330.80	104,655.29
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	735,000.000	630,542.33	573,716.46

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ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	595,000.000	515,739.35	409,534.47
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	325,000.000	243,853.25	234,051.59
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	5,655,000.000	5,051,627.56	4,427,826.94
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,965,000.000	1,568,063.18	1,377,899.09
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	907,000.000	907,857.76	757,914.95
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	235,000.000	200,466.75	201,396.54
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	480,000.000	356,611.16	355,829.96
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	1,215,000.000	1,220,985.80	959,277.49
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	110,000.000	89,431.23	92,867.53
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	858,000.000	703,404.22	661,005.18
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	1,180,000.000	936,542.61	900,215.82
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	185,000.000	187,305.10	178,292.35
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	700,000.000	693,404.39	641,660.70
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8	15,000.000	17,566.95	11,968.11
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL: BG063N3	40,000.000	47,676.40	32,174.76
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	940,000.000	693,393.78	812,246.98
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	495,000.000	423,191.60	429,169.50
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	145,000.000	98,788.37	99,524.13

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NNPP Contractor DB Master Trust
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Corporate Debt Instruments - Other			
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PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	435,000.000	418,279.80	354,914.71
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	690,000.000	735,036.30	542,491.94
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	517,000.000	461,854.63	386,624.63
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	185,000.000	140,875.65	139,430.25
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL: BYZKM62	110,000.000	85,448.00	87,047.40
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	1,560,000.000	1,584,249.34	1,294,502.01
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL: B6XRFT3	150,000.000	106,629.96	122,278.96
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	305,000.000	239,870.25	257,380.74
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	600,000.000	474,168.38	512,698.09
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	525,000.000	368,080.54	394,919.33
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJJF8	295,000.000	237,538.80	235,720.15
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	135,000.000	95,578.65	87,979.55
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	100,000.000	65,757.00	59,576.72
PACIFICORP 4.125% DUE 01-15-2049 SEDOL: BF2WX10	400,000.000	441,037.55	310,814.73
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXCMN8	125,000.000	130,372.36	96,578.67
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	275,000.000	274,020.20	267,761.46
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL: BP0TWY9	11,000.000	9,613.37	7,067.43
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825	2,875,000.000	3,088,069.32	2,743,898.85

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PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1	105,000.000	85,437.50	101,491.18
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL: BT02B38	510,000.000	509,711.30	498,542.88
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	250,000.000	197,321.55	159,584.83
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	145,000.000	129,931.60	108,754.64
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	200,000.000	156,166.00	155,332.51
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	290,000.000	242,010.60	187,776.60
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	120,000.000	67,242.00	74,919.83
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	401,000.000	302,879.31	278,569.47
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL: B9MTLH1	100,000.000	85,950.00	83,536.16
PEPSICO INC SR NT 4.875 DUE 11-01-2040 SEDOL: B58NF99	85,000.000	76,770.30	80,110.64
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	625,000.000	431,259.14	408,651.42
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	90,000.000	92,654.72	64,598.74
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	230,000.000	186,812.00	169,289.15
PEPSICO INC 3.5% DUE 03-19-2040 CUSIP: 713448ET1	90,000.000	71,430.30	72,812.79
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	460,000.000	372,237.00	342,995.37
PEPSICO INC 4.45% DUE 04-14-2046 SEDOL: BZ30BC0	240,000.000	215,756.00	207,531.73
PEPSICO INC 4% DUE 05-02-2047 SEDOL: BD0B4Y5	60,000.000	56,775.00	48,073.62
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL: BJ1G667	320,000.000	306,853.30	270,180.48

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PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	225,000.000	194,361.92	155,972.33
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	75,000.000	63,233.25	60,493.05
PFIZER INC 5.6% DUE 09-15-2040 SEDOL: BZ4CYN7	60,000.000	66,858.60	60,684.03
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	560,000.000	562,546.00	525,167.45
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	1,655,000.000	1,615,964.95	1,521,677.44
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	355,000.000	269,573.94	249,154.53
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	445,000.000	444,983.22	442,063.17
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	350,000.000	349,999.23	347,169.52
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	305,000.000	304,964.95	303,911.32
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	640,000.000	618,279.47	556,603.53
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	550,000.000	550,745.49	520,099.75
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	615,000.000	612,007.42	589,470.21
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL: BPX32F9	165,000.000	164,995.26	154,931.90
PG&E WILDFIRE 4.377% DUE 06-03-2041 SEDOL: BPX32G0	85,000.000	84,997.43	78,054.93
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	270,000.000	269,990.71	240,068.29
PG&E WILDFIRE 4.722% DUE 06-01-2039 SEDOL: BMG3WS8	315,000.000	314,980.19	300,982.07
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	240,000.000	239,988.12	234,227.74
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	460,000.000	316,656.40	364,171.82

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PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	215,000.000	210,020.60	206,653.51
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	165,000.000	136,049.10	134,194.62
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	260,000.000	248,841.79	221,437.09
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	115,000.000	114,369.80	99,771.12
PHILLIPS 66 CO 4.68% 02-15-2045 SEDOL: BPYTLF9	105,000.000	96,926.40	87,840.91
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	270,000.000	250,457.47	232,415.92
PHILLIPS 66 CO 5.841% 03-15-2055 SEDOL: BRQPL60	470,000.000	469,049.85	433,392.33
PHILLIPS 66 COMPANY 5.65% 06-15-2054 SEDOL: BQC4VT7	120,000.000	119,889.60	113,418.86
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58	280,000.000	279,840.40	271,521.03
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	110,000.000	97,198.20	97,711.41
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	150,000.000	149,848.30	124,117.11
PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL: BD6JXP7	70,000.000	69,776.70	49,227.69
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	110,000.000	132,469.70	91,558.82
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP: 69351UAV5	115,000.000	143,331.40	92,991.15
PRAXAIR INC 3.55% DUE 11-07-2042 SEDOL: B7XR437	155,000.000	175,270.90	122,039.05
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	190,000.000	120,296.70	114,953.13
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	280,000.000	326,411.40	290,205.80
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	43,000.000	24,995.47	22,579.52

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Corporate Debt Instruments - Other			
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PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL: BQNKCC4	81,000.000	57,703.27	52,484.70
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDY2G4	152,000.000	145,539.89	141,998.42
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	194,000.000	190,158.50	181,325.11
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	38,000.000	25,191.34	24,387.59
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL: BFNNX67	285,000.000	245,607.60	235,586.75
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	855,000.000	684,249.79	645,522.86
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL: BMH3RJ3	130,000.000	129,173.79	107,631.56
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	110,000.000	99,024.20	102,255.68
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	580,000.000	578,532.60	579,462.14
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	268,000.000	264,239.60	255,189.25
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	185,000.000	166,241.10	137,475.57
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	305,000.000	374,753.50	233,866.54
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL: BJZD6P3	90,000.000	72,176.40	74,007.59
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 SEDOL: B23YNB4	45,000.000	49,238.55	47,550.59
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	265,000.000	280,057.30	177,318.29
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	810,000.000	868,817.25	649,827.36
PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041 SEDOL: B55VBD2	190,000.000	188,314.70	186,693.22
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP: 745332CN4	205,000.000	205,593.20	201,200.74

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PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	220,000.000	251,836.20	201,741.40
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	1,045,000.000	1,083,182.97	1,110,828.94
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	580,000.000	437,414.76	467,374.07
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	2,572,000.000	2,369,113.98	2,447,644.91
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	500,000.000	401,777.05	390,630.07
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	460,000.000	384,632.86	375,740.63
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	80,000.000	61,521.60	59,644.89
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQB6	335,000.000	351,502.10	278,091.67
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	190,000.000	180,109.90	156,888.36
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527	568,000.000	589,596.25	589,906.89
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	85,000.000	88,184.95	90,381.10
PVTPL CORESTATES CAP II VAR RT BNK GTD NT DUE 02-15-2027/07 SEDOL: 2215868	110,000.000	104,225.00	108,355.62
PVTPL CORESTATES CAP III FRN 02-15-2027 SEDOL: 2429841	420,000.000	398,790.00	414,341.91
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	456,000.000	471,652.80	366,151.61
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86	980,000.000	1,069,272.94	941,206.90
PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48	380,000.000	380,000.00	391,767.47
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 SEDOL: BMTVRK6	480,000.000	477,463.12	478,928.28
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	75,000.000	74,494.50	76,230.25

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PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	480,000.000	478,516.80	465,407.72
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	1,550,000.000	2,009,567.78	1,733,029.86
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SEDOL: BMWGGS9	585,000.000	583,443.90	572,157.00
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040 SEDOL: BLPK766	95,000.000	68,932.00	67,845.66
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	225,000.000	225,000.00	151,294.12
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	390,000.000	386,486.10	315,482.17
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	95,000.000	67,392.90	63,517.69
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061 SEDOL: BMHXZS8	300,000.000	297,651.00	178,104.22
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	140,000.000	175,602.00	145,818.97
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 SEDOL: BR88PN2	90,000.000	90,000.00	88,983.60
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	340,000.000	583,151.00	433,354.87
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	155,000.000	151,663.46	146,189.34
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 SEDOL: BMFQJH6	110,000.000	107,781.30	97,283.69
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL: BSWT884	160,000.000	159,603.20	157,614.10
PVTPL NUVEEN LLC 5.85% 04-15-2034 SEDOL: BSVHWL0	165,000.000	164,775.60	167,085.69
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL: BPLQFF1	75,000.000	74,802.00	73,677.85
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	725,000.000	724,695.50	704,976.85
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	415,000.000	412,992.77	276,002.46

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United States - USD			
PVTPL ROCHE HLDGS INC 4.985% 03-08-2034 SEDOL: BM8SW70	190,000.000	191,601.70	188,239.11
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL: BD0RRY4	360,000.000	431,161.20	317,466.87
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BPGN870	455,000.000	458,276.65	453,075.75
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BPVFGY4	125,000.000	121,659.39	122,127.22
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	981,500.000	1,049,426.16	985,482.52
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	375,000.000	374,651.25	335,165.54
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	270,000.000	307,068.30	208,115.39
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	710,000.000	780,306.25	779,068.36
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	295,000.000	295,840.50	280,899.98
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	1,275,000.000	1,020,553.10	822,185.15
PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051 SEDOL: BMYRCL5	100,000.000	61,998.00	60,197.48
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	405,000.000	340,506.55	335,121.25
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	120,000.000	107,589.60	100,763.52
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	195,000.000	183,330.75	176,393.19
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	300,000.000	312,968.61	313,849.43
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL: BTCK8Y0	225,000.000	224,120.25	218,860.25
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL: BKP32M9	55,000.000	61,591.75	39,886.99
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	65,000.000	65,104.65	61,800.53

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NNPP Contractor DB Master Trust
 Fluor Marine Propulsion, LLC
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Corporate Debt Instruments - Other			
United States - USD			
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	110,000.000	72,336.12	64,952.42
REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL: B3D5P18	105,000.000	185,600.10	124,092.39
REPUBLIC SERVICES INC 5.0% 12-15-2033 SEDOL: BMB5438	536,000.000	532,243.14	527,409.67
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL: B53WC78	60,000.000	65,787.60	63,783.13
ROCHE HLDGS INC 4.592% DUE 09-09-2034 SEDOL: BTFJ2W0	675,000.000	675,000.00	647,226.09
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9	230,000.000	148,925.70	139,320.66
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL: BQB3TG8	390,000.000	388,108.50	374,981.90
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	85,000.000	58,761.35	56,685.88
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	400,000.000	297,995.76	289,429.84
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	70,000.000	45,882.20	44,504.85
RTX CORP 4.875% 10-15-2040 SEDOL: BNDVXM3	195,000.000	188,521.14	179,704.35
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	505,000.000	364,788.20	306,822.68
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	265,000.000	166,977.35	167,913.61
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	190,000.000	140,537.39	143,593.25
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	525,000.000	558,911.16	412,706.65
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	1,285,000.000	1,253,961.05	1,037,396.39
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	480,000.000	582,623.40	394,665.45
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	343,000.000	329,766.32	305,306.20

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RTX CORPORATION 4.5% SEDOL: B8J6DZ0	06-01-2042 2,735,000.000	3,365,385.08	2,369,684.57
RTX CORPORATION 4.625% SEDOL: BYVN9P3	11-16-2048 310,000.000	324,106.16	263,750.37
RTX CORPORATION 4.7% SEDOL: BN7GF51	DUE 12-15-2041 210,000.000	189,056.70	186,585.35
RTX CORPORATION 4.8% SEDOL: BM8NVQ7	DUE 12-15-2043 160,000.000	201,977.60	142,096.84
RTX CORPORATION 5.15% SEDOL: BQS6Q47	DUE 02-27-2033 599,000.000	589,842.36	594,107.86
RTX CORPORATION 5.375% SEDOL: BQS6QG9	02-27-2053 320,000.000	319,430.40	304,331.33
RTX CORPORATION 6.125% SEDOL: B2RJSL0	DUE 07-15-2038 530,000.000	564,946.30	556,385.51
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	115,000.000	114,568.75	125,279.11
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	75,000.000	56,674.50	51,813.82
S&P GLOBAL INC 3.9% SEDOL: BQZC6C6	03-01-2062 40,000.000	39,284.40	29,813.35
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	430,000.000	413,719.43	303,700.91
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	525,000.000	347,585.59	336,134.19
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	140,000.000	88,271.13	86,528.71
SAN DIEGO G & E FIXED 2.95% DUE SEDOL: BNSNRL1	08-15-2051 180,000.000	118,710.00	115,923.32
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	55,000.000	54,621.60	53,388.19
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	70,000.000	57,293.60	55,668.89
SCHLUMBERGER INVT SA 5.0% 06-01-2034 SEDOL: BNNRKG4	301,000.000	295,979.32	295,448.09
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	770,000.000	728,634.82	636,686.79

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SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	325,000.000	248,836.07	246,077.89
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	120,000.000	118,310.40	122,369.77
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	635,000.000	565,035.69	497,854.73
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	600,000.000	568,240.66	451,267.92
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WKN8	200,000.000	139,693.36	131,951.06
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	174,000.000	191,227.74	135,602.14
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	70,000.000	83,618.50	59,334.08
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWS1	260,000.000	261,984.58	260,458.98
SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BTTMX88	455,000.000	0.00	0.00
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	125,000.000	0.00	0.00
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	80,000.000	55,473.60	59,148.76
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	310,000.000	252,688.09	209,981.84
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	130,000.000	126,880.00	122,311.82
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	280,000.000	273,304.48	242,923.79
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	120,000.000	125,000.40	117,982.91
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2	940,000.000	933,896.50	935,375.48
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	245,000.000	273,584.04	220,199.26
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	355,000.000	376,328.40	280,131.72

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SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	160,000.000	118,179.20	129,510.09
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	310,000.000	252,220.78	238,842.45
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	620,000.000	618,902.60	480,234.06
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	485,000.000	454,767.10	307,916.59
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4	330,000.000	327,551.40	333,964.87
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	695,000.000	720,679.75	505,329.81
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	185,000.000	210,949.76	134,585.48
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL: BD1DD57	145,000.000	161,796.80	104,470.33
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	100,000.000	88,030.00	81,143.48
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL: BDGL8V4	220,000.000	193,939.60	153,450.83
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL: B2NJ7Z1	80,000.000	82,715.20	82,528.41
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	285,000.000	269,539.20	234,569.29
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	873,000.000	1,042,662.12	1,044,719.97
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	160,000.000	98,555.20	95,081.78
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL: BDRXFL8	185,000.000	147,970.40	143,090.90
STANLEY BLACK & DECKER INC 2.75% 11-15-2050 SEDOL: BMHX630	105,000.000	98,859.89	60,458.03
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	260,000.000	187,800.05	173,914.98
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	155,000.000	134,574.90	127,054.77

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Corporate Debt Instruments - Other			
United States - USD			
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	45,000.000	31,945.05	31,157.48
STARBUCKS CORP 3.75% 12-01-2047 CUSIP: 855244AM1	105,000.000	83,167.35	76,975.09
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	335,000.000	327,857.23	301,184.95
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	195,000.000	213,612.75	167,981.27
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	75,000.000	68,490.75	67,589.67
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	605,000.000	657,665.45	664,107.16
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	90,000.000	109,092.60	74,773.76
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	365,000.000	434,016.00	320,131.86
SYSCO CORP 5.375% DUE 09-21-2035 SEDOL: B0LCXQ1	125,000.000	124,180.00	125,783.30
SYSCO CORP 6.6% DUE 04-01-2040 SEDOL: BM5M5S7	60,000.000	62,980.20	64,751.96
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SEDOL: BQ80MR4	70,000.000	69,837.60	68,563.11
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	80,000.000	78,116.00	75,367.55
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	200,000.000	200,001.80	193,360.07
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,210,000.000	953,698.00	799,390.94
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	145,000.000	105,626.70	103,548.89
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	640,000.000	483,170.25	427,866.74
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	320,000.000	250,646.87	211,929.83
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	970,000.000	825,122.52	796,442.98

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Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC 4.7% SEDOL: BLFCKY1 01-15-2035	320,000.000	319,529.60	302,799.76
T-MOBILE USA INC 5.25% SEDOL: BQPG7D6 06-15-2055	160,000.000	159,649.60	145,536.93
T-MOBILE USA INC 5.75% SEDOL: BQBCJR6 01-15-2054	425,000.000	428,460.40	416,143.26
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	295,000.000	306,708.55	299,613.90
TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL: B8G1GS2	130,000.000	113,054.50	106,643.81
TAMPA ELEC CO 4.45% DUE 06-15-2049 CUSIP: 875127BF8	275,000.000	237,898.00	226,714.61
TAMPA ELEC CO 5% DUE 07-15-2052 SEDOL: BP9R8G9	70,000.000	59,198.30	62,373.66
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	80,000.000	99,902.40	62,279.58
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	315,000.000	299,842.25	210,271.14
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	215,000.000	207,123.74	197,258.70
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP: 882508BD5	165,000.000	139,837.50	134,221.24
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	150,000.000	148,800.00	140,719.77
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	275,000.000	264,602.66	248,239.63
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041 SEDOL: BFN0JK4	110,000.000	158,050.20	112,406.99
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	360,000.000	319,588.41	253,480.29
THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043 SEDOL: BQH6217	100,000.000	99,790.56	98,422.26
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	189,000.000	172,306.18	131,902.67
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	120,000.000	94,600.80	89,853.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	476,000.000	446,577.82	426,007.77
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	1,487,000.000	1,933,757.15	1,458,394.64
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	2,080,000.000	2,660,283.26	2,118,718.20
TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO SEDOL: 2978194	725,000.000	1,031,437.55	822,946.84
TOLEDO EDISON CO 6.15% DUE 05-15-2037 SEDOL: B1HKL95	350,000.000	462,162.49	368,657.83
TRANSCANADA 5.6% DUE 03-31-2034 SEDOL: B00K203	70,000.000	69,164.90	69,652.80
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	23,000.000	20,632.38	19,434.68
TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL: BCLBGF2	275,000.000	254,652.75	243,201.73
TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL: BMHN027	140,000.000	138,580.40	87,170.66
TYSON FOODS INC 5.1% 09-28-2048 SEDOL: BFYKL18	235,000.000	202,325.87	208,818.27
TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL: BQ0Q9V3	85,000.000	75,633.00	77,621.84
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	400,000.000	396,203.35	363,120.40
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	240,000.000	198,964.01	184,069.26
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	130,000.000	85,257.30	82,234.62
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL: BYSSD48	190,000.000	228,258.40	150,350.83
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	254,000.000	179,401.95	173,668.96
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	165,000.000	182,047.80	118,035.06
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	285,000.000	276,632.40	190,294.31

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UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	486,000.000	385,686.70	347,494.33
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	190,000.000	199,081.45	138,368.15
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	370,000.000	413,890.85	297,827.74
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	105,000.000	99,354.15	86,673.47
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	240,000.000	270,376.80	201,451.82
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL: BT02B05	171,000.000	172,349.19	166,064.10
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	465,000.000	384,496.35	329,021.15
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	200,000.000	147,778.00	124,353.25
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	1,255,000.000	1,007,855.55	908,011.21
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	190,000.000	140,522.18	125,631.67
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	115,000.000	104,104.90	98,702.74
UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL: BQB5GK7	200,000.000	196,542.87	195,337.16
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	1,255,000.000	1,211,492.47	1,131,921.71
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	125,000.000	120,439.16	112,638.81
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	1,955,000.000	1,909,576.42	1,835,800.99
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL: BQB5GH4	515,000.000	519,165.36	482,025.16
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	1,280,000.000	1,292,043.35	1,244,830.77
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	75,000.000	70,517.36	59,340.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	95,000.000	74,850.50	69,210.58
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	235,000.000	246,569.85	175,364.55
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	280,000.000	212,044.00	198,467.89
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL: BZ0X5W0	365,000.000	350,443.14	295,231.43
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	1,100,000.000	1,407,196.96	970,010.27
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	70,000.000	84,989.80	70,045.28
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	1,750,000.000	1,776,564.60	1,706,535.34
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	145,000.000	151,997.70	145,595.67
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	55,000.000	60,867.95	59,666.29
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	1,095,000.000	1,516,405.58	1,205,005.01
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL: BL739C3	75,000.000	56,223.75	56,953.51
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	295,000.000	199,965.75	189,028.51
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SEDOL: B4QKL19	120,000.000	113,079.60	99,229.49
UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051 SEDOL: BSKK2J4	135,000.000	94,867.20	88,398.24
UTD PARCEL SVC INC 4.25% DUE 03-15-2049 SEDOL: BJQN878	150,000.000	128,059.50	122,485.16
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	465,000.000	420,810.20	261,986.01
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	115,000.000	91,919.15	86,178.93
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	350,000.000	251,297.62	236,296.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	1,635,000.000	1,951,741.81	1,596,297.52
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	750,000.000	609,893.60	622,122.92
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	325,000.000	226,221.85	224,876.55
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	295,000.000	189,150.15	181,525.45
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,243,000.000	857,955.70	738,724.91
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	491,000.000	373,119.28	363,815.59
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	940,000.000	694,761.77	711,693.57
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	390,000.000	286,872.30	276,045.80
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4	65,000.000	54,737.15	54,300.53
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	815,000.000	592,767.51	557,915.41
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	375,000.000	299,964.70	295,392.17
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	124,000.000	134,852.97	98,331.59
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	315,000.000	281,389.50	283,384.16
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	505,000.000	644,271.50	466,162.16
VERIZON 5.012% DUE 08-21-2054 SEDOL: BVYRK47	140,000.000	129,103.80	123,806.21
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	1,740,000.000	1,355,737.76	1,267,876.73
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	335,000.000	306,907.55	260,571.15
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	90,000.000	117,065.45	78,275.34

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Corporate Debt Instruments - Other			
United States - USD			
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	925,000.000	985,064.00	936,776.66
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	250,000.000	206,770.00	187,451.58
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	150,000.000	110,447.43	102,353.78
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	355,000.000	316,328.15	299,206.03
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	525,000.000	521,466.75	500,387.46
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	65,000.000	64,674.35	62,927.17
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SEDOL: BSMRJT6	95,000.000	97,553.60	92,714.41
VISA INC FIXED 2% DUE 08-15-2050 SEDOL: BMPS1L0	160,000.000	89,489.60	86,425.56
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	350,000.000	339,140.71	255,313.80
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	75,000.000	61,095.75	57,498.46
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	515,000.000	453,607.25	441,037.00
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,350,000.000	1,930,540.35	1,472,723.37
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	888,000.000	988,833.05	906,134.49
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BYZLMX2	120,000.000	105,505.20	91,996.04
WALMART INC 3.95% DUE 06-28-2038 SEDOL: BGLQSV5	9,000.000	8,109.00	8,067.74
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	3,765,000.000	3,151,014.74	2,779,927.32
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	1,860,000.000	1,431,709.20	1,388,560.40
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,260,000.000	1,044,385.17	1,014,905.52

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	350,000.000	345,535.92	252,667.07
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	55,000.000	47,620.65	42,582.79
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	505,000.000	412,682.01	315,595.51
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	535,000.000	531,785.75	514,733.52
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	840,000.000	835,663.30	819,191.58
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	180,000.000	203,752.80	186,782.40
WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTG RT 01-15-2027 SEDOL: BQS97L0	195,000.000	184,762.50	192,018.86
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55	690,000.000	800,435.64	691,784.60
WELLS FARGO & CO NEW 7.95% DUE 11-15-2029 REG SEDOL: BL96P44	385,000.000	487,987.50	427,326.53
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	2,314,000.000	1,922,215.52	1,685,862.36
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	150,000.000	121,999.50	116,562.15
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	180,000.000	144,730.58	144,704.03
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665	385,000.000	404,759.10	396,266.43
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407	65,000.000	48,518.60	43,665.04
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	220,000.000	173,167.80	132,377.88
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	85,000.000	97,137.15	66,004.44
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	285,000.000	284,638.05	204,206.86
WILLIAM MARSH RICE 3.574% DUE 05-15-2045 SEDOL: BWX1XZ9	105,000.000	87,902.85	83,099.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	85,000.000	76,952.20	82,430.59
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	260,000.000	259,438.40	254,700.28
WILLIAMS COS INC 8.75% DUE 03-15-2032 SEDOL: 2744146	830,000.000	1,154,682.51	980,276.30
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	170,000.000	183,280.64	166,113.77
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLM5W2	155,000.000	167,183.00	113,950.69
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	180,000.000	235,874.48	187,970.02
WYETH 6% DUE 02-15-2036 SEDOL: BG491R8	135,000.000	157,557.15	142,230.68
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	215,000.000	144,501.60	148,175.27
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL: BQBDYT6	820,000.000	810,643.55	817,006.37
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	48,000.000	60,586.08	42,709.76
1ST CHGO NBD CAP I JR SUB DEFERRABLE INTDEB FLTG DUE 02-01-2027/12-18-2017 REG SEDOL: BSY3K77	435,000.000	408,375.00	428,501.17
3M CO 3.875% DUE 06-15-2044 SEDOL: BN7DSL9	75,000.000	52,080.75	58,985.44
Total United States - USD		470,852,422.24	416,355,150.75
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027 SEDOL: BMZRC58	1,035,000.000	1,033,706.25	1,030,106.93
PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9	305,000.000	286,381.06	313,965.39
Total Zambia - USD		1,320,087.31	1,344,072.32
Total Corporate Debt Instruments - Other		537,168,795.90	474,989,912.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Argentina - USD			
DESPEGAR COM CORP COM NPV CUSIP: G27358103	1,396.000	14,307.60	26,873.00
Total Argentina - USD		14,307.60	26,873.00
Canada - USD			
DESCARTES SYS GROUP INC COM CUSIP: 249906108	25,426.000	662,320.81	2,888,393.60
FIRSTSERVICE CORP COM NPV CUSIP: 33767E202	11,202.000	949,235.93	2,027,786.04
SSR MNG INC COM NPV CUSIP: 784730103	20,800.000	113,880.00	144,768.00
TEEKAY TANKERS LTD (BM) COM USD0.01 CL A CUSIP: G8726X106	2,747.000	183,770.89	109,303.13
Total Canada - USD		1,909,207.63	5,170,250.77
Italy - USD			
STEANATO GROUP S.P.A. COM NPV CUSIP: T9224W109	68,450.000	1,551,932.03	1,491,525.50
Total Italy - USD		1,551,932.03	1,491,525.50
Norway - USD			
GOLDEN OCEAN GROUP LTD COM USD0.0 (POST REV SPLIT) CUSIP: G39637205	12,333.000	163,544.64	110,503.68
Total Norway - USD		163,544.64	110,503.68
United Kingdom - USD			
FIDELIS INSURANCE HOLDINGS LIMITED CUSIP: G3398L118	5,268.000	77,463.79	95,508.84
Total United Kingdom - USD		77,463.79	95,508.84
United States - USD			
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP: 000360206	18,009.000	462,553.77	2,119,299.12

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Corporate Stock - Common			
United States - USD			
ACELYRIN INC COM CUSIP: 00445A100	6,569.000	38,868.47	20,626.66
ACUITY BRANDS INC COM CUSIP: 00508Y102	2,708.000	602,950.54	791,088.04
AERSALE CORP COM CUSIP: 00810F106	2,500.000	16,700.75	15,750.00
AGILYSYS INC COM STK CUSIP: 00847J105	3,697.000	378,590.16	486,931.87
ALLEGIAN T RAVEL CO COM CUSIP: 01748X102	1,651.000	105,296.75	155,392.12
ALLIENT INC COM NPV CUSIP: 019330109	1,503.000	37,067.44	36,492.84
ALLY FINL INC COM CUSIP: 02005N100	20,922.000	801,698.74	753,401.22
ALPHA & OMEGA SEMICONDUCTOR LTD COM STK CUSIP: G6331P104	1,399.000	38,960.30	51,804.97
AMC NETWORKS INC CL A CUSIP: 00164V103	5,395.000	40,765.16	53,410.50
AMERICAN AXLE & MFG HLDGS INC COM CUSIP: 024061103	13,364.000	93,757.48	77,912.12
AMERICAN OUTDOOR BRANDS INC COM CUSIP: 02875D109	1,462.000	32,706.11	22,280.88
AMERICAN PUB ED INC COM STK CUSIP: 02913V103	2,330.000	28,412.33	50,258.10
AMERICAN VANGUARD CORP COM CUSIP: 030371108	4,926.000	69,239.06	22,807.38
AMKOR TECHNOLOGY INC COM CUSIP: 031652100	7,877.000	211,733.83	202,360.13
ANDERSONS INC COM CUSIP: 034164103	3,996.000	155,787.84	161,917.92
ANGIODYNAMICS INC COM STK CUSIP: 03475V101	5,292.000	40,496.50	48,474.72
ARDENT HEALTH PARTNERS INC COM CUSIP: 03980N107	2,049.000	32,233.03	34,996.92
ASTEC INDS INC COM CUSIP: 046224101	2,329.000	91,771.03	78,254.40

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Corporate Stock - Common			
United States - USD			
ATEA PHARMACEUTICALS INC COM CUSIP: 04683R106	3,666.000	22,226.22	12,281.10
ATN INTL INC COM CUSIP: 00215F107	1,597.000	32,596.37	26,845.57
AZEK CO INC CL A CL A CUSIP: 05478C105	1,866.000	79,265.68	88,579.02
AZENTA INC COM USD0.01 CUSIP: 114340102	16,260.000	1,530,006.32	813,000.00
B & G FOODS INC COMMON STOCK CUSIP: 05508R106	13,041.000	87,512.93	89,852.49
BALCHEM CORP COM CUSIP: 057665200	9,658.000	681,334.32	1,574,205.71
BANDWIDTH INC CL A CL A CUSIP: 05988J103	2,374.000	39,185.48	40,405.48
BANK NT BUTTERFIELD COM BMD1(POST REV SPLIT) CUSIP: G0772R208	4,217.000	160,390.73	154,131.35
BERRY CORPORATION CUSIP: 08579X101	5,927.000	45,888.39	24,478.51
BLACKLINE INC COM CUSIP: 09239B109	20,916.000	931,336.29	1,270,856.16
BLUELINX HLDGS INC COM NEW COM NEW CUSIP: 09624H208	790.000	100,126.88	80,706.40
BOISE CASCADE CO COM CUSIP: 09739D100	4,463.000	155,065.73	530,472.18
BOK FINL CORP COM NEW CUSIP: 05561Q201	3,414.000	341,585.90	363,420.30
BORG WARNER INC COM CUSIP: 099724106	15,202.000	505,351.58	483,271.58
BREAD FINANCIAL HOLDINGS INC COM USD0.01 CUSIP: 018581108	5,600.000	208,128.10	341,936.00
BRIGHTHOUSE FINL INC COM CUSIP: 10922N103	5,768.000	257,276.95	277,094.72
CALIX NETWORKS INC COMMON STOCK CUSIP: 13100M509	2,108.000	65,490.97	73,505.96
CAREDX INC COM CUSIP: 14167L103	13,910.000	117,526.86	297,813.10

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CARIBOU BIOSCIENCES INC COM CUSIP: 142038108	3,200.000	9,077.28	5,088.00
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	25,043.000	1,255,571.42	2,649,799.83
CASTLE BIOSCIENCES INC COM CUSIP: 14843C105	4,158.000	65,668.54	110,810.70
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP: 12510Q100	100,400.000	1,134,063.16	1,177,692.00
CENT GARDEN & PET CO CL A CUSIP: 153527205	709.000	23,761.50	23,432.45
CHEGG INC COM CUSIP: 163092109	29,010.000	296,184.47	46,706.10
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP: 185123106	55,900.000	939,010.21	1,538,368.00
CLEARWATER PAPER CORP COM STK CUSIP: 18538R103	2,440.000	74,561.27	72,638.80
CODEXIS INC COM CUSIP: 192005106	5,174.000	12,319.58	24,679.98
COEUR MNG INC COM NEW COM NEW CUSIP: 192108504	32,840.000	205,275.41	187,844.80
COMERICA INC COM CUSIP: 200340107	12,914.000	998,985.71	798,730.90
COMMERCIAL METALS CO COM CUSIP: 201723103	10,703.000	574,616.20	530,868.80
COMMSCOPE HLDG CO INC COM CUSIP: 20337X109	10,718.000	13,997.71	55,840.78
CONDUENT INC COM CUSIP: 206787103	20,090.000	72,953.34	81,163.60
CONSTRUCTION PARTNERS INC CL A CL A CUSIP: 21044C107	27,654.000	464,870.63	2,446,272.84
COOPER-STANDARD HOLDING COM CUSIP: 21676P103	2,063.000	26,996.56	27,974.28
CORE MOLDING TECHNOLOGIES INC COM STK CUSIP: 218683100	698.000	12,092.47	11,544.92
COREBRIDGE FINL INC COM CUSIP: 21871X109	27,696.000	548,899.83	828,941.28

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Corporate Stock - Common			
United States - USD			
COVENANT LOGISTICS GROUP INC CL A CUSIP: 22284P105	1,259.000	35,021.47	68,628.09
CRANE NXT CO COM USD1.00 CUSIP: 224441105	5,500.000	314,681.96	320,210.00
CROWN HLDGS INC COM CUSIP: 228368106	10,888.000	889,755.96	900,328.72
CSW INDUSTRIALS INC COM CUSIP: 126402106	4,725.000	876,969.73	1,666,980.00
CULLEN / FROST BANKERS INC COM CUSIP: 229899109	1,246.000	162,459.13	167,275.50
CYTEK BIOSCIENCES INC COM CUSIP: 23285D109	958.000	4,944.85	6,217.42
DANA INC COM CUSIP: 235825205	12,100.000	113,541.52	139,876.00
DELEK US HLDGS INC NEW COM CUSIP: 24665A103	13,840.000	407,414.53	256,040.00
DENTSPLY SIRONA INC COM CUSIP: 24906P109	22,915.000	416,590.11	434,926.70
DESIGNER BRANDS INC COM CL A NPV CUSIP: 250565108	6,553.000	46,882.79	34,993.02
DHI GROUP INC COM CUSIP: 23331S100	2,204.000	10,574.35	3,901.08
DIGI INTL INC COM CUSIP: 253798102	34,900.000	1,126,472.90	1,055,027.00
DNOW INC COM USD0.01 CUSIP: 67011P100	4,497.000	38,153.90	58,505.97
DOLE PLC COM USD0.01 CUSIP: G27907107	9,741.000	112,109.56	131,893.14
DONEGAL GROUP INC CL A NEW CLA CUSIP: 257701201	1,260.000	21,112.44	19,492.20
DOUGLAS ELLIMAN INC COM CUSIP: 25961D105	8,300.000	18,549.88	13,861.00
DROPBOX INC CL A CL A CUSIP: 26210C104	15,424.000	364,587.73	463,336.96
DXC TECHNOLOGY CO COM CUSIP: 23355L106	25,150.000	514,626.05	502,497.00

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Corporate Stock - Common			
United States - USD			
EDITAS MEDICINE INC COM CUSIP: 28106W103	9,938.000	72,071.23	12,621.26
EMPLOYERS HLDGS INC COM CUSIP: 292218104	2,333.000	95,988.72	119,519.59
ENACT HLDGS INC COM CUSIP: 29249E109	2,510.000	71,936.00	81,273.80
ENANTA PHARMACEUTICALS INC COM CUSIP: 29251M106	3,863.000	52,809.14	22,212.25
ENTRADA THERAPEUTICS INC COM CUSIP: 29384C108	2,114.000	35,610.74	36,551.06
ENVIRI CORPORATION COM USD1.25 CUSIP: 415864107	4,857.000	31,470.45	37,398.90
EPAM SYS INC COM STK CUSIP: 29414B104	179.000	30,487.87	41,853.78
ESCO TECHNOLOGIES INC CUSIP: 296315104	10,581.000	664,254.21	1,409,495.01
EVENTBRITE INC COM CL A CUSIP: 29975E109	12,779.000	70,640.73	42,937.44
EVERCORE INC CUSIP: 29977A105	2,442.000	567,312.35	676,897.98
EXCELERATE ENERGY INC CL A COM CL A COM CUSIP: 30069T101	4,982.000	78,925.90	150,705.50
EXPONENT INC COM STK CUSIP: 30214U102	22,701.000	1,049,551.74	2,022,659.10
E2OPEN PARENT HLDGS INC CL A CL A CUSIP: 29788T103	24,892.000	103,645.49	66,212.72
FARO TECHNOLOGIES INC COM CUSIP: 311642102	3,679.000	112,448.38	93,299.44
FATE THERAPEUTICS INC COM CUSIP: 31189P102	22,096.000	37,481.45	36,458.40
FEDERAL SIGNAL CORP COM CUSIP: 313855108	14,200.000	860,416.10	1,311,938.00
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102	9,792.000	569,781.93	611,412.48
FIRST INTERNET BANCORP COM STK CUSIP: 320557101	1,259.000	25,702.93	45,311.41

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Corporate Stock - Common			
United States - USD			
FLUOR CORP NEW COM CUSIP: 343412102	4,036.000	137,139.46	199,055.52
FOOT LOCKER INC COM CUSIP: 344849104	9,727.000	271,374.88	211,659.52
FORESTAR GROUP INC COM CUSIP: 346232101	3,750.000	92,401.43	97,200.00
FORTREA HLDGS INC COM CUSIP: 34965K107	9,396.000	229,273.56	175,235.40
FRESH DEL MONTE PRODUCE INC COM STK CUSIP: G36738105	2,624.000	66,591.67	87,143.04
GENESCO INC COM CUSIP: 371532102	3,800.000	140,101.92	162,450.00
GENWORTH FINL INC COMMON STOCK CUSIP: 37247D106	43,695.000	276,497.93	305,428.05
GOPRO INC CL A CL A CUSIP: 38268T103	13,772.000	78,244.30	15,011.48
GRACO INC COM CUSIP: 384109104	10,994.000	889,396.52	926,684.26
GRAIL INC COM CUSIP: 384747101	3,617.000	74,270.98	64,563.45
GREEN DOT CORP COM STK CUSIP: 39304D102	8,442.000	76,368.24	89,822.88
GREEN PLAINS INC COM STK CUSIP: 393222104	8,258.000	90,941.11	78,285.84
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	5,969.000	553,562.85	1,006,254.02
GULFPORT ENERGY CORP COM USD0.01 CUSIP: 402635502	2,487.000	256,164.67	458,105.40
HANOVER INS GROUP INC COM CUSIP: 410867105	4,394.000	520,895.19	679,576.04
HAVERTY FURNITURE COS INC COM STK CUSIP: 419596101	3,043.000	82,645.31	67,737.18
HEARTLAND EXPRESS INC COM CUSIP: 422347104	6,917.000	76,422.38	77,608.74
HEIDRICK & STRUGGLES INTL INC COM CUSIP: 422819102	3,164.000	117,301.98	140,196.84

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Corporate Stock - Common			
United States - USD			
HELEN TROY LTD COM STK CUSIP: G4388N106	2,933.000	174,614.98	175,481.39
HELIOS TECHNOLOGIES INC CUSIP: 42328H109	19,527.000	966,029.10	871,685.28
HELIX ENERGY SOLUTIONS GROUP INC COM STK CUSIP: 42330P107	11,622.000	140,175.50	108,317.04
HERBALIFE LTD CUSIP: G4412G101	10,553.000	402,672.30	70,599.57
HERITAGE INS HLDGS INC COM CUSIP: 42727J102	1,720.000	18,389.54	20,812.00
HF SINCLAIR CORPORATION COM USD0.01 CUSIP: 403949100	11,302.000	643,916.96	396,135.10
HILLMAN SOLUTIONS CORP COM USD0.0001 CL A CUSIP: 431636109	76,650.000	920,011.38	746,571.00
HILLTOP HLDGS INC COM STK CUSIP: 432748101	3,462.000	98,140.67	99,117.06
HIPPO HLDGS INC COM NEW CUSIP: 433539202	958.000	17,320.35	25,645.66
HONEST CO INC COM CUSIP: 438333106	4,791.000	14,749.96	33,201.63
HOOKE FURNISHINGS CORPORATION COM CUSIP: 439038100	1,000.000	26,480.40	14,010.00
HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC CUSIP: 44267T102	5,055.000	364,465.49	388,830.60
HUDSON TECHNOLOGIES INC COM STK CUSIP: 444144109	1,300.000	7,723.43	7,254.00
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	4,668.000	896,980.31	882,111.96
HUNTSMAN CORP COM STK CUSIP: 447011107	23,998.000	717,136.36	432,683.94
INDEPENDENT BK CORPORATION CUSIP: 453838609	1,255.000	25,206.86	43,711.65
INOGEN INC COM CUSIP: 45780L104	3,611.000	41,514.08	33,112.87
INSTEEL INDS INC COM CUSIP: 45774W108	479.000	15,155.22	12,937.79

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Corporate Stock - Common			
United States - USD			
INTEGRAL AD SCIENCE HLDG CORP COM CUSIP: 45828L108	5,886.000	55,834.01	61,449.84
IROBOT CORP COM CUSIP: 462726100	9,226.000	91,863.57	71,501.50
IRONWOOD PHARMACEUTICALS INC COM CL A CUSIP: 46333X108	21,345.000	190,592.25	94,558.35
ITEOS THERAPEUTICS INC. COM CUSIP: 46565G104	5,353.000	47,588.28	41,111.04
JABIL INC COM USD0.001 CUSIP: 466313103	7,123.000	881,405.16	1,024,999.70
JACKSON FINANCIAL INC CL A COM CUSIP: 46817M107	9,856.000	295,065.87	858,260.48
JAKKS PAC INC COM NEW COM NEW CUSIP: 47012E403	1,163.000	33,808.18	32,738.45
JAMES RIVER GROUP HOLDINGS COM USD0.0002 CUSIP: G5005R107	6,969.000	81,238.40	33,939.03
JANUS HENDERSON GROUP PLC ORD USD1.50 CUSIP: G4474Y214	7,008.000	207,452.33	298,050.24
JBT MAREL CORPORATION CUSIP: 477839104	7,785.000	753,170.73	989,473.50
JELD-WEN HLDG INC COM CUSIP: 47580P103	9,918.000	106,163.58	81,228.42
JOHNSON OUTDOORS INC CL A CL A CUSIP: 479167108	1,215.000	41,706.78	40,095.00
KADANT INC COM CUSIP: 48282T104	900.000	315,818.70	310,491.00
KBR INC COM CUSIP: 48242W106	8,652.000	457,651.13	501,210.36
KEARNY FINL CORP MD COM CUSIP: 48716P108	5,845.000	32,965.85	41,382.60
KELLY SERVICES INC CL A COM CUSIP: 488152208	4,450.000	104,362.65	62,033.00
KIMBALL ELECTRONICS INC COM CUSIP: 49428J109	858.000	18,856.01	16,070.34
KODIAK SCIENCES INC COM USD0.0001 CUSIP: 50015M109	4,792.000	11,985.75	47,680.40

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Corporate Stock - Common			
United States - USD			
KOPPERS HLDGS INC COM CUSIP: 50060P106	2,163.000	77,215.57	70,081.20
KRONOS WORLDWIDE INC COM STK CUSIP: 50105F105	3,538.000	35,227.12	34,495.50
KYNDRYL HLDGS INC COM CUSIP: 50155Q100	27,454.000	372,724.31	949,908.40
KYVERNA THERAPEUTICS INC COM CUSIP: 501976104	958.000	4,323.74	3,582.92
LANDSEA HOMES CORP + COM USD CUSIP: 51509P103	4,379.000	48,373.87	37,177.71
LANDSTAR SYS INC COM CUSIP: 515098101	2,093.000	359,865.72	359,702.98
LATHAM GROUP INC COM CUSIP: 51819L107	5,828.000	34,075.15	40,562.88
LEAR CORP COM NEW COM NEW CUSIP: 521865204	5,635.000	727,170.27	533,634.50
LEMAITRE VASCULAR INC COM STK CUSIP: 525558201	16,037.000	463,539.97	1,477,649.18
LENDINGTREE INC NEW COM USD0.01 CUSIP: 52603B107	747.000	24,144.91	28,946.25
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	9,489.000	575,181.59	982,585.95
LYFT INC CL A CL A CUSIP: 55087P104	19,840.000	272,886.75	255,936.00
MACROGENICS INC COM CUSIP: 556099109	4,700.000	21,354.92	15,275.00
MADISON SQUARE GARDEN ENTMT CORP CL A CUSIP: 558256103	4,283.000	141,213.05	152,474.80
MANITOWOC CO INC COM USD0.01(POST REV SPLIT) CUSIP: 563571405	2,779.000	42,855.83	25,372.27
MANPOWERGROUP INC CUSIP: 56418H100	6,568.000	497,124.02	379,104.96
MAPLEBEAR INC COM CUSIP: 565394103	19,915.000	664,502.85	824,879.30
MASTEC INC COM CUSIP: 576323109	4,960.000	529,866.99	675,254.40

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Corporate Stock - Common			
United States - USD			
MASTERCRAFT BOAT HLDGS INC COM CUSIP: 57637H103	2,395.000	47,141.74	45,672.65
MATRIX SVC CO COM CUSIP: 576853105	3,778.000	45,180.07	45,222.66
MAYVILLE ENGR CO INC COM CUSIP: 578605107	1,839.000	30,088.61	28,909.08
MEDIFAST INC COM CUSIP: 58470H101	2,826.000	52,522.06	49,794.12
MERCURY GEN CORP NEW COM CUSIP: 589400100	3,531.000	133,444.97	234,740.88
MERCURY SYSTEMS INC CUSIP: 589378108	16,902.000	847,651.51	709,884.00
MERIDIANLINK INC COM CUSIP: 58985J105	3,670.000	64,169.41	75,785.50
MERIT MED SYS INC COM CUSIP: 589889104	18,233.000	796,262.35	1,763,495.76
MERITAGE HOMES CORP COM CUSIP: 59001A102	3,742.000	606,147.32	575,594.44
MESA LABS INC COM CUSIP: 59064R109	5,675.000	711,034.70	748,362.25
METALLUS INC CUSIP: 887399103	5,274.000	79,576.75	74,521.62
METHODE ELECTRS INC COM CUSIP: 591520200	7,881.000	86,474.66	92,916.99
MIDLAND STS BANCORP INC ILL COM CUSIP: 597742105	958.000	21,336.29	23,375.20
MISTRAS GROUP INC COM CUSIP: 60649T107	2,369.000	22,956.56	21,463.14
MOVADO GROUP INC COM CUSIP: 624580106	3,485.000	64,952.14	68,584.80
MSA SAFETY INC COM CUSIP: 553498106	4,450.000	824,863.30	737,676.50
MUELLER INDS INC COM CUSIP: 624756102	2,276.000	163,777.06	180,623.36
NATURES SUNSHINE PRODS INC COM CUSIP: 639027101	600.000	10,744.62	8,796.00

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Corporate Stock - Common			
United States - USD			
NCINO INC NEW COM CUSIP: 63947X101	18,000.000	644,220.00	604,440.00
NEKTAR THERAPEUTICS COM CUSIP: 640268108	10,238.000	27,480.01	9,521.34
NEOGEN CORP COM CUSIP: 640491106	76,190.000	1,542,617.05	924,946.60
NETGEAR INC COM CUSIP: 64111Q104	5,175.000	123,641.70	144,227.25
NEVRO CORP COM CUSIP: 64157F103	9,384.000	58,605.71	34,908.48
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP: 650111107	5,202.000	280,271.85	270,764.10
NEXTDOOR HLDGS INC CL A CL A CUSIP: 65345M108	12,935.000	30,498.14	30,655.95
NORTHRIM BANCORP INC COM CUSIP: 666762109	635.000	28,042.75	49,491.90
NOVANTA INC NOVANTA INC CUSIP: 67000B104	11,056.000	906,385.91	1,689,025.12
NRG ENERGY INC COM NEW CUSIP: 629377508	7,867.000	291,940.15	709,760.74
NU SKIN ENTERPRISES INC CL A CL A CUSIP: 67018T105	9,392.000	65,954.38	64,710.88
NUTANIX INC CL A CL A CUSIP: 67059N108	14,892.000	296,228.59	911,092.56
OLYMPIC STL INC COM CUSIP: 68162K106	1,040.000	49,944.84	34,122.40
ON24 INC COM CUSIP: 68339B104	661.000	4,953.67	4,270.06
OPORTUN FINL CORP COM CUSIP: 68376D104	8,108.000	36,282.95	31,459.04
ORASURE TECHNOLOGIES INC COM CUSIP: 68554V108	6,228.000	30,553.32	22,483.08
ORGANOGENESIS HLDGS INC CL A COM CUSIP: 68621F102	9,000.000	31,820.40	28,800.00
ORIGIN MATLS INC COM CUSIP: 68622D106	1,889.000	1,811.11	2,417.92

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Corporate Stock - Common			
United States - USD			
OSHKOSH CORPORATION CUSIP: 688239201	3,947.000	354,142.12	375,241.29
OUTBRAIN INC COM CUSIP: 69002R103	1,820.000	9,333.67	13,067.60
PAYCOR HCM INC COM CUSIP: 70435P102	59,140.000	1,635,946.39	1,098,229.80
PAYSAFE LTD COM CUSIP: G6964L206	4,413.000	47,634.37	75,462.30
PBF ENERGY INC CL A CL A CUSIP: 69318G106	6,386.000	299,078.26	169,548.30
PERSONALIS INC COM CUSIP: 71535D106	1,878.000	8,951.99	10,854.84
PHINIA INC COM USD0.01 WI CUSIP: 71880K101	6,032.000	206,002.32	290,561.44
PILGRIMS PRIDE CORP CUSIP: 72147K108	5,524.000	230,790.00	250,734.36
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	6,015.000	486,974.21	688,055.85
PINNACLE W. CAP CORP COM CUSIP: 723484101	8,396.000	572,104.86	711,728.92
PLAYTIKA HLDG CORP COM CUSIP: 72815L107	13,026.000	116,492.05	90,400.44
PMV PHARMACEUTICALS INC COM CUSIP: 69353Y103	1,725.000	4,145.43	2,604.75
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	5,168.000	473,354.26	486,102.08
PROASSURANCE CORP COM CUSIP: 74267C106	3,726.000	73,188.16	59,280.66
PROPETRO HLDG CORP COM CUSIP: 74347M108	7,700.000	64,177.19	71,841.00
PVH CORP COM USD1 CUSIP: 693656100	4,365.000	515,037.60	461,598.75
QORVO INC COM CUSIP: 74736K101	1,180.000	80,947.77	82,517.40
Q2 HLDGS INC COM CUSIP: 74736L109	14,580.000	1,138,189.39	1,467,477.00

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United States - USD			
RACKSPACE TECHNOLOGY INC COM CUSIP: 750102105	3,100.000	7,405.81	6,851.00
RADIUS RECYCLING INC CL A COM STK CLASS A USD1 CUSIP: 806882106	4,177.000	132,927.95	63,573.94
RAYONIER ADVANCED MATLS INC COM CUSIP: 75508B104	9,646.000	50,373.09	79,579.50
RBC BEARINGS INC COM CUSIP: 75524B104	5,885.000	863,831.61	1,760,438.90
RE/MAX HLDGS INC CL A CL A CUSIP: 75524W108	5,436.000	50,989.22	58,002.12
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	4,832.000	558,746.25	1,032,260.16
REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	6,704.000	433,368.82	964,973.76
RESOURCES CONNECTION INC COM CUSIP: 76122Q105	7,531.000	106,649.96	64,239.43
REYNOLDS CONSUMER PRODS INC COM CUSIP: 76171L106	6,400.000	176,955.52	172,736.00
RIBBON COMMUNICATIONS INC COM STK USD0.0001 CUSIP: 762544104	5,019.000	26,052.85	20,879.04
RLI CORP COM CUSIP: 749607107	2,398.000	341,244.91	395,262.34
RMR GROUP INC CL A CL A CUSIP: 74967R106	1,237.000	33,313.65	25,531.68
ROBERT HALF INC COM USD0.001 CUSIP: 770323103	11,892.000	932,879.66	837,910.32
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP: 770700102	24,742.000	239,632.19	921,886.92
ROKU INC COM CL A COM CL A CUSIP: 77543R102	9,128.000	624,138.03	678,575.52
RYDER SYS INC COM CUSIP: 783549108	5,103.000	579,294.96	800,456.58
RYERSON HLDG CORP COM STOCK CUSIP: 783754104	6,281.000	197,420.43	116,261.31
SAFETY INS GROUP INC COM CUSIP: 78648T100	556.000	40,769.37	45,814.40

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Corporate Stock - Common			
United States - USD			
SAGE THERAPEUTICS INC COM CUSIP: 78667J108	10,520.000	152,798.05	57,123.60
SAIA INC COM STK CUSIP: 78709Y105	549.000	244,203.05	250,195.77
SCANSOURCE INC COM CUSIP: 806037107	3,152.000	125,927.51	149,562.40
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	13,881.000	310,812.70	406,435.68
SCHOLASTIC CORP COM CUSIP: 807066105	2,127.000	86,305.79	45,368.91
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 CUSIP: 808625107	5,362.000	649,521.14	599,364.36
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106	4,860.000	298,804.28	322,412.40
SEER INC CL A CL A CUSIP: 81578P106	3,600.000	17,129.42	8,316.00
SELECTIVE INS GROUP INC COM CUSIP: 816300107	2,134.000	185,545.31	199,571.68
SELECTQUOTE INC COM CUSIP: 816307300	2,587.000	8,454.83	9,623.64
SENTINELONE INC CL A COM CL A COM CUSIP: 81730H109	19,948.000	361,861.39	442,845.60
SHYFT GROUP INC COM CUSIP: 825698103	766.000	10,901.25	8,992.84
SIMPSON MFG INC COM CUSIP: 829073105	9,912.000	410,799.34	1,643,706.96
SIMULATIONS PLUS INC COM CUSIP: 829214105	23,600.000	1,278,940.54	658,204.00
SITEONE LANDSCAPE SUPPLY INC COM CUSIP: 82982L103	9,470.000	409,787.09	1,247,861.90
SLEEP NUMBER CORP COM CUSIP: 83125X103	5,825.000	143,258.50	88,773.00
SLM CORP COM CUSIP: 78442P106	23,143.000	396,846.20	638,283.94
SOLO BRANDS INC CL A CL A CUSIP: 83425V104	3,641.000	15,219.20	4,150.74

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Corporate Stock - Common			
United States - USD			
SOLVENTUM CORP COM COM USD0.01 CUSIP: 83444M101	1,162.000	78,966.15	76,761.72
SONOS INC COM CUSIP: 83570H108	3,832.000	45,867.51	57,633.28
SOUTH PLAINS FINL INC COM CUSIP: 83946P107	792.000	27,419.20	27,522.00
SPARTANNASH CO COM NPV CUSIP: 847215100	4,677.000	102,737.75	85,682.64
SPHERE ENTERTAINMENT CO COM USD0.01 CLASS A CUSIP: 55826T102	1,706.000	75,725.52	68,785.92
SPOK HLDGS INC COM CUSIP: 84863T106	958.000	14,202.92	15,375.90
SPS COMM INC COM CUSIP: 78463M107	10,375.000	430,532.77	1,908,896.25
SPX TECHNOLOGIES INC COM CUSIP: 78473E103	6,430.000	949,340.37	935,693.60
STAGWELL INC CUSIP: 85256A109	371.000	2,284.19	2,441.18
STEELCASE INC CL A COM CUSIP: 858155203	15,633.000	127,019.54	184,782.06
STEPAN CO COM CUSIP: 858586100	534.000	41,381.16	34,549.80
STITCH FIX INC CL A CL A CUSIP: 860897107	13,296.000	54,295.55	57,305.76
STONERIDGE INC COM CUSIP: 86183P102	2,479.000	40,186.60	15,543.33
SUNCOKE ENERGY INC COM USD0.01 CUSIP: 86722A103	10,516.000	116,233.64	112,521.20
SUPERIOR GROUP OF COS INC CUSIP: 868358102	1,546.000	29,728.04	25,555.38
SUTRO BIOPHARMA INC COM CUSIP: 869367102	16,505.000	73,158.58	30,369.20
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	15,289.000	822,102.54	783,255.47
TALEN ENERGY CORP NEW COM CUSIP: 87422Q109	545.000	96,705.59	109,801.15

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Corporate Stock - Common			
United States - USD			
TAYLOR MORRISON HOME CORP COM USD0.00001 CUSIP: 87724P106	9,188.000	396,250.47	562,397.48
TECHNIPFMC PLC COM USD1 CUSIP: G87110105	30,133.000	671,645.67	872,049.02
TELOS CORP MD COM CUSIP: 87969B101	8,711.000	31,948.46	29,791.62
TETRA TECH INC NEW COM CUSIP: 88162G103	12,219.000	504,649.39	486,804.96
THERAVANCE BIOPHARMA INC COM CUSIP: G8807B106	5,235.000	51,956.98	49,261.35
THIRD COAST BANCSHARES INC COM CUSIP: 88422P109	1,082.000	38,164.63	36,733.90
THOR INDS INC COM STK CUSIP: 885160101	4,839.000	449,241.55	463,140.69
TILLYS INC CL A CUSIP: 886885102	1,830.000	24,856.53	7,777.50
TOLL BROS INC COM CUSIP: 889478103	4,739.000	563,516.70	596,877.05
TRANSCAT INC COM CUSIP: 893529107	9,205.000	708,898.95	973,336.70
TRAVERE THERAPEUTICS INC COM CUSIP: 89422G107	11,798.000	134,525.13	205,521.16
TREX CO INC COM CUSIP: 89531P105	15,536.000	259,162.62	1,072,450.08
TRI POINTE HOMES INC CUSIP: 87265H109	10,417.000	317,799.00	377,720.42
TRIPADVISOR INC COM USD0.001 CUSIP: 896945201	12,590.000	230,874.93	185,954.30
TRUEBLUE INC COM STK CUSIP: 89785X101	4,364.000	87,375.00	36,657.60
TUTOR PERINI CORP COM CUSIP: 901109108	7,024.000	57,723.86	169,980.80
TWILIO INC CL A CL A CUSIP: 90138F102	529.000	31,667.94	57,174.32
UIPATH INC CL A CL A CUSIP: 90364P105	8,602.000	101,822.73	109,331.42

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Corporate Stock - Common			
United States - USD			
UL SOLUTIONS INC CL A CL A CUSIP: 903731107	7,320.000	266,074.29	365,121.60
UNIFI INC COM CUSIP: 904677200	33.000	290.16	206.25
UNISYS CORP COM NEW CUSIP: 909214306	7,264.000	59,487.54	45,981.12
UNITED NAT FOODS INC COM CUSIP: 911163103	1,817.000	21,904.97	49,622.27
UNIVERSAL ELECTRS INC COM CUSIP: 913483103	1,526.000	29,690.29	16,786.00
UNIVERSAL INS HLDGS INC COM CUSIP: 91359V107	4,122.000	51,828.80	86,809.32
UNUM GROUP CUSIP: 91529Y106	11,777.000	663,085.47	860,074.31
USANA HEALTH SCIENCES INC CDT-SHS CUSIP: 90328M107	1,665.000	66,701.59	59,756.85
VALHI INC NEW COM NEW COM NEW CUSIP: 918905209	678.000	27,663.56	15,858.42
VANDA PHARMACEUTICALS INC COM CUSIP: 921659108	10,779.000	70,969.54	51,631.41
VAREX IMAGING CORP COM CUSIP: 92214X106	8,143.000	88,708.22	118,806.37
VERICEL CORP COM CUSIP: 92346J108	21,110.000	994,141.32	1,159,150.10
VERTEX INC CL A CL A CUSIP: 92538J106	22,405.000	590,724.53	1,195,306.75
VERVE THERAPEUTICS INC COM CUSIP: 92539P101	15,931.000	94,573.60	89,850.84
VESTIS CORP COM CUSIP: 29430C102	14,862.000	202,428.45	226,496.88
VIMEO INC COM CUSIP: 92719V100	21,245.000	81,309.65	135,968.00
V2X INC COM USD0.01 CUSIP: 92242T101	1,777.000	98,372.06	84,993.91
WD 40 CO COM STK CUSIP: 929236107	3,311.000	538,278.32	803,513.48

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Corporate Stock - Common			
United States - USD			
WESCO INTL INC COM CUSIP: 95082P105	4,114.000	701,677.20	744,469.44
WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	9,320.000	899,409.82	1,020,540.00
WORLD KINECT CORPORATION COM USD0.01 CUSIP: 981475106	6,233.000	174,361.04	171,469.83
WORTHINGTON STL INC COMMON STOCK CUSIP: 982104101	2,716.000	80,279.55	86,423.12
XPERI INC COM CUSIP: 98423J101	8,203.000	90,286.45	84,244.81
ZENTALIS PHARMACEUTICALS INC COM CUSIP: 98943L107	2,500.000	8,546.55	7,575.00
ZILLOW GROUP INC COM USD0.0001 CUSIP: 98954M101	8,093.000	447,582.60	573,389.05
ZIMVIE INC COM USD0.01 WI CUSIP: 98888T107	4,035.000	44,852.23	56,288.25
ZIONS BANCORPORATION N A CUSIP: 989701107	1,956.000	82,741.73	106,113.00
ZUMIEZ INC COM CUSIP: 989817101	5,117.000	102,074.00	98,092.89
Total United States - USD		83,760,415.88	107,488,420.14
Total Corporate Stock - Common		87,476,871.57	114,383,081.93

Value of Interest in Common/Collective Trusts

Global Region - USD			
CF FIAM GLOBAL LOW VOLATILITY COMMINGLED POOL CUSIP: 3B1999S13	12,071,334.230	213,179,762.48	237,805,284.33
CF LSV INTERNATIONAL VALUE EQUITY FUND TR 7 CUSIP: 993446228	7,052,467.630	81,425,858.16	94,362,016.89
CF MERCER EMERGING MARKETS EQTY CT CUSIP: 3JY999D32	10,940,011.300	124,117,086.11	132,155,336.50
Total Global Region - USD		418,722,706.75	464,322,637.72

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<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF BAILLIE GIFFORD GLOBAL ALPHA COLLECTIVE INVESTMENT FUND CUSIP: 999702343	15,065,718.110	150,657,181.05	143,384,958.97
CF MFS INTERNATIONAL EQ FD CL 7 CUSIP: 994654887	6,582,474.560	106,636,087.85	122,565,676.31
CF SSGA 20+ YEAR U.S. TREASURY STRIPS INDX NL FUND CL A(CMQM4) CUSIP: 999211881	38,912,745.700	399,637,605.69	236,706,232.09
CF STATE STREET S&P 500 (R) INDX NL SF CL A (CMM3) CUSIP: 8AS999B76	2,926,019.670	266,649,054.20	378,348,973.43
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	51,509,569.510	51,509,569.51	51,509,569.51
Total United States - USD		975,089,498.30	932,515,410.31
Total Value of Interest in Common/Collective Trusts		1,393,812,205.05	1,396,838,048.03
<i>103-12 Investment Entities</i>			
International Region - USD			
CF ACADIAN INTERNATIONAL SMALL CAP FUND ADWF0010002 CUSIP: 004993978	11,040.600	43,677,038.99	109,904,322.86
Total International Region - USD		43,677,038.99	109,904,322.86
Total 103-12 Investment Entities		43,677,038.99	109,904,322.86
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO AMERICAN CENTY RETIREMENT DATE TR CONCENTRATED GRO (EAFE PLUS) TR - CL SS M CUSIP: 02509D541	6,121,930.440	99,939,003.36	89,012,256.40
Total United States - USD		99,939,003.36	89,012,256.40
Total Value of Interest in Registered Investment Com		99,939,003.36	89,012,256.40

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<i>Other</i>			
Chile - USD			
CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0	985,000.000	981,183.95	956,957.05
PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 CUSIP: 21987BBH0	580,000.000	559,641.72	567,739.64
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	255,000.000	215,508.50	213,443.90
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6	335,000.000	263,577.50	250,253.51
Total Chile - USD		2,019,911.67	1,988,394.10
Colombia - USD			
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	1,005,000.000	991,432.50	973,493.25
Total Colombia - USD		991,432.50	973,493.25
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	410,000.000	394,865.60	396,712.38
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	75,000.000	79,895.73	80,533.46
Total France - USD		474,761.33	477,245.84
Indonesia - USD			
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP: 455780DX1	960,000.000	956,227.20	911,283.00
Total Indonesia - USD		956,227.20	911,283.00
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	465,000.000	333,980.58	301,539.02
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJ8	215,000.000	182,200.00	162,903.35
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	4,120,000.000	3,893,425.31	3,766,289.76

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<i>Other</i>			
Israel - USD			
Total Israel - USD		4,409,605.89	4,230,732.13
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	352,000.000	297,135.00	269,403.36
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	995,000.000	724,505.73	750,727.50
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	395,000.000	324,600.50	296,433.85
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	1,610,000.000	1,261,282.80	1,180,655.25
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	2,725,000.000	2,606,929.73	2,424,747.79
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	2,395,000.000	2,335,470.66	2,144,689.73
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	1,200,000.000	949,011.50	867,348.19
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	1,010,000.000	650,113.17	571,604.92
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	80,000.000	55,900.00	54,027.76
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	625,000.000	509,083.00	447,526.19
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,305,000.000	1,065,943.71	990,182.58
Total Mexico - USD		10,779,975.80	9,997,347.12
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	95,000.000	71,556.54	58,569.59
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	390,000.000	313,555.84	229,293.38
Total Panama - USD		385,112.38	287,862.97

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<i>Other</i>			
Peru - USD			
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	540,000.000	303,225.00	283,770.00
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP: 715638EB4	1,385,000.000	1,368,010.13	1,329,843.34
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	620,000.000	645,100.93	590,760.82
Total Peru - USD		2,316,336.06	2,204,374.16
Philippines - USD			
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 CUSIP: 718286DC8	370,000.000	368,549.60	352,146.60
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP: 718286DB0	415,000.000	415,546.98	408,711.68
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-2049 CUSIP: 718286DD6	215,000.000	215,000.00	200,155.88
PHILIPPINES(REPUBLIC OF) 5.25% 05-14-2034 CUSIP: 718286DA2	380,000.000	381,107.91	375,948.55
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	945,000.000	812,123.55	760,806.14
Total Philippines - USD		2,192,328.04	2,097,768.85
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	1,320,000.000	1,314,239.80	1,216,674.36
Total Poland - USD		1,314,239.80	1,216,674.36
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	3,780,000.000	3,697,121.71	3,529,079.82
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	385,000.000	352,630.22	325,606.05
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	1,935,000.000	1,883,332.45	1,809,664.25
Total Saudi Arabia - USD		5,933,084.38	5,664,350.12

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<i>Other</i>			
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	190,000.000	190,000.00	124,424.07
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	120,000.000	130,435.20	126,827.92
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	515,000.000	898,602.90	590,310.82
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	270,000.000	270,000.00	244,720.06
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	275,000.000	275,000.00	243,982.01
CALIFORNIA ST UNIV REV 5.183% 11-01-2053BEO TAXABLE SEDOL: BPLPOW0	80,000.000	77,744.80	76,647.33
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	65,000.000	79,847.95	77,404.61
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	1,150,000.000	1,529,544.46	1,355,085.02
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,200,000.000	1,468,108.03	1,418,439.84
CAMDEN PPTY TR SH BEN INT CUSIP: 133131102	7,729.000	1,049,575.72	896,873.16
CHATHAM LODGING TR COM CUSIP: 16208T102	4,474.000	56,666.90	40,042.30
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL: B4TB7N3	110,000.000	121,767.80	109,143.45
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	210,000.000	210,000.00	139,353.33
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	245,000.000	261,014.60	248,960.38
EASTERLY GOVERNMENT PROPERTI COMMON STOCK CUSIP: 27616P103	623.000	8,502.65	7,077.28
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-114.000	-14,138,139.03	-13,555,312.50
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	114.000	14,138,139.03	13,555,312.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-144.000	-16,274,329.16	-16,029,000.00

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NNPP Contractor DB Master Trust
 Fluor Marine Propulsion, LLC
 EIN: 32-6525146 PN: 001

Account number FMPPEN
 Account Name NNPP DB MASTER TRUST

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	144.000	16,274,329.16	16,029,000.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	100.000	10,706,985.00	10,630,468.75
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-100.000	-10,706,985.00	-10,630,468.75
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-14.000	-2,879,550.04	-2,878,531.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	14.000	2,879,550.04	2,878,531.25
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-23.000	-2,538,804.63	-2,501,250.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	23.000	2,538,804.63	2,501,250.00
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	740,000.000	745,335.40	622,783.93
HIGHWOODS PPTYS INC COM CUSIP: 431284108	4,371.000	198,837.79	133,665.18
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	165,000.000	172,781.40	118,427.03
INVENTRUST PPTYS CORP COM USD0.001 CUSIP: 46124J201	7,800.000	192,305.33	235,014.00
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL: BP6K7Y1	275,000.000	272,626.75	185,688.94
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	720,000.000	720,000.00	670,546.44
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL: BN946L6	80,000.000	80,000.00	68,269.31
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	180,000.000	215,076.60	200,251.69
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL: BNHWYS5	620,000.000	620,000.00	586,865.46
LOUISIANA ST GAS & FUELS TAX REV 2.952% 05-01-2041 BEO TAXABLE SEDOL: BNNWHY6	70,000.000	70,000.00	52,734.86
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 SEDOL: B5326D2	90,000.000	92,694.60	91,276.31

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NNPP Contractor DB Master Trust
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<i>Other</i>			
United States - USD			
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	405,000.000	405,000.00	412,823.14
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL: BMXB984	50,000.000	39,050.00	36,828.11
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	520,000.000	529,120.80	352,140.67
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL: B53D1R4	120,000.000	117,600.00	119,332.33
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL: B431XP3	155,000.000	189,426.15	183,550.16
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	265,000.000	254,630.55	211,909.69
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	863,000.000	1,175,452.95	920,803.91
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	645,000.000	924,506.96	720,321.17
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	80,000.000	113,921.40	91,647.78
NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL: BS3F245	75,000.000	75,000.00	78,504.93
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SEDOL: BQNKXY3	170,000.000	170,000.00	161,180.66
NEW YORK N Y 5.114% 10-01-2054 SEDOL: BPYRJ15	85,000.000	85,000.00	80,427.68
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	270,000.000	275,119.20	272,665.09
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	310,000.000	512,287.40	344,522.34
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE SEDOL: B4NQPM9	140,000.000	153,915.30	141,819.08
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL: BMY9CF5	115,000.000	115,000.00	104,670.37
PARK HOTELS & RESORTS INC COM CUSIP: 700517105	28,400.000	474,425.28	399,588.00
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 SEDOL: BPXPYP86	415,000.000	415,000.00	392,532.19

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NNPP Contractor DB Master Trust

Fluor Marine Propulsion, LLC

EIN: 32-6525146 PN: 001

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<i>Other</i>			
United States - USD			
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	215,000.000	226,679.50	193,037.47
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL: BHHB7W5	155,000.000	151,455.15	147,986.41
REGIONAL TRANSN DIST COLO SALES TAX REV 5.844% 11-01-2050 BEO TAXABLE CUSIP: 759136QP2	60,000.000	63,953.40	60,759.74
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SEDOL: B58KFF6	165,000.000	172,507.50	165,133.44
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	135,000.000	190,398.60	139,622.10
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL: B5V2QH8	200,000.000	207,766.05	202,923.58
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	75,000.000	111,273.75	83,022.97
SUNSTONE HOTEL INVS INC NEW COM CUSIP: 867892101	28,266.000	326,882.13	334,669.44
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	245,000.000	272,664.75	244,925.89
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	885,000.000	895,893.45	871,535.26
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	485,000.000	550,318.70	520,873.12
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF SEDOL: B8G4MD8	245,000.000	250,071.50	229,606.87
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	680,000.000	638,523.70	533,566.22
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE SEDOL: BMQC6S3	145,000.000	92,233.05	86,512.67
XENIA HOTELS & RESORTS INC COM CUSIP: 984017103	18,482.000	296,629.79	274,642.52
Total United States - USD		20,478,175.89	17,778,899.73
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	410,000.000	407,203.80	373,093.62
REPUBLICA ORIENTAL DEL URUGUAY BD 4.975%DUE 04-20-2055 REG CUSIP: 760942BD3	75,000.000	70,350.00	66,299.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Uruguay - USD			
Total Uruguay - USD		477,553.80	439,392.93
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		52,728,744.74	48,267,818.56
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-97,928.07	-97,928.07
Total - all currencies		-97,928.07	-97,928.07
Pending trade purchases: United States dollar	0.000	-1,728,903.28	-1,728,903.28
Total - all currencies		-1,728,903.28	-1,728,903.28
Total Other Liabilities		-1,826,831.35	-1,826,831.35
Total		2,304,313,636.97	2,312,882,143.83

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