

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) <u>M</u>
B	This return/report is: ☒ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan GANNETT RETIREMENT PLAN 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) GANNETT MEDIA CORP. 175 SULLY'S TRAIL SUITE 203 PITTSFORD, NY 14534
2b	Employer Identification Number (EIN) 36-3000591
2c	Plan Sponsor's telephone number 585-598-0030
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.	10/09/2025	SAMANTHA HOWLAND
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor BENEFIT PLANS COMMITTEE 175 SULLY'S TRAIL PITTSFORD, NY 14534		3b Administrator's EIN 47-2390983
		3c Administrator's telephone number 585-598-0030
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.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan GANNETT RETIREMENT PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 GANNETT MEDIA CORP.	D Employer Identification Number (EIN) 36-3000591	

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: BLACKROCK INTERMEDIATE DURATION			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 82-2229248-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 59907167	
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK INTERMEDIATE GOVT BOND			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-3774255-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 240708488	
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI ACWI EQUITY INDEX			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-4150003-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 69448376	
a Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS SAYLES STRATEGIC ALPHA TRUST			
b Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY LLC			
c EIN-PN 20-8080381-012	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23163298	
a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI COLTV GOVT STIF REGISTERED			
b Name of sponsor of entity listed in (a): NORTHERN TRUST			
c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15772805	
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK INTERMEDIATE GOVT BOND			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 26-3774255-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 109070536	
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK U.S. 5 YEAR KRD			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY			
c EIN-PN 47-4104495-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0	

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK U.S. 10 YEAR KRD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 47-4226866-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 14829445
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK U.S. 15 YEAR KRD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 45-3856099-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9240953
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK U.S. 20 YEAR KRD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 45-3856189-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1097066
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK INTERMEDIATE DURATION

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 82-2229248-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2614515
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LONG DURATION CORP CRED

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 27-4520291-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1650805
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a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LONG TERM GOVT BOND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 26-3774476-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2390077
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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 GANNETT RETIREMENT PLAN**b** Name of plan sponsor GANNETT MEDIA CORP.**c** EIN-PN 47-2390983-001**a** Plan name GANNETT RETIREMENT PLAN FOR CERTAIN UNION EMPLOYEES**b** Name of plan sponsor GANNETT MEDIA CORP.**c** EIN-PN 47-2390983-002**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan GANNETT RETIREMENT PLAN MASTER TRUST		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 GANNETT MEDIA CORP.		D Employer Identification Number (EIN) 36-3000591

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	0	4567480
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	287203
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	4257843
(B) All other	1c(3)(B)	0	227260178
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	0	62727112
(5) Partnership/joint venture interests	1c(5)	0	25611433
(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)	0	549893531
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	0	3

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	0	874604783
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	0	307985
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	307985
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	0	874296798

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)	-3501	
(B) U.S. Government securities	2b(1)(B)	494772	
(C) Corporate debt instruments	2b(1)(C)	12039945	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	179824	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		12711040
(2) Dividends: (A) Preferred stock	2b(2)(A)	-5738	
(B) Common stock	2b(2)(B)	1219178	
(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)		1213440
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	208236177	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	201622524	
(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)	-12599294	
(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)		18590639
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		2417735
d Total income. Add all income amounts in column (b) and enter total	2d		28947213

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		28947213
l Transfers of assets:			
(1) To this plan	2l(1)		939246403
(2) From this plan	2l(2)		93896818

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number 7091IN
Account Name CONSOLIDATES

Gannett Retirement Plan Master Trust
EIN 36-3000591; Plan Number 001
Sch H, Line 4j: Schedule of Reportable Transactions

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 939,193,953.15

Gannett Retirement Plan Master Trust
EIN 36-3000591; Plan Number 001
Sch H, Line 4j: Schedule of Reportable Transactions

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 939,193,953.15

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◆ 5% Report - Part C Summary

Gannett Retirement Plan Master Trust
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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				
CF BLACKROCK INTERMEDIATE GOVT BOND INDEX CUSIP: 5F999VFR2	Total acquisitions	2	74,000,000.00			0.00	74,000,000.00	74,000,000.00
	Total dispositions	3		18,000,000.00		0.00	17,196,078.79	18,000,000.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	674	282,615,902.65			0.00	282,615,902.65	282,615,902.65
	Total dispositions	423		287,932,938.60		0.00	287,932,938.60	287,932,938.60

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 939,193,953.15

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 939,193,953.15

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	140,000.00	-124,936.00	
		Dispositions	-140,000.00		130,779.60
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Acquisitions	115,000.00	-115,559.50	
		Dispositions	-115,000.00		115,624.30
C00287YDW6	ABBVIE INC 5.4% 03-15-2054	Acquisitions	103,000.00	-102,646.71	
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	95,000.00	-94,674.15	
		Dispositions	-95,000.00		99,949.10
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Acquisitions	80,000.00	-79,700.80	
		Dispositions	-80,000.00		84,508.00
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS	Acquisitions	239.00	-14,426.20	
		Dispositions	-14,755.00		880,921.08
SBYVW0F7	ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS	Acquisitions	188.00	-28,278.26	
		Dispositions	-11,307.00		1,411,161.00
SBZ1HM42	ADYEN NV EUR0.01	Acquisitions	13.00	-17,481.40	
		Dispositions	-548.00		830,886.19
S2000019	AMAZON COM INC COM	Acquisitions	175.00	-32,689.47	
		Dispositions	-8,860.00		1,657,914.16
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	25,000.00	-21,353.75	
		Dispositions	-55,000.00		48,307.60
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Acquisitions	75,000.00	-65,225.25	
		Dispositions	-105,000.00		91,311.15
S2256908	AMDOCS ORD GBP0.01	Acquisitions	3,072.00	-234,892.29	
		Dispositions	-3,510.00		309,830.11
C031162DT4	AMGEN INC 5.65% 03-02-2053	Acquisitions	469,000.00	-477,038.66	
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-370,000.00		374,661.10
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Dispositions	-250,000.00		251,717.50
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	65,000.00	-64,622.65	
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Dispositions	-505,000.00		491,255.67
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	115,000.00	-107,753.00	
		Dispositions	-222,000.00		215,172.76
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	70,000.00	-62,992.16	
		Dispositions	-228,000.00		212,318.16
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	300,000.00	-298,176.00	
		Dispositions	-175,000.00		185,105.95
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040	Acquisitions	180,000.00	-154,209.20	
		Dispositions	-180,000.00		155,751.95
SBNYNTH5	APPLE INC 3.95% 08-08-2052	Acquisitions	164,000.00	-131,279.84	
		Dispositions	-135,000.00		118,204.65
SBMV3LG4	APPLOVIN CORP COM CL A COM CL A	Acquisitions	3,822.00	-542,847.88	
		Dispositions	-1,254.00		408,876.44
SB929F46	ASML HOLDING NV EUR0.09	Acquisitions	26.00	-27,897.14	
		Dispositions	-1,280.00		1,170,881.67
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	290,000.00	-288,625.65	
		Dispositions	-290,000.00		293,522.20
SBQ1PC76	ATLASSIAN CORP CL A	Acquisitions	80.00	-13,048.05	
		Dispositions	-3,644.00		741,415.81
S2066505	AVNET INC COM	Acquisitions	1,781.00	-81,189.21	
		Dispositions	-9,072.00		476,283.15
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR3T983	BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054	Acquisitions	134,000.00	-105,086.02	
		Dispositions	-20,000.00		15,270.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Acquisitions	165,000.00	-164,953.80	
		Dispositions	-165,000.00		174,476.40
SBP6NKN0	BARCLAYS PLC RESETTNG SR NT CALL NT FXD3.33% 11-24-2042	Acquisitions	375,000.00	-375,068.60	
		Dispositions	-135,000.00		141,216.10
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035	Acquisitions	200,000.00	-144,708.00	
		Dispositions	-200,000.00		143,700.00
S2085102	BAXTER INTL INC COM	Acquisitions	445,000.00	-445,000.00	
		Dispositions	-200,000.00		195,652.00
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	Acquisitions	3,396.00	-113,080.69	
		Dispositions	-5,283.00		220,178.87
SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055	Acquisitions	135,000.00	-127,855.65	
		Dispositions	-20,000.00		20,104.80
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	125,000.00	-124,650.00	
		Dispositions	-100,000.00		101,475.75
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	695,000.00	-679,992.36	
		Dispositions	-1,460,000.00		1,388,099.10
S2126335	BRISTOL MYERS SQUIBB CO COM	Acquisitions	600,000.00	-568,182.35	
		Dispositions	-210,000.00		197,620.80
C110122EK0	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	7,129.00	-353,513.15	
		Dispositions	-5,602.00		310,760.86
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	123,000.00	-122,519.07	
		Dispositions	195,000.00	-194,237.55	
SBRSF3Y0	BROADCOM INC 4.8% 10-15-2034	Dispositions	-120,000.00		124,142.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12189LBL4	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	290,000.00	-289,399.70	
		Dispositions	-35,000.00		34,995.10
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	295,000.00	-293,436.50	
		Dispositions	-140,000.00	-139,258.00	26,985.25
C13645RBH6	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Dispositions	-25,000.00		106,707.04
		Dispositions	-152,000.00		
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Acquisitions	115,000.00	-78,546.15	
		Dispositions	-205,000.00	-207,956.10	212,109.05
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	Acquisitions	150,000.00	-149,578.50	
		Dispositions	-65,000.00		65,132.60
SBTPH0Q4	CARDINAL HEALTH INC 5.35% 11-15-2034	Acquisitions	110,000.00	-81,395.45	
		Dispositions	-72,000.00		55,727.28
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Acquisitions	80,000.00	-85,586.40	
		Dispositions	-227,000.00		260,069.99
SBPVFWH9	CARRIER GLOBAL CORP 6.2% 03-15-2054	Acquisitions	992.00	-372,990.54	
		Dispositions	-302.00		114,399.74
SBZ6VT82	CHARTER COMMUNICATIONS INC NEW CL A CL A	Acquisitions	155,000.00	-154,620.25	
		Dispositions	-155,000.00		154,845.00
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034	Acquisitions	275,500.00	-405,807.26	
		Dispositions	-147,000.00		288,168.37
S6192150	CHINA OVERSEAS LAND & INVESTMNT HKD0.10	Acquisitions	69,000.00	-68,722.62	
		Dispositions	-69,000.00		71,998.74
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	325,000.00	-326,614.10	
		Dispositions	-75,000.00		77,072.75
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions			
		Dispositions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2198163	CISCO SYSTEMS INC	Acquisitions	8,189.00	-400,829.44	
		Dispositions	-1,004.00		46,082.31
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	135,000.00	-135,058.30	
		Dispositions	-15,000.00		15,939.45
SBP9RLD6	CITIZENS FINL GROUP INC 6.645% 04-25-2035	Acquisitions	40,000.00	-40,000.00	
		Dispositions	-40,000.00		42,683.60
SBJXC5M2	CLOUDFLARE INC COM	Acquisitions	1,774.00	-126,290.66	
		Dispositions	-8,727.00		833,374.39
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	225,000.00	-224,804.25	
		Dispositions	-130,000.00		130,855.60
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Dispositions	-175,000.00		117,825.75
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	100,000.00	-60,971.00	
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	160,000.00	-159,286.40	
		Dispositions	-160,000.00		164,164.00
SBHQPSY7	CONTEMPORARY A CNY1 (STOCK CONNECT)	Acquisitions	400.00	-10,296.24	
		Dispositions	-21,100.00		617,390.80
SBNYHDF3	COUPANG INC	Acquisitions	660.00	-14,995.96	
		Dispositions	-31,673.00		635,314.89
S2577609	CVS HEALTH CORP COM	Acquisitions	10,280.00	-658,427.81	
		Dispositions	-1,997.00		121,065.95
SBP6VLQ4	DAIMLER TRUCK HOLD NPV	Acquisitions	5,333.00	-203,594.45	
		Dispositions	-13,680.00		648,619.66
SBKT9Y49	DATADOG INC COM USD0.00001 CL A	Acquisitions	1,541.00	-186,531.58	
		Dispositions	-2,356.00		311,304.89
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035				

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0796X4	DEXCOM INC COM	Acquisitions	185,000.00	-185,000.00	
		Dispositions	-185,000.00		178,837.65
SBSLSTG7	DUKE ENERGY CORP 5.45% 06-15-2034	Acquisitions	117.00	-13,701.38	
		Dispositions	-6,452.00		762,328.88
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	70,000.00	-69,907.60	
		Dispositions	-70,000.00		71,664.60
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	165,000.00	-164,067.75	
		Dispositions	-30,000.00		29,976.60
SBDDQ975	E L F BEAUTY INC COM	Acquisitions	67,000.00	-49,830.58	
		Dispositions	-55,000.00		44,642.95
SBT259Z3	ELEVANCE HEALTH INC 5.2% 02-15-2035	Acquisitions	6,494.00	-989,998.04	
		Dispositions	-1,387.00		208,229.90
C036752BA0	ELEVANCE HEALTH INC 5.65% 06-15-2054	Acquisitions	165,000.00	-164,415.90	
		Dispositions	-165,000.00		166,288.65
SBSWYK61	ELEVANCE HEALTH INC 5.65% 06-15-2054	Acquisitions	408,000.00	-406,347.60	
		Dispositions	-125,000.00		132,471.25
SBLSJZ6	ELI LILLY & CO 5.2% 08-14-2064	Acquisitions	330,000.00	-328,663.50	
		Dispositions	-205,000.00		205,962.85
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	30,000.00	-29,989.80	
		Dispositions	-30,000.00		30,733.20
SBYMD32	EMERA US FIN LP 4.75% DUE 06-15-2046	Acquisitions	90,000.00	-89,487.90	
		Dispositions	-90,000.00		86,213.34
C29250NCD5	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	35,000.00	-27,379.40	
		Dispositions	-25,000.00		21,731.00
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	186,000.00	-185,793.54	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S7144569	ENEL SPA EUR1	Acquisitions	110,000.00	-109,877.90	
		Dispositions	-85,000.00		88,287.65
SBQHNMV8	ENERGY TRANSFER LP 5.55% 05-15-2034	Acquisitions	12,410.00	-80,251.64	
		Dispositions	-24,037.00		166,441.95
C29278NAR4	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	85,000.00	-84,711.00	
		Dispositions	-85,000.00		84,721.20
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	90,000.00	-76,759.20	
		Dispositions	-25,000.00		21,903.00
SB65SQW4	ENPHASE ENERGY INC COM	Acquisitions	3,250.00	-287,355.69	
		Dispositions	-2,369.00		225,991.40
C341081GV3	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	Acquisitions	304,000.00	-303,334.24	
		Dispositions	-155,000.00		169,644.40
C991CZM991	FORTRESS CREDIT OPPORTUNITIES FUND III (B)	Acquisitions	389,442.95	-389,442.95	
		Dispositions	-5,460.32		5,460.32
C991CZN999	FORTRESS CREDIT OPPORTUNITIES FUND III (C)	Acquisitions	559,936.51	-559,936.51	
		Dispositions	-8,190.48		8,190.48
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-19.00		
		Free Receipt	19.00	-2,450,859.37	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-19.00		
		Free Receipt	19.00	-2,450,859.37	
C999599GH0	FUT DEC 24 CBT UL T-NOTE	Free Delivery	-13.00		
		Free Receipt	13.00	-1,519,625.02	
C999599GH0	FUT DEC 24 CBT UL T-NOTE	Free Delivery	-13.00		
		Free Receipt	13.00	-1,519,625.02	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-34.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	34.00	-4,147,156.25	
		Free Delivery	-34.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	34.00	-4,147,156.25	
		Free Delivery	-35.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	35.00	-3,925,906.30	
		Free Delivery	-35.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	35.00	-3,925,906.30	
		Free Delivery	-7.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	7.00	-846,500.00	
		Free Delivery	-7.00		
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Receipt	7.00	-846,500.00	
		Free Delivery	-35.00		
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Receipt	35.00	-3,951,914.13	
		Free Delivery	-35.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	35.00	-3,951,914.13	
		Free Delivery	-12.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	12.00	-1,268,656.26	
		Free Delivery	-12.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	12.00	-1,268,656.26	
		Free Delivery	-61.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	61.00	-7,196,796.88	
		Free Delivery	-61.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	61.00	-7,196,796.88	
		Free Delivery	-17.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	17.00	-1,867,362.76	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-17.00		
		Free Receipt	17.00	-1,867,362.76	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-22.00		
		Free Receipt	10.00	-1,147,828.15	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-10.00		
		Free Receipt	22.00	-2,515,421.92	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-43.00		
		Free Receipt	33.00	-3,983,812.50	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-33.00		
		Free Receipt	43.00	-5,179,781.25	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-27.00		
		Free Receipt	48.00	-5,318,672.09	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-48.00		
		Free Receipt	27.00	-3,016,156.32	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-10.00		
		Free Receipt	5.00	-627,334.11	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	10.00	-1,257,062.50	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-7.00		
		Free Receipt	11.00	-1,277,437.50	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-11.00		
		Free Receipt	7.00	-822,000.00	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-10.00		
		Free Receipt	10.00	-1,099,812.52	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-10.00		
		Free Receipt	10.00	-1,099,812.52	

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C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-12.00		
		Free Receipt	12.00	-1,525,156.25	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-12.00		
		Free Receipt	12.00	-1,525,156.25	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-33.00		
		Free Receipt	33.00	-3,728,984.42	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-33.00		
		Free Receipt	33.00	-3,728,984.42	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-41.00		
		Free Receipt	41.00	-4,929,281.25	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-41.00		
		Free Receipt	41.00	-4,929,281.25	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-24.00		
		Free Receipt	24.00	-2,681,890.69	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-24.00		
		Free Receipt	24.00	-2,681,890.69	
S6465874	GALAXY ENTERTAINME NPV	Acquisitions	30,000.00	-157,581.16	
		Dispositions	-22,000.00		109,904.06
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	Acquisitions	100,000.00	-112,734.00	
		Dispositions	-125,000.00		138,442.50
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	110,000.00	-101,678.50	
		Dispositions	-50,000.00		48,084.50
S2712013	GLOBAL PMTS INC COM	Acquisitions	5,353.00	-570,571.02	
		Dispositions	-623.00		73,200.02
SBSF0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	Acquisitions	215,000.00	-215,000.00	

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SBSCB6G4	GOLDMAN SACHS 5.851% 04-25-2035	Dispositions	-60,000.00		58,405.80
		Acquisitions	125,000.00	-125,000.00	
SBQ1PKK5	HCA INC 5.45% 09-15-2034	Dispositions	-125,000.00		128,826.35
		Acquisitions	90,000.00	-89,868.60	
C404121AL9	HCA INC 5.95% 09-15-2054	Dispositions	-90,000.00		89,774.70
		Acquisitions	423,000.00	-432,956.91	
SBQ1PKQ1	HCA INC 5.95% 09-15-2054	Dispositions	-95,000.00		99,101.25
		Acquisitions	95,000.00	-94,938.25	
SBLD74J1	HCA INC 6.0% 04-01-2054	Dispositions	-105,000.00		100,495.50
		Acquisitions	105,000.00	-104,394.15	
SBLD74Y6	HCA INC 6.1% 04-01-2064	Dispositions	-185,000.00		184,251.70
		Acquisitions	185,000.00	-183,853.00	
S5253973	HERMES INTL NPV	Dispositions	-323.00		740,901.52
		Acquisitions	5.00	-11,714.23	
SBQC5S77	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035	Dispositions	-50,000.00		51,470.00
		Acquisitions	370,000.00	-370,828.80	
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Dispositions	-25,000.00		26,076.50
		Acquisitions	735,000.00	-733,346.25	
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Dispositions	-458.00		158,175.83
		Acquisitions	500,000.00	-498,875.00	
SBS5YNY7	HORIZON ROBOTICS	Dispositions	-21,600.00		11,409.18
		Acquisitions	334,800.00	-173,574.41	
S2445063	HUMANA INC COM	Dispositions	-458.00		306,261.65
		Acquisitions	2,410.00	-742,350.86	
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	Dispositions	-315,000.00		
		Acquisitions	315,000.00	-315,292.50	

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SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Acquisitions	250,000.00	-248,587.50	
		Dispositions	-250,000.00		242,556.50
C458140CM0	INTEL CORP 5.6% 02-21-2054	Acquisitions	412,000.00	-390,411.20	
		Dispositions	-152,000.00		142,208.16
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Acquisitions	215,000.00	-213,607.10	
		Dispositions	-85,000.00		81,703.70
SBMX7HF5	INTEL CORP 5.82% 02-10-2053	Acquisitions	130,000.00	-129,260.30	
		Dispositions	-250,000.00		241,996.80
C458140CK4	INTEL CORP 6.02% 02-10-2063	Acquisitions	45,000.00	-43,867.35	
		Dispositions	-25,000.00		24,298.00
S2871301	INTUITIVE SURGICAL INC COM NEW STK	Acquisitions	35.00	-14,958.73	
		Dispositions	-2,036.00		876,110.13
SBNT9FK3	JBS USA LUX S A / 7.25% GTD SNR 15/11/53USD	Acquisitions	235,000.00	-268,655.40	
		Free Delivery	-235,000.00		
SBMCRLLO	JOBY AVIATION INC	Acquisitions	70,817.00	-291,684.45	
		Dispositions	-21,048.00		124,152.12
		Free Receipt	-69,412.00		
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-130,000.00		135,651.10
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035	Acquisitions	265,000.00	-265,000.00	
		Dispositions	-175,000.00		180,741.75
C501044DW8	KROGER CO 5.5% 09-15-2054	Acquisitions	322,000.00	-320,673.36	
SBSFVBC2	KROGER CO 5.5% 09-15-2054	Acquisitions	195,000.00	-194,196.60	
		Dispositions	-60,000.00		59,142.60
SBSFVBD3	KROGER CO 5.65% 09-15-2064	Acquisitions	180,000.00	-179,199.00	

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SBP3R2F1	KWEICHOW MOUTAI 'A'CNY1(STOCK CONNECT)	Dispositions	-20,000.00		20,149.80
		Acquisitions	2,500.00	-507,351.06	
SBSLSJY5	LILLY ELI & CO 5.05% 08-14-2054	Dispositions	-400.00		83,370.66
		Acquisitions	185,000.00	-186,956.60	
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Dispositions	-20,000.00		20,249.80
		Acquisitions	280,000.00	-280,000.00	
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Dispositions	-280,000.00		277,676.00
		Acquisitions	60,000.00	-62,689.20	
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Dispositions	-125,000.00		120,522.50
		Acquisitions	75,000.00	-62,113.75	
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063	Dispositions	-70,000.00		58,725.10
		Acquisitions	70,000.00	-72,872.60	
SBGJW376	MEITUAN USD0.00001 B CLASS	Dispositions	-70,000.00		68,313.00
		Acquisitions	34,700.00	-414,384.04	
SB23X1H3	MERCADOLIBRE INC COM STK	Dispositions	-49,900.00		723,077.29
		Acquisitions	108.00	-210,336.76	
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	Dispositions	-358.00		600,926.08
		Acquisitions	19,000.00	-18,790.05	
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	Dispositions	-190,000.00		184,572.65
		Acquisitions	215,000.00	-214,071.20	
SBGSXTS3	MODERNA INC COM	Dispositions	-70,000.00		73,529.40
		Acquisitions	105.00	-15,543.30	
SBGLP232	MONCLER SPA NPV	Dispositions	-5,643.00		555,207.40
		Acquisitions	14,290.00	-951,204.83	
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	Dispositions	-5,467.00		352,331.95

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SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	290,000.00	-290,886.35	
		Dispositions	-290,000.00		298,671.10
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	Acquisitions	290,000.00	-291,569.95	
		Dispositions	-290,000.00		309,154.20
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038	Acquisitions	275,000.00	-275,274.85	
		Dispositions	-215,000.00		218,862.30
S2857817	NETFLIX INC COM STK	Acquisitions	150,000.00	-151,451.60	
		Dispositions	-15,000.00		15,196.90
C666807CJ9	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	Acquisitions	27.00	-17,508.50	
		Dispositions	-1,236.00		851,095.49
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	Acquisitions	185,000.00	-176,475.29	
		Dispositions	-30,000.00		28,763.40
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	505,000.00	-503,050.70	
		Dispositions	-25,000.00		25,460.00
SBN2RYW9	NOV INC COM	Acquisitions	8,492.00	-142,972.08	
		Dispositions	-8,058.00		156,666.05
SBN6NP19	NU HOLDINGS LTD	Acquisitions	70,147.00	-857,590.56	
		Dispositions	-11,876.00		136,638.07
S2379504	NVIDIA CORP COM	Dispositions	-18,009.00		5,271,389.24
		Free Receipt	24,003.00		
SBQB3RG4	O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034	Acquisitions	225,000.00	-224,509.50	
		Dispositions	-125,000.00		123,126.25
C677050AU0	OGLETHORPE PWR CORP 6.2% 12-01-2053	Dispositions	-437,000.00		463,959.12
		Free Receipt	437,000.00	443,020.24	
SBR502C9	OGLETHORPE PWR CORP 6.2% 12-01-2053	Dispositions	-60,000.00		62,239.50

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SBRBVNB2	ONEOK INC 5.7% 11-01-2054	Acquisitions	425,000.00	-423,805.75	
		Dispositions	-190,000.00		184,358.45
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	150,000.00	-108,738.00	
		Dispositions	-75,000.00		57,091.50
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	65,000.00	-49,836.15	
		Dispositions	-160,000.00		121,660.80
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053	Acquisitions	45,000.00	-43,711.65	
		Dispositions	-105,000.00		103,709.70
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	Acquisitions	150,000.00	-124,694.10	
		Dispositions	-60,000.00		51,919.20
SBSWW1L7	PEPSICO INC 5.25% 07-17-2054	Acquisitions	385,000.00	-384,018.25	
		Dispositions	-25,000.00		26,445.50
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Acquisitions	175,000.00	-164,945.45	
		Dispositions	-50,000.00		47,807.00
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Dispositions	-1,077,000.00		1,047,824.47
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	25,000.00	-23,966.25	
		Dispositions	-200,000.00		194,558.30
C992TE0994	PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT FUND (CAYMAN)	Acquisitions	2,413,613.96	-2,413,613.96	
		Dispositions	-2,000,000.00		2,000,000.00
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Acquisitions	200,000.00	-198,840.00	
		Dispositions	-200,000.00		204,506.00
C05523RAL1	PVTPL BAE SYS PLC 5.3% 03-26-2034	Acquisitions	400,000.00	-401,668.00	
		Dispositions	-400,000.00		408,616.00
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-50,000.00		54,642.75

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SBSWW1P1	PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-45,000.00		49,046.85
SBRXGPR5	PVTPL COLUMBIA PIPELINES HLDG CO LLC 5.681% 01-15-2034	Acquisitions	100,000.00	-100,136.30	
		Dispositions	-100,000.00		96,262.00
SBRYQ9J4	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	Acquisitions	60,000.00	-61,045.80	
		Dispositions	-60,000.00		62,197.80
SBRYQ9K5	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043	Acquisitions	45,000.00	-47,866.05	
		Dispositions	-70,000.00		75,740.50
SBTCK8T5	PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034	Acquisitions	35,000.00	-34,876.45	
		Dispositions	-35,000.00		34,390.30
SBQXH7X1	PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053	Acquisitions	170,000.00	-169,867.40	
		Dispositions	-170,000.00		164,997.10
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	Acquisitions	95,000.00	-94,878.40	
		Dispositions	-95,000.00		90,306.05
C378272BC1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	Acquisitions	145,000.00	-108,072.60	
		Dispositions	-25,000.00		18,575.75
C37959GAF4	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Acquisitions	181,000.00	-179,780.06	
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Acquisitions	40,000.00	-39,730.40	
		Dispositions	-40,000.00		38,855.20
C46115HCF2	PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053	Acquisitions	230,000.00	-257,305.60	
		Dispositions	-230,000.00		258,294.60
C628312AE0	PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064	Acquisitions	241,000.00	-241,000.00	
		Dispositions	-241,000.00		244,245.83
SBP2T7V9	PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054	Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		149,379.70

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C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,408.00
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	230,000.00	-230,000.00	
		Dispositions	-230,000.00		226,462.60
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	320,000.00	-319,878.40	
		Dispositions	-15,000.00		15,197.55
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035	Acquisitions	620,000.00	-626,790.40	
		Dispositions	-200,000.00		204,150.00
SBTCK8Y0	QUEST DIAGNOSTICS INC 5.0% 12-15-2034	Acquisitions	300,000.00	-298,827.00	
		Dispositions	-20,000.00		20,269.80
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10	Acquisitions	9,263.00	-538,160.19	
		Dispositions	-859.00		45,526.51
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	70,000.00	-65,072.70	
		Dispositions	-190,000.00		188,204.10
SBL98841	RIVIAN AUTOMOTIVE INC	Acquisitions	38,987.00	-576,355.78	
		Dispositions	-12,650.00		146,572.87
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054	Acquisitions	95,000.00	-92,736.15	
		Dispositions	-95,000.00		96,539.27
SB019KW7	SAINSBURY(J) ORD GBP0.28571428	Acquisitions	49,452.00	-172,449.50	
		Dispositions	-98,543.00		333,398.94
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	185,000.00	-123,339.50	
		Dispositions	-40,000.00		27,950.40
SBPK3058	SAMSARA INC CL A CL A	Acquisitions	7,945.00	-298,687.87	
		Dispositions	-10,036.00		416,302.41
S6771720	SAMSUNG ELECTRONIC KRW100	Acquisitions	9,435.00	-376,793.20	

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SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Dispositions	-3,770.00		218,941.19
		Acquisitions	140,000.00	-120,257.95	
SBXDZ9Z0	SHOIFY INC CL A SHOIFY INC	Dispositions	-240,000.00		240.00
		Acquisitions	165.00	-10,868.67	
S2961053	SKYWORKS SOLUTIONS INC COM	Dispositions	-9,822.00		806,354.46
		Acquisitions	1,773.00	-172,136.83	
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Dispositions	-1,699.00		199,243.48
		Acquisitions	100,000.00	-99,562.60	
SBP813F5	SOUTHERN CALIF GAS CO 5.05% 09-01-2034	Dispositions	-100,000.00		99,205.00
		Acquisitions	115,000.00	-114,441.10	
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6% 04-01-2054	Dispositions	-115,000.00		118,878.95
		Acquisitions	160,000.00	-158,960.00	
SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EUR0.025	Dispositions	-160,000.00		159,036.20
		Acquisitions	52.00	-16,330.52	
C86562MDQ0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	Dispositions	-4,408.00		1,321,253.95
		Acquisitions	441,000.00	-441,000.00	
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Dispositions	-441,000.00		457,887.67
		Acquisitions	110,000.00	-99,916.40	
SBPG82M8	SYMBOTIC INC COM USD0.0001 CLASS A	Dispositions	-110,000.00		104,599.00
		Acquisitions	13,166.00	-532,008.99	
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Dispositions	-4,319.00		156,120.28
		Acquisitions	30,000.00	-22,137.30	
S6889106	TAIWAN SEMICON MAN TWD10	Dispositions	-195,000.00		147,946.90
		Acquisitions	3,000.00	-81,694.92	
SBQ3PVG6	TARGA RES CORP 6.5% DUE 02-15-2053	Dispositions	-18,000.00		446,497.15

5500 Supplemental Schedules

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Gannett Retirement Plan Master Trust
EIN 36-3000591; Plan Number 001
Sch H, Line 4i: Schedule of Acquisitions and Dispositions

Account number 7091IN
Account Name CONSOLIDATES

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP93RV4	TARGA RESOURCES CORPORATION 5.5% 02-15-2035	Acquisitions	140,000.00	-151,184.60	
		Dispositions	-195,000.00		214,060.40
SBMMV2K8	TENCENT HLDGS LTD HKD0.00002	Acquisitions	160,000.00	-160,546.00	
		Dispositions	-160,000.00		159,784.00
SBD8FDD1	THE TRADE DESK INC COM CL A COM CL A	Acquisitions	6,000.00	-310,856.50	
		Dispositions	-7,200.00		317,448.58
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	185.00	-17,928.08	
		Dispositions	-9,063.00		881,691.27
C000564690	TPG PARTNERS VI, LP	Acquisitions	80,000.00	-80,000.00	
		Dispositions	-20,000.00		20,969.00
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	225.00	-225.00	
		Dispositions	-18,353.00		18,353.00
S2909730	TYSON FOODS INC CL A COM (DELAWARE)	Acquisitions	170,000.00	-170,000.00	
		Dispositions	-170,000.00		168,901.60
SBSWT754	UDR INC 5.125% 09-01-2034	Acquisitions	4,776.00	-278,091.40	
		Dispositions	-1,557.00		91,874.33
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	40,000.00	-39,590.80	
		Dispositions	-40,000.00		40,375.20
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Acquisitions	330,000.00	-328,309.80	
		Dispositions	-270,000.00		267,773.95
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044	Acquisitions	280,000.00	-279,442.80	
		Dispositions	-260,000.00		263,565.10
SBSLT313	UNUM GROUP 6% 06-15-2054	Acquisitions	195,000.00	-192,675.60	
		Dispositions	-100,000.00		103,721.00
		Acquisitions	65,000.00	-63,636.30	
		Dispositions	-65,000.00		64,152.40

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Gannett Retirement Plan Master Trust
EIN 36-3000591; Plan Number 001
Sch H, Line 4: Schedule of Acquisitions and Dispositions

Account number 7091IN
Account Name CONSOLIDATES

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054	Acquisitions	45,000.00	-44,427.15	
		Dispositions	-45,000.00		42,869.70
C92556HAC1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	Dispositions	-550,000.00		381,065.02
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	Acquisitions	165,000.00	-127,545.65	
		Dispositions	-45,000.00		35,661.60
SBSMRJZ2	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	Acquisitions	80,000.00	-79,652.00	
		Dispositions	-80,000.00		81,924.80
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	635,000.00	-631,405.90	
		Dispositions	-185,000.00		190,618.55
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Dispositions	-435,000.00		328,081.35
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	65,000.00	-48,180.60	
		Dispositions	-150,000.00		122,948.25
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	305,000.00	-225,815.35	
		Dispositions	-75,000.00		63,728.25
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	190,000.00	-176,351.50	
		Dispositions	-185,000.00		181,448.00
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	275,000.00	-275,000.00	
		Dispositions	-105,000.00		110,009.55
SBSNW1K5	WILLIS NORTH AMERICA INC 5.9% 03-05-2054	Acquisitions	90,000.00	-90,629.10	
		Dispositions	-90,000.00		88,335.00

◆ 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>			
BRL - Brazilian real	5,182.690	5,182.69	5,182.69
CNH - HK offshore Chinese Yuan Renminbi	49,119.130	49,119.13	49,119.13
CNY - Chinese yuan renminbi	-49,403.440	-49,403.44	-49,403.44
EUR - Euro	202.810	202.81	202.81
GBP - British pound sterling	3.030	3.03	3.03
HKD - Hong Kong dollar	0.000	0.00	0.00
TWD - New Taiwan dollar	0.020	0.02	0.02
USD - United States dollar	-5,459.760	-5,459.76	-5,459.76
USD - United States dollar	0.000	232,446.67	232,446.67
Total - all currencies		232,091.15	232,091.15
Total Non-Interest Bearing Cash - USD		232,091.15	232,091.15
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	252,874.71	252,874.71
Total - all currencies		252,874.71	252,874.71
Total Receivables - Other - USD		252,874.71	252,874.71
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	705,000.000	508,790.23	482,704.69
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SEDOL: BYQLTW9	105,000.000	89,963.67	85,193.55
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	2,807,000.000	2,530,898.87	2,319,612.70
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	2,160,000.000	2,149,326.95	2,063,812.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	435,000.000	429,966.80	423,785.16
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	1,080,000.000	1,087,318.54	1,063,631.25
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	330,000.000	266,317.18	247,538.67
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	450,000.000	305,484.38	286,417.97
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG SEDOL: BZ56W90	120,000.000	121,153.13	118,246.87
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	130,000.000	117,311.80	105,858.59
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	450,000.000	287,859.38	273,304.69
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WYF3	1,700,000.000	1,289,498.52	1,206,933.60
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	90,000.000	68,347.27	65,826.56
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	50,000.000	38,513.67	36,728.52
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL: BF0T9Z9	200,000.000	160,742.19	147,992.19
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	560,000.000	439,886.86	423,609.37
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 SEDOL: BYQLV23	735,000.000	740,598.05	705,111.92
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	1,846,000.000	1,873,825.46	1,791,485.31
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	401,000.000	388,388.51	379,258.28
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	566,000.000	519,835.63	517,801.56
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054 CUSIP: 912803HD8	1,324,000.000	368,257.36	339,836.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	885,000.000	720,744.15	692,201.37
Total United States - USD		14,503,028.60	13,776,891.37
Total U.S. Government Securities		14,503,028.60	13,776,891.37
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	1,265,000.000	1,486,058.75	1,051,134.01
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051 SEDOL: BL59FN6	40,000.000	24,148.80	25,180.45
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL: BDF0M54	255,000.000	279,165.74	189,214.48
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	830,000.000	1,138,477.80	852,766.05
CHUBB CORP 6.5% DUE 05-15-2038 CUSIP: 171232AS0	330,000.000	489,683.70	364,127.04
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045 CUSIP: 00440EAW7	154,000.000	128,893.38	131,342.93
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	50,000.000	37,746.00	37,061.92
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	540,000.000	548,429.40	363,490.68
DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL: BYQHP07	617,000.000	650,790.51	460,473.15
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	77,000.000	61,832.11	62,597.95
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	81,000.000	70,181.19	68,737.21
DUKE ENERGY 5.3% DUE 02-15-2040 CUSIP: 26442CAH7	940,000.000	1,240,226.60	920,262.81
FLORIDA PWR CORP 6.4% DUE 06-15-2038 CUSIP: 341099CL1	985,000.000	1,423,895.05	1,060,823.04
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	365,000.000	307,524.80	310,660.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
GEORGIA PWR CO 4.3% DUE 03-15-2043 SEDOL: B9LV101	110,000.000	91,027.45	91,993.86
GEORGIA PWR CO 4.75% DUE 09-01-2040 SEDOL: B5YFYT2	730,000.000	872,328.10	666,258.96
HERSHEY CO 3.125% DUE 11-15-2049 SEDOL: BK7G3Y5	100,000.000	101,408.00	66,575.82
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	680,000.000	831,232.00	581,753.55
HOME DEPOT INC 5.4% DUE 09-15-2040 SEDOL: B3LQNX1	100,000.000	135,363.00	99,901.16
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO CUSIP: 46625HHF0	189,000.000	271,490.94	206,355.68
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	1,275,000.000	1,706,485.50	1,269,545.70
JPMORGAN CHASE & 5.6% DUE 07-15-2041 CUSIP: 46625HJB7	677,000.000	922,209.40	683,518.38
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	110,000.000	169,889.50	135,623.46
PACIFICORP 4.1 DUE 02-01-2042 SEDOL: B6XX5C4	155,000.000	177,744.70	124,965.81
PPL ELEC UTILS 4.75 DUE 07-15-2043 CUSIP: 69351UAR4	530,000.000	654,846.80	476,987.52
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG CUSIP: 74456QAZ9	360,000.000	412,855.20	293,434.61
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	75,000.000	103,914.75	67,176.58
SAN DIEGO GAS & 6% DUE 06-01-2039 CUSIP: 797440BK9	360,000.000	493,938.00	374,381.49
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	25,000.000	30,254.85	21,866.97
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	115,000.000	105,959.85	89,424.48
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	48,000.000	41,398.91	38,566.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SEDOL: BBNBGG4	35,000.000	29,939.70	28,118.84
Total United States - USD		15,039,340.48	11,214,321.76
Total Corporate Debt Instruments - Preferred		15,039,340.48	11,214,321.76
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG SEDOL: B5NNJ47	70,000.000	63,100.80	58,962.39
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	419,000.000	419,934.81	409,613.39
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	745,000.000	935,720.46	696,707.48
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCXP6	125,000.000	125,707.08	109,877.52
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	70,000.000	70,500.37	60,464.40
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	120,000.000	89,439.39	86,178.60
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 SEDOL: BRS7WF0	410,000.000	400,670.20	398,424.45
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	225,000.000	197,669.35	137,469.35
RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL: B8NWTL2	225,000.000	261,983.25	188,443.52
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	250,000.000	246,197.50	231,686.12
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP: 767201AL0	370,000.000	488,374.10	357,090.10
Total Australia - USD		3,299,297.31	2,734,917.32
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	450,000.000	483,528.24	444,407.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	610,000.000	643,501.20	611,611.75
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	150,000.000	132,103.50	127,174.59
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	890,000.000	1,041,034.90	843,692.61
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	1,978,000.000	2,192,088.92	1,800,254.88
Total Belgium - USD		4,492,256.76	3,827,141.60
Canada - USD			
BROOKFIELD FIN INC 5.968% 03-04-2054 CUSIP: 11271LAL6	358,000.000	358,000.00	362,356.42
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	125,000.000	140,000.00	94,191.10
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	160,000.000	123,223.95	104,198.17
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	535,000.000	431,466.60	393,334.29
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 CUSIP: 136385AY7	520,000.000	592,036.65	446,334.52
CDN NATL RY CO 6.2% DUE 06-01-2036 CUSIP: 136375BN1	245,000.000	346,574.55	262,281.44
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	104,000.000	132,636.30	107,821.68
CDN PAC RY LTD 4.8% DUE 09-15-2035 CUSIP: 13645RAV6	208,000.000	252,501.60	198,399.60
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	510,000.000	513,804.66	422,745.00
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	25,000.000	16,181.00	16,745.66
ENBRIDGE INC 5.95% 04-05-2054 SEDOL: BQZCJF0	211,000.000	210,765.79	209,244.59
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	582,000.000	583,752.06	632,497.71
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP: 01626PAV8	226,000.000	226,000.00	213,749.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	530,000.000	655,954.50	498,242.53
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL: BJYSCK6	125,000.000	138,518.75	97,854.29
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	80,000.000	79,197.60	67,609.66
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	284,000.000	223,776.64	227,527.98
ROGERS 5% DUE 03-15-2044 CUSIP: 775109BB6	830,000.000	1,003,337.20	735,765.86
SUNCOR ENERGY INC 6.85% DUE 06-01-2039 SEDOL: B39RFF2	485,000.000	680,333.75	524,857.77
Total Canada - USD		6,708,061.60	5,615,758.17
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	423,000.000	312,291.66	309,238.07
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	140,000.000	88,111.10	89,911.11
Total China - USD		400,402.76	399,149.18
France - USD			
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	450,000.000	450,000.00	436,596.56
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP: 89153VAX7	20,000.000	18,399.08	14,373.15
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	180,000.000	114,798.20	118,100.56
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	80,000.000	78,917.72	51,826.05
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	105,000.000	104,946.40	97,490.68
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	170,000.000	168,998.35	157,423.99
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	60,000.000	60,000.00	57,485.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	415,000.000	416,041.15	398,433.62
Total France - USD		1,412,100.90	1,331,729.80
Hong Kong - USD			
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP: 00131LAS4	438,000.000	435,617.28	406,360.39
Total Hong Kong - USD		435,617.28	406,360.39
Ireland - USD			
XLIT LTD 5.25 12-15-2043 CUSIP: 98420EAB1	495,000.000	659,394.45	459,190.95
Total Ireland - USD		659,394.45	459,190.95
Italy - USD			
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	200,000.000	197,656.00	192,492.01
Total Italy - USD		197,656.00	192,492.01
Japan - USD			
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	620,000.000	609,597.00	451,426.01
TAKEDA PHARMACEUTICAL 5.65% 07-05-2044 SEDOL: BN11QZ9	375,000.000	373,353.75	368,683.86
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	225,000.000	224,032.50	217,361.04
Total Japan - USD		1,206,983.25	1,037,470.91
Luxembourg - USD			
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP: 46653KAB4	250,000.000	248,617.50	162,458.98
Total Luxembourg - USD		248,617.50	162,458.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Norway - USD			
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	100,000.000	108,540.00	80,866.26
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	658,000.000	656,657.70	597,216.84
Total Norway - USD		765,197.70	678,083.10
Saudi Arabia - USD			
PVTPL EIG PEARL HLDGS S RL SR SECD BD TRANCHE B 4.387% 11-30-2046 CUSIP: 28249NAB7	200,000.000	140,645.01	154,798.40
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	225,000.000	225,000.00	219,377.25
Total Saudi Arabia - USD		365,645.01	374,175.65
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO CUSIP: 034863AY6	475,000.000	499,267.75	352,101.62
Total South Africa - USD		499,267.75	352,101.62
Spain - USD			
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	150,000.000	177,774.00	133,584.14
Total Spain - USD		177,774.00	133,584.14
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	225,000.000	225,000.00	134,104.28
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	420,000.000	424,599.95	422,856.25
Total Switzerland - USD		649,599.95	556,960.53
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	225,000.000	273,226.50	190,511.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	584,000.000	844,049.33	640,797.70
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	114,000.000	89,794.22	90,644.44
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	245,000.000	245,000.00	235,381.07
HSBC HLDGS PLC 5.874% 11-18-2035 SEDOL: BT6PGF8	245,000.000	245,000.00	238,990.36
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	1,179,000.000	1,175,335.86	1,245,674.99
PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041 CUSIP: 50220PAE3	200,000.000	201,492.00	149,091.81
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	815,000.000	815,186.65	794,671.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGG3	465,000.000	541,327.84	443,426.94
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	185,000.000	182,750.40	130,891.05
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	756,000.000	725,997.94	479,327.41
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	22,000.000	22,750.42	23,109.87
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	100,000.000	100,000.00	75,983.71
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZHZ56	450,000.000	447,453.00	434,438.55
Total United Kingdom - USD		5,909,364.16	5,172,940.03
United States - USD			
ABBOTT LABS 5.3 DUE 05-27-2040 SEDOL: B91ZLX6	145,000.000	195,777.55	145,727.58
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	60,000.000	54,376.20	53,009.26
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	570,000.000	638,364.00	487,525.71
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	772,000.000	861,353.20	628,607.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	925,000.000	1,102,784.85	839,621.43
ABBVIE INC 4.875% DUE 11-14-2048 CUSIP: 00287YBD0	785,000.000	980,896.75	705,882.68
ABBVIE INC 5.4% 03-15-2054 CUSIP: 00287YDW6	103,000.000	102,646.71	99,177.29
ACE CAP TR II 9.7% DUE 04-01-2030 SEDOL: 2582294	50,000.000	76,231.50	59,654.25
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 CUSIP: 015271BB4	314,000.000	315,266.66	280,398.90
ALLSTATE CORP 3.85% DUE 08-10-2049 SEDOL: BKKDHQ3	46,000.000	32,282.66	34,565.85
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	320,000.000	199,401.60	177,587.63
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	405,000.000	321,154.30	292,655.42
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	285,000.000	331,640.25	251,792.25
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	55,000.000	39,916.80	37,151.22
AMAZON COM INC NT 3.25% 05-12-2061 CUSIP: 023135CC8	585,000.000	640,522.89	381,416.72
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	55,000.000	51,517.07	32,869.44
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	420,000.000	384,820.80	241,422.13
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	700,000.000	822,487.81	579,070.78
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	995,000.000	984,311.40	785,914.66
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	375,000.000	490,301.25	415,709.61
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG CUSIP: 025537AP6	490,000.000	410,551.18	315,185.16
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	130,000.000	98,667.40	107,583.02

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	35,000.000	36,684.75	30,994.41
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	95,000.000	82,340.30	59,050.89
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	215,000.000	151,363.43	138,081.08
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	490,000.000	492,783.20	365,504.49
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	65,000.000	65,616.20	44,491.12
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	976,000.000	1,103,132.61	810,179.82
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	880,000.000	879,700.01	858,650.38
AMGEN INC 5.65% 03-02-2053 CUSIP: 031162DT4	929,000.000	936,376.26	896,139.84
AMPHENOL CORP 5.375% 11-15-2054 CUSIP: 032095AS0	253,000.000	249,025.37	240,983.40
ANALOG DEVICES INC 2.95% 10-01-2051 CUSIP: 032654AX3	186,000.000	184,461.78	118,335.24
ANTHEM INC FIXED 3.7% 09-15-2049 CUSIP: 036752AK9	930,000.000	992,951.70	663,388.73
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	345,000.000	416,021.70	298,238.48
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	99,000.000	96,842.67	72,779.21
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	125,000.000	124,240.00	122,300.27
APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL: BMJ71T1	700,000.000	803,768.00	569,253.96
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	375,000.000	349,965.00	233,773.51
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	210,000.000	208,664.05	131,206.11
APPLE INC 2.85% DUE 08-05-2061 BEO CUSIP: 037833EL0	334,000.000	333,602.54	200,518.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	120,000.000	102,396.00	94,511.60
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	170,000.000	144,609.85	141,010.54
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	670,000.000	769,032.70	540,876.15
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	174,000.000	155,035.35	138,667.58
APPLE INC 4.1% DUE 08-08-2062 BEO SEDOL: BNYNTK8	100,000.000	99,648.00	79,973.35
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	1,130,000.000	1,438,354.40	1,035,686.80
APPLIED MATLS INC 4.35% DUE 04-01-2047 CUSIP: 038222AM7	226,000.000	275,514.34	191,626.43
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 CUSIP: 03835VAJ5	444,000.000	275,295.78	260,137.85
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 CUSIP: 00217GAC7	278,000.000	278,724.67	198,009.68
APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049 CUSIP: 03835VAH9	465,000.000	586,992.75	399,417.73
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052 CUSIP: 039936AA7	121,000.000	118,317.43	84,854.87
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SEDOL: BT225M3	35,000.000	34,869.45	34,172.92
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	329,000.000	326,947.04	317,549.69
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 CUSIP: 04316JAJ8	284,000.000	280,557.92	281,216.89
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	230,000.000	210,008.30	176,409.17
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	556,000.000	528,701.44	374,589.73
AT&T INC 3.55% DUE 09-15-2055 CUSIP: 00206RLJ9	1,700,000.000	1,752,045.08	1,147,003.96
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,605,000.000	1,645,834.23	1,065,905.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,195,000.000	1,148,048.45	826,152.63
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	1,610,000.000	1,541,270.95	1,116,021.75
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BQFN005	55,000.000	54,844.50	49,706.63
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	360,000.000	443,062.80	321,135.51
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP: 05635JAC4	220,000.000	220,878.20	213,291.20
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60	1,205,000.000	1,276,540.85	872,214.41
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	150,000.000	122,688.00	122,430.48
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	693,000.000	687,292.25	518,720.00
BANK AMER CORP 3.846% 03-08-2037 CUSIP: 06051GKL2	155,000.000	132,656.75	137,323.97
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	365,000.000	365,000.00	356,332.43
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	2,872,000.000	2,467,760.68	1,996,986.76
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	1,275,000.000	1,471,388.25	1,135,002.58
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	210,000.000	154,782.60	172,147.37
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	240,000.000	240,043.90	240,324.57
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	275,000.000	276,991.09	170,958.80
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	100,000.000	97,199.00	63,657.89
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	55,000.000	48,738.05	47,134.99
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	70,000.000	69,620.60	58,171.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	50,000.000	44,201.50	37,136.46
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 CUSIP: 084664CR0	586,000.000	713,067.55	490,037.59
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	175,000.000	174,382.25	132,603.27
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	647,000.000	764,056.38	534,498.17
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 SEDOL: BMFPWY1	70,000.000	70,000.00	42,737.96
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	165,000.000	163,010.10	156,120.67
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	25,000.000	24,930.00	23,911.15
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	65,000.000	72,614.04	61,896.30
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,500,000.000	1,555,870.65	1,392,379.92
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	295,000.000	298,836.00	314,150.44
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	80,000.000	55,993.20	53,175.36
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	175,000.000	142,470.37	111,445.16
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	205,000.000	198,726.57	128,183.29
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SEDOL: BMD2N30	25,000.000	18,529.25	18,054.23
BP CAP MKTS AMER INC 3.379% 02-08-2061 CUSIP: 10373QBQ2	1,074,000.000	860,764.28	681,198.72
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	135,000.000	83,116.65	81,113.80
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	720,000.000	646,849.17	446,526.25
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 SEDOL: BMWV9D0	25,000.000	21,908.25	21,587.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	95,000.000	82,705.70	76,884.37
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 CUSIP: 110122DK1	540,000.000	652,330.80	446,299.30
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	292,000.000	361,828.88	248,608.69
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01	145,000.000	147,416.05	144,172.55
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	198,000.000	197,225.82	192,134.30
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	110,000.000	113,459.50	106,113.65
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDSD35	145,000.000	144,978.25	155,600.64
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	355,000.000	322,226.40	205,731.98
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL: BP96188	100,000.000	100,011.89	77,368.29
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	40,000.000	39,919.96	29,159.29
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDSD24	65,000.000	64,816.05	68,903.34
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	255,000.000	254,472.15	246,098.39
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	170,000.000	265,325.80	199,389.50
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL: BJQV485	200,000.000	214,570.00	144,744.15
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	410,000.000	407,827.00	404,009.64
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG CUSIP: 12189LAS0	819,000.000	1,054,125.54	751,144.08
CARDINAL HEALTH INC 5.35% 11-15-2034 SEDOL: BTPH0Q4	85,000.000	84,761.15	83,218.26
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	10,000.000	8,173.40	7,995.67

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	65,000.000	64,743.25	62,274.68
CARGILL INC NT 144A 3.125% 05-25-2051 SEDOL: BLF97M9	75,000.000	82,764.75	49,370.36
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	38,000.000	28,118.43	27,300.19
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	163,000.000	178,137.05	172,521.48
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SEDOL: BKY86V2	50,000.000	52,334.00	34,761.33
CATERPILLAR INS 3.803% DUE 08-15-2042 CUSIP: 149123CB5	499,000.000	572,757.19	405,828.84
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	100,000.000	81,264.00	73,300.65
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	235,000.000	182,911.60	151,111.32
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	312,000.000	293,139.01	212,209.17
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL: BMBP1C6	560,000.000	559,473.60	373,574.45
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	120,000.000	71,943.60	75,074.96
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	525,000.000	485,614.50	316,880.32
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	60,000.000	51,395.40	51,337.69
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	160,000.000	107,288.00	109,741.57
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	659,000.000	725,464.55	541,482.23
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	99,000.000	129,773.16	98,859.29
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	2,070,000.000	2,724,785.53	1,957,708.71
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	345,000.000	419,361.30	312,869.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CIGNA CORP NEW CORP 4.9% 12-15-2048 CUSIP: 125523AK6	606,000.000	756,821.28	517,116.63
CIN FINL CORP 6.125% DUE 11-01-2034 CUSIP: 172062AE1	375,000.000	504,540.00	389,609.75
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	575,000.000	821,749.75	607,920.64
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	250,000.000	251,241.61	243,193.20
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	115,000.000	120,861.90	116,034.63
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	120,000.000	120,051.82	115,174.38
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP: 172967LJ8	356,000.000	308,189.20	290,826.40
CITIGROUP INC 3.878% DUE 01-24-2039 CUSIP: 172967LU3	994,000.000	1,027,752.30	829,184.44
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1	185,000.000	227,884.85	161,634.54
CLECO CORP HLDGS 4.973% DUE 05-01-2046 SEDOL: BF4Z232	75,000.000	84,928.50	62,806.97
CMS ENERGY CORP 4.875 DUE 03-01-2044 CUSIP: 125896BN9	570,000.000	701,867.70	507,648.83
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	470,000.000	466,463.40	454,143.43
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	350,000.000	347,784.50	337,399.51
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	95,000.000	94,917.35	90,341.45
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	200,000.000	163,842.00	151,668.21
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	55,000.000	42,458.90	41,657.33
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	1,583,000.000	1,129,394.95	953,920.00
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	3,024,000.000	2,499,708.62	1,766,456.47

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	683,000.000	490,431.57	386,111.86
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	55,000.000	40,115.90	41,716.57
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	392,000.000	451,113.60	295,213.59
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	120,000.000	119,436.00	112,105.48
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	55,000.000	54,643.60	54,341.80
COMWLTH EDISON CO 3.7% DUE 03-01-2045 CUSIP: 202795JF8	905,000.000	995,653.85	691,340.54
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	210,000.000	263,514.30	197,861.78
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	965,000.000	755,541.97	698,159.75
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	415,000.000	398,796.82	303,457.89
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	200,000.000	198,424.52	192,973.23
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	160,000.000	158,411.40	153,671.94
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	85,000.000	84,718.65	80,845.26
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	90,000.000	90,244.50	85,119.63
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	155,000.000	134,804.45	132,515.27
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	10,000.000	5,940.20	6,549.33
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	15,000.000	11,767.80	11,466.95
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	230,000.000	219,121.90	175,541.32
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	111,000.000	92,312.78	65,394.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	70,000.000	51,261.30	54,600.88
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	24,000.000	22,403.37	19,316.71
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	70,000.000	59,423.54	59,386.53
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	10,000.000	12,502.80	8,559.57
CONS EDISON CO N Y 4% 11-15-2057 SEDOL: BZ1JRW1	145,000.000	158,659.00	106,749.61
CONS EDISON CO N Y 6.75% DUE 04-01-2038 SEDOL: B2QQX95	705,000.000	1,021,975.05	778,299.89
CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061 SEDOL: BMCR217	20,000.000	20,868.20	13,606.09
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	50,000.000	39,070.40	39,391.99
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 SEDOL: BS5WL14	230,000.000	228,394.60	229,144.26
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	371,000.000	367,605.35	376,430.57
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO CUSIP: 209111GD9	520,000.000	538,705.67	545,625.31
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 SEDOL: BRXNDT4	100,000.000	85,153.45	83,481.08
CORNING INC 5.45% DUE 11-15-2079 CUSIP: 219350BQ7	236,000.000	301,025.08	213,744.36
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	220,000.000	218,581.00	208,150.00
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	330,000.000	214,868.65	229,759.42
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	95,000.000	76,250.92	72,793.30
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	60,000.000	44,986.35	39,174.75
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	30,000.000	26,459.89	22,331.76

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	73,000.000	60,956.22	60,184.40
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZXR3	15,000.000	12,583.80	12,295.19
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	105,000.000	83,656.65	88,690.06
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	25,000.000	21,157.90	21,231.87
CSX CORP 4.9% 03-15-2055 SEDOL: BMZLFW8	226,000.000	225,717.50	202,532.55
CSX CORP 5.5% DUE 04-15-2041 SEDOL: B89GDM7	340,000.000	452,387.00	338,240.97
CUMMINS INC 5.45% 02-20-2054 CUSIP: 231021AX4	398,000.000	395,934.76	387,905.03
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,197,000.000	1,432,781.70	1,035,172.23
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	105,000.000	134,565.90	86,594.97
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	1,181,000.000	1,474,010.28	994,285.61
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	40,000.000	40,044.80	37,627.60
DEERE & CO 2.875% DUE 09-07-2049 CUSIP: 244199BG9	335,000.000	333,576.25	219,122.53
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	95,000.000	94,876.01	94,862.31
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	637,000.000	493,490.68	481,842.44
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	130,000.000	129,313.20	122,234.09
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	30,000.000	29,986.20	28,170.62
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 CUSIP: 25470DAS8	170,000.000	202,529.50	141,325.97
DISNEY WALT CO 2.75% DUE 09-01-2049 CUSIP: 254687FM3	195,000.000	184,078.05	121,859.48

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISNEY WALT CO 3.8% DUE 05-13-2060 REG CUSIP: 254687GA8	585,000.000	658,528.65	425,696.72
DOMINION ENERGY INC 7.0% 06-01-2054 CUSIP: 25746UDU0	265,000.000	265,000.00	279,835.77
DOMINION ENERGY 4.6% DUE 03-15-2049 SEDOL: BJ5JG73	100,000.000	84,380.50	82,489.39
DOMINION RES INC 7% DUE 06-15-2038 SEDOL: B39ZDT6	30,000.000	32,657.70	33,415.32
DOMINOS PIZZA 3.151% DUE 04-25-2051 CUSIP: 25755TAP5	533,902.500	536,126.34	466,928.86
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	120,000.000	126,378.60	120,396.91
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	245,000.000	244,392.40	180,053.56
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	245,000.000	244,909.35	165,570.97
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	130,000.000	102,853.20	95,817.46
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	180,000.000	137,889.40	134,190.12
DUKE ENERGY CORP 4.2% DUE 06-15-2049 SEDOL: BJN4JZ9	40,000.000	28,825.20	30,936.65
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	135,000.000	134,237.25	131,626.04
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	185,000.000	173,749.95	161,700.32
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	100,000.000	54,211.00	60,484.08
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	303,000.000	303,050.76	286,218.88
EASTN GAS TRANSM & FIXED 3.9% DUE 11-15-2049 SEDOL: BJP8LJ7	120,000.000	125,060.89	87,613.37
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	150,000.000	149,632.50	91,264.77
ELECTRONIC ARTS INC 2.95% 02-15-2051 CUSIP: 285512AF6	669,000.000	439,018.03	419,882.98

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	408,000.000	406,347.60	391,559.29
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	75,000.000	74,589.75	72,381.47
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	230,000.000	229,328.40	222,521.84
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	539,000.000	537,803.42	333,680.64
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	50,000.000	45,767.00	47,917.42
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 CUSIP: 29278NAR4	321,000.000	274,210.83	272,705.89
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	2,605,000.000	2,740,221.40	2,299,429.39
ENTERGY ARK LLC 5.75% 06-01-2054 CUSIP: 29366MAG3	205,000.000	204,087.75	203,046.51
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	675,000.000	813,672.00	622,713.17
ENTERPRISE PRODS 5.7% DUE 02-15-2042 CUSIP: 29379VAV5	1,270,000.000	1,662,049.00	1,269,922.78
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	519,000.000	516,180.14	508,937.29
ESSEX PORTFOLIO L P 4.5% 03-15-2048 CUSIP: 29717PAS6	285,000.000	332,634.90	236,174.13
EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050 SEDOL: BL9BWC6	100,000.000	72,248.25	68,422.09
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	115,000.000	121,990.85	117,841.39
EXELON CORP 5.6% DUE 03-15-2053 CUSIP: 30161NBL4	371,000.000	369,853.61	357,618.94
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	623,000.000	696,264.80	437,382.89
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	660,000.000	743,842.00	535,906.98
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	25,000.000	28,659.50	21,953.12

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United States - USD			
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	355,000.000	413,120.60	296,057.65
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	145,000.000	172,912.50	123,665.99
FL PWR & LT CO 5.69% DUE 03-01-2040 CUSIP: 341081FC6	720,000.000	993,096.00	735,168.36
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 CUSIP: 341081GV3	149,000.000	148,673.69	148,974.06
FORTIVE CORP 4.3% DUE 06-15-2046 SEDOL: BF1XM51	160,000.000	184,886.40	128,674.99
GATX CORP 3.1% DUE 06-01-2051 CUSIP: 361448BH5	594,000.000	572,449.10	375,934.33
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	375,000.000	404,818.50	403,533.33
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG CUSIP: 369550BJ6	130,000.000	159,746.60	107,495.45
GENERAL MTRS CO 6.6% DUE 04-01-2036 CUSIP: 37045VAK6	352,000.000	468,885.12	369,586.59
GEORGETOWN UNIV 2.943% DUE 04-01-2050 SEDOL: BL5GZC6	35,000.000	33,811.75	22,542.02
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	160,000.000	97,727.00	98,513.31
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	590,000.000	694,617.70	506,224.11
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	35,000.000	30,821.35	30,867.74
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	110,000.000	101,678.50	98,542.25
GILEAD SCIENCES 5.1% DUE 06-15-2035 SEDOL: BTPH0N1	305,000.000	303,776.95	300,393.60
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO CUSIP: 37940XAR3	302,000.000	300,665.16	293,165.55
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	170,000.000	170,000.00	126,630.67
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	375,000.000	338,956.50	260,824.40

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United States - USD			
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	588,000.000	434,614.60	429,033.05
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	200,000.000	163,077.75	169,420.40
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	285,000.000	257,694.15	251,478.37
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	155,000.000	155,000.00	148,436.79
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	490,000.000	489,938.00	473,645.32
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	1,391,000.000	2,004,750.93	1,465,109.53
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	230,000.000	327,632.70	247,213.33
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 SEDOL: BM9SW79	90,000.000	90,785.70	56,116.44
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	75,000.000	74,926.50	58,436.96
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	175,000.000	170,290.50	113,385.26
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	340,000.000	416,200.30	309,837.39
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	75,000.000	70,144.50	68,312.14
HCA INC 5.95% 09-15-2054 CUSIP: 404121AL9	423,000.000	432,956.91	402,953.43
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL: BB0RD53	5,000.000	5,273.50	5,351.54
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	165,000.000	163,913.45	158,266.97
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	20,000.000	19,658.80	19,201.41
HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP: 437076AS1	350,000.000	489,090.00	368,414.52
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77	320,000.000	320,716.80	313,789.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	1,210,000.000	1,207,277.50	1,135,131.46
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	90,000.000	88,277.40	84,877.60
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	70,000.000	86,129.40	59,521.15
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPNX8	785,000.000	780,664.75	744,419.28
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	250,000.000	222,050.00	214,694.75
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	160,000.000	125,842.35	91,344.40
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	205,000.000	207,053.90	130,815.11
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	145,000.000	98,832.90	86,690.59
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	405,000.000	469,314.57	288,029.54
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	207,000.000	206,579.79	163,680.98
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	390,000.000	375,317.35	342,638.70
INTEL CORP 5.625% 02-10-2043 SEDOL: BMX7H88	160,000.000	161,634.05	146,967.18
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	480,000.000	479,109.80	425,123.93
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	110,000.000	108,837.45	99,401.36
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	122,000.000	113,106.10	109,052.64
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	889,000.000	794,900.50	571,013.59
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	220,000.000	218,521.60	200,091.80
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	25,000.000	23,096.75	20,440.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP: 459200KC4	100,000.000	85,571.00	80,396.17
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL: BMZ81Z4	400,000.000	391,984.00	285,178.34
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	165,000.000	164,968.65	112,741.25
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	170,000.000	165,260.50	166,724.24
ITC HLDGS CORP 5.3% DUE 07-01-2043 SEDOL: BBTVPX2	220,000.000	277,010.80	202,444.38
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053 CUSIP: 47214BAD0	235,000.000	268,655.40	258,926.26
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	200,000.000	222,626.00	167,314.80
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	90,000.000	90,000.00	86,433.22
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	510,000.000	506,307.60	338,345.38
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	645,000.000	476,572.95	474,057.65
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	390,000.000	434,042.70	333,003.96
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	268,000.000	233,017.20	209,716.82
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	85,000.000	85,000.00	81,882.30
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	240,000.000	240,000.00	237,438.82
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	775,000.000	775,862.50	757,140.74
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	90,000.000	90,000.00	92,085.95
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	100,000.000	100,000.00	99,541.70
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	180,000.000	180,000.00	127,517.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	165,000.000	165,000.00	107,319.41
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	115,000.000	139,254.65	93,895.10
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	180,000.000	177,966.65	167,096.90
KENVUE INC 5.1% 03-22-2043 SEDOL: BQS8YC7	65,000.000	64,830.35	62,412.46
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	85,000.000	84,405.00	78,681.22
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGJVJ2	145,000.000	145,000.00	96,378.44
KINDER MORGAN INC 5.05% DUE 02-15-2046 CUSIP: 49456BAJ0	375,000.000	436,927.50	326,378.19
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP: 494550BH8	765,000.000	1,001,874.60	782,240.42
KLA CORP 3.3% 03-01-2050 CUSIP: 482480AJ9	147,000.000	145,557.93	101,700.66
KLA CORP 4.95% 07-15-2052 CUSIP: 482480AM2	75,000.000	74,811.75	68,267.77
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	260,000.000	331,757.40	239,062.11
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	150,000.000	132,019.98	128,409.76
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	969,000.000	825,789.47	784,678.88
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	60,000.000	58,963.20	54,267.55
KROGER CO 4.45% DUE 02-01-2047 CUSIP: 501044DG3	500,000.000	580,505.00	411,859.28
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	457,000.000	455,117.16	430,978.99
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	160,000.000	159,288.00	150,702.63
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	75,000.000	72,586.50	47,460.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	165,000.000	166,745.08	153,110.34
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	935,000.000	933,887.35	856,124.06
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVGH1	20,000.000	19,956.20	18,850.31
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	372,000.000	370,805.88	345,943.13
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQSS6	105,000.000	105,734.70	107,012.62
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	1,155,000.000	1,483,251.00	1,033,838.58
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	60,000.000	59,483.40	62,782.68
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	95,000.000	70,082.45	65,244.52
LOWES COS INC FIXED 5.8% DUE 09-15-2062 CUSIP: 548661EN3	519,000.000	515,076.36	502,503.01
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	890,000.000	908,952.40	659,439.87
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	430,000.000	444,648.64	334,136.06
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG CUSIP: 50249AAD5	595,000.000	651,620.20	444,039.88
L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 CUSIP: 502431AV1	568,000.000	560,337.68	546,445.88
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 CUSIP: 502431AR0	127,000.000	126,802.15	123,223.39
MA ELEC CO 5.9% DUE 11-15-2039 CUSIP: 575634AS9	840,000.000	1,136,696.40	834,875.71
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	150,000.000	156,597.00	101,006.95
MARATHON PETE CORP 6.5% DUE 03-01-2041 CUSIP: 56585AAF9	370,000.000	498,145.80	383,592.89
MARKEL CORP 5.0% 05-20-2049 CUSIP: 570535AT1	515,000.000	657,691.05	448,597.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MARKEL GROUP INC SR NT 3.45% 05-07-2052 CUSIP: 570535AX2	167,000.000	166,054.78	111,112.70
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	305,000.000	304,481.50	297,852.42
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 CUSIP: 571748CD2	170,000.000	169,182.30	163,154.73
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 CUSIP: 571748BV3	261,000.000	260,217.00	261,986.29
MARSH & MCLENNAN 4.9% DUE 03-15-2049 CUSIP: 571748BJ0	380,000.000	496,713.20	340,602.89
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 CUSIP: 573284BB1	310,000.000	303,818.60	292,879.61
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	180,000.000	207,696.60	139,497.07
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21	140,000.000	145,374.30	90,414.49
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	900,000.000	1,076,067.00	781,195.42
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	9,000.000	10,553.22	9,687.79
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	111,000.000	82,980.56	80,136.10
MCDONALDS CORP 4.875% DUE 12-09-2045 CUSIP: 58013MFA7	595,000.000	739,049.50	535,661.13
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	180,000.000	179,492.40	103,431.38
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	66,000.000	54,483.66	51,166.76
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	324,000.000	316,589.78	295,325.48
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	250,000.000	155,467.90	151,785.50
MERCK & CO INC 4.9% 05-17-2044 SEDOL: BP487L4	85,000.000	84,492.55	78,563.26
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	75,000.000	74,672.25	68,721.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	140,000.000	121,422.70	118,192.97
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	443,000.000	444,118.53	429,281.73
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	145,000.000	144,373.60	141,957.53
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	700,000.000	711,433.55	701,209.24
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	185,000.000	184,448.70	187,125.16
METLIFE INC 4.05% DUE 03-01-2045 CUSIP: 59156RBN7	1,120,000.000	1,301,753.60	897,574.59
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	935,000.000	840,012.50	577,133.21
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP: 594918CE2	1,343,000.000	1,343,523.77	890,267.96
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53	755,000.000	759,379.00	483,484.84
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP: 595620AZ8	150,000.000	149,364.00	141,925.39
MIDAMERICAN ENERGY 5.858% 09-15-2054 CUSIP: 595620AY1	124,000.000	123,856.16	126,297.92
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	225,000.000	215,613.00	232,736.30
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	995,000.000	1,368,713.45	1,047,283.93
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	75,000.000	61,707.00	62,503.36
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	300,000.000	378,594.00	267,085.24
MOODYS CORP FIXED 2.55% DUE 08-18-2060 CUSIP: 615369AU9	339,000.000	184,260.06	171,612.60
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	138,000.000	138,000.00	102,246.91
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	260,000.000	260,311.85	251,117.32

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United States - USD			
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	120,000.000	88,478.98	97,621.21
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	1,175,000.000	1,405,123.75	969,365.08
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	655,000.000	784,735.85	586,776.98
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	60,000.000	60,059.96	60,281.55
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	225,000.000	226,451.60	225,613.54
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	159,000.000	175,582.11	128,624.06
MPLX LP SR NT 4.95% 03-14-2052 CUSIP: 55336VBT6	215,000.000	184,644.15	181,000.91
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	95,000.000	104,722.30	77,951.35
MPLX LP 5.5% DUE 02-15-2049 CUSIP: 55336VAT7	475,000.000	581,571.00	436,716.04
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2	290,000.000	219,017.37	214,845.86
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	91,000.000	60,494.69	61,160.35
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	235,000.000	232,933.80	237,323.67
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	120,000.000	119,757.00	122,296.07
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051 CUSIP: 637417AQ9	465,000.000	468,027.45	314,869.22
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP: 637432NT8	180,000.000	213,190.20	145,684.16
NETFLIX INC 5.4% 08-15-2054 CUSIP: 64110LBA3	254,000.000	253,466.60	248,366.36
NEW YORK & FIXED 2.256% DUE 08-01-2040 SEDOL: BMW4JN9	50,000.000	45,583.50	33,023.30
NEW YORK & 4.024% DUE 08-01-2045 SEDOL: BWWD066	115,000.000	135,812.70	94,076.46

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NISOURCE FIN CORP 3.95% DUE 03-30-2048 CUSIP: 65473QBG7	261,000.000	284,153.31	199,215.67
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	95,000.000	74,711.85	77,752.96
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	275,000.000	330,866.25	242,820.24
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	35,000.000	30,546.60	32,627.92
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	15,000.000	13,634.50	14,660.86
NISOURCE INC 5.0% 06-15-2052 SEDOL: BP9LNY3	80,000.000	79,454.73	70,908.19
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	60,000.000	59,991.00	50,339.98
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 CUSIP: 655844BV9	470,000.000	527,325.90	361,211.65
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	138,000.000	88,171.28	89,361.61
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	470,000.000	575,768.80	408,391.23
NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	665,000.000	826,708.05	607,199.90
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	262,000.000	244,802.32	156,600.13
NORTHN STS PWR CO 6.2% DUE 07-01-2037 CUSIP: 665772CC1	1,263,000.000	1,865,501.52	1,352,298.91
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 CUSIP: 666807BJ0	552,000.000	551,972.40	431,962.83
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	275,000.000	266,097.69	245,832.73
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	480,000.000	478,147.20	446,481.11
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	425,000.000	470,307.95	333,897.34
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	250,000.000	249,840.00	221,004.20

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NSTAR ELEC CO 4.4% DUE 03-01-2044 CUSIP: 67021CAJ6	565,000.000	674,107.00	477,429.28
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	150,000.000	115,518.75	124,134.67
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	280,000.000	290,168.74	208,380.67
O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034 SEDOL: BQB3RG4	100,000.000	99,782.00	97,078.62
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	342,000.000	340,083.36	324,486.11
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	520,000.000	518,544.00	370,575.93
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	60,000.000	47,115.60	52,888.34
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	20,000.000	16,089.60	17,992.08
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	20,000.000	19,615.80	11,810.80
ONCOR ELEC FIXED 3.8% DUE 09-30-2047 SEDOL: BGJWTV2	145,000.000	161,142.85	110,062.86
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 CUSIP: 68233JCM4	312,000.000	287,127.36	279,148.53
ONCOR ELEC 5.25% DUE 09-30-2040 CUSIP: 68233JAH7	805,000.000	1,078,965.65	782,328.23
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	110,000.000	90,577.48	97,010.62
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	220,000.000	235,346.10	239,141.19
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	235,000.000	234,339.65	221,225.53
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	230,000.000	229,305.40	216,095.50
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	60,000.000	66,568.80	63,157.20
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	74,000.000	71,477.32	73,757.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	125,000.000	121,551.75	97,570.83
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	525,000.000	525,068.25	361,353.95
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	148,000.000	116,429.56	115,883.00
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	410,000.000	367,430.92	287,500.57
ORACLE CORP 3.8% 11-15-2037 CUSIP: 68389XBP9	485,000.000	513,285.20	405,279.77
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	1,504,000.000	1,420,682.10	1,114,933.86
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	90,000.000	67,207.10	71,057.59
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	2,665,000.000	2,212,259.60	2,053,122.16
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	473,000.000	324,382.00	360,849.22
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	165,000.000	164,536.35	152,061.87
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	445,000.000	435,902.34	333,165.09
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	120,000.000	111,628.56	82,709.35
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	160,000.000	163,591.70	138,254.80
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	720,000.000	665,936.90	624,246.54
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	50,000.000	43,789.00	37,459.14
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	215,000.000	130,651.20	147,570.26
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	750,000.000	708,682.50	560,867.45
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	25,000.000	18,615.75	18,841.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	90,000.000	74,816.46	76,904.71
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	80,000.000	79,710.40	71,779.03
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	30,000.000	29,290.95	32,512.68
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	135,000.000	132,658.00	147,339.61
PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060 SEDOL: BK8T213	292,000.000	292,662.42	190,486.67
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	360,000.000	359,082.00	348,816.46
PFIZER INC 4.2% 09-15-2048 SEDOL: BFY0KF5	75,000.000	60,814.45	60,833.46
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	535,000.000	517,779.45	502,945.00
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	250,000.000	245,142.50	229,860.64
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	205,000.000	200,252.20	197,041.72
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	50,000.000	55,263.50	40,665.04
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 SEDOL: BG49220	10,000.000	9,342.85	10,741.92
PHILLIPS 66 CO 4.68% 02-15-2045 CUSIP: 718547AM4	765,000.000	669,130.20	639,983.74
PHILLIPS 66 4.65% DUE 11-15-2034 CUSIP: 718546AK0	400,000.000	464,740.00	373,004.14
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 CUSIP: 720186AM7	330,000.000	329,686.50	218,130.79
POTOMAC ELECTRIC POWER CO 5.5% 03-15-2054 CUSIP: 737679DJ6	382,000.000	381,488.12	370,731.34
PROVID HLTH & SVCS 3.744% DUE 10-01-2047 SEDOL: BYYHL01	25,000.000	27,403.00	18,477.50
PRUDENTIAL FINL 3.905% DUE 12-07-2047 CUSIP: 744320AY8	890,000.000	985,995.40	679,019.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	200,000.000	223,384.00	148,622.24
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	340,000.000	344,009.83	227,502.71
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL: BPCPXJ7	609,000.000	633,847.32	600,116.46
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO CUSIP: 09256BAG2	496,000.000	625,619.68	450,649.01
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	90,000.000	90,000.00	95,669.48
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	105,000.000	98,168.70	99,923.30
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	1,116,000.000	855,158.25	871,886.30
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 CUSIP: 11135FBG5	915,000.000	870,860.32	682,188.43
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 SEDOL: BSWW1P1	115,000.000	115,000.00	119,388.51
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 CUSIP: 133434AD2	535,000.000	577,949.80	431,381.74
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO SEDOL: BZ9N9X0	125,000.000	156,265.00	110,679.76
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	65,000.000	64,719.85	53,672.33
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 CUSIP: 14314CAA3	429,000.000	558,094.68	407,513.08
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL: BRYQ9K5	40,000.000	40,983.45	41,536.65
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	170,000.000	170,269.92	180,762.20
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	417,000.000	416,582.26	437,646.40
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	130,000.000	152,786.40	124,584.54
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO SEDOL: B569DW8	250,000.000	354,570.00	274,844.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	607,000.000	610,134.82	613,512.26
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 CUSIP: 37959GAF4	181,000.000	179,780.06	183,969.00
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	472,000.000	481,783.45	457,650.92
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	250,000.000	313,977.50	212,717.14
PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 CUSIP: 48252MAA3	773,000.000	789,287.83	534,000.24
PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061 SEDOL: BMFZ713	120,000.000	75,150.00	74,046.58
PVTPL NATIONWIDE MUT INS CO NATIONWIDE MUT INS CO 4.95 DUE 04-22-2044 SEDOL: BLT2LY4	305,000.000	347,279.10	258,479.48
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	55,000.000	68,312.80	70,101.52
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO CUSIP: 638671AN7	305,000.000	328,176.95	228,403.49
PVTPL NEW YORK LIFE INSURANCE 5.875% DUE 05-15-2033 CUSIP: 64952GAE8	380,000.000	490,226.60	393,542.77
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL: BPLQFF1	55,000.000	54,854.80	54,030.42
PVTPL PERNOD RICARD INTL FIN LLC 2.75% DUE 10-01-2050/10-01-2020 BEO SEDOL: BLCCPN8	150,000.000	135,663.00	89,153.03
PVTPL PLANET FITNESS MASTER ISSUER L SER 24-1A CLA2 II 6.237% 06-05-2054 CUSIP: 72703PAG8	447,877.500	447,877.50	445,798.77
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	200,000.000	207,356.00	191,348.39
PVTPL SBA TOWER TR SECD NT SER 2021-2 CL2021-3C 144A 2.593% DUE 10-15-2031 CUSIP: 78403DAX8	554,000.000	554,000.00	455,759.79
PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP: 864300AE8	366,000.000	366,000.00	374,812.91
PVTPL TTX CO 4.6% DUE 02-01-2049 CUSIP: 87305QC9N	270,000.000	329,967.00	234,140.92
PVTPL WENDYS FDG LLC SER 21-1 CL A-2-II 2.775% 06-15-2051 CUSIP: 95058XAL2	153,434.300	155,969.55	130,538.20

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTP L WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034 SEDOL: BQ2JQ53	325,000.000	324,210.25	326,002.20
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	300,000.000	287,278.72	251,908.81
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	180,000.000	230,009.40	162,824.48
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	215,000.000	216,572.41	224,925.43
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL: BTCK8Y0	280,000.000	278,905.20	272,359.42
RAYMOND JAMES FINL INC 3.75% 04-01-2051 CUSIP: 754730AH2	470,000.000	498,209.40	340,852.43
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	40,000.000	39,349.60	38,031.10
REPUBLIC SERVICES INC 5.2% 11-15-2034 SEDOL: BPLZ1S3	180,000.000	185,868.85	178,507.21
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	260,000.000	249,178.80	173,392.10
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	175,000.000	119,783.77	126,625.56
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	375,000.000	365,868.75	238,418.83
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	105,000.000	104,892.90	63,794.81
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	550,000.000	650,569.66	452,220.82
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	1,720,000.000	1,968,328.30	1,490,258.67
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	160,000.000	159,400.00	174,301.37
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL: BQZC712	95,000.000	92,134.89	71,025.29
S&P GLOBAL INC 3.9% 03-01-2062 SEDOL: BQZC6C6	70,000.000	68,747.70	52,173.36
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	85,000.000	59,415.15	60,033.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	440,000.000	382,723.41	281,712.46
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	85,000.000	92,925.40	70,283.61
SEMPRA 6% DUE 10-15-2039 CUSIP: 816851AP4	365,000.000	492,560.20	372,208.04
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	145,000.000	146,659.11	97,691.46
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	49,000.000	50,809.25	38,417.14
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	240,000.000	236,972.79	200,904.71
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	811,000.000	662,898.94	609,963.81
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	240,000.000	269,004.00	187,037.44
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	190,000.000	140,723.50	115,756.03
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	190,000.000	227,112.94	159,980.95
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGGX9	190,000.000	182,802.80	127,833.15
SIMON PPTY GROUP L P 6.65% 01-15-2054 SEDOL: BN12KX8	75,000.000	74,104.50	83,596.00
SIMON PPTY GROUP L 4.25% DUE 10-01-2044 SEDOL: BQR7XM8	130,000.000	106,863.29	107,102.77
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 CUSIP: 828807CZ8	445,000.000	496,588.85	363,389.29
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 CUSIP: 828807DV6	446,000.000	442,012.76	450,041.17
SNAP ON INC FIXED 3.1% DUE 05-01-2050 CUSIP: 833034AM3	405,000.000	414,140.85	268,455.22
SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BTTMX88	120,000.000	122,593.20	119,492.50
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	305,000.000	304,884.10	297,132.31

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	110,000.000	79,750.90	81,329.54
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	95,000.000	88,562.24	64,349.28
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	50,000.000	47,203.70	47,043.01
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	925,000.000	929,509.70	661,773.02
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	135,000.000	117,981.50	105,215.90
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	21,000.000	17,943.99	18,378.17
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL: BDVJYL5	50,000.000	37,219.00	41,097.87
SOUTHERN CO GAS CAP 3.15% 09-30-2051 SEDOL: BMYR583	80,000.000	79,291.20	51,756.89
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	320,000.000	339,179.49	264,860.41
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	60,000.000	46,854.30	46,227.57
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	5,000.000	5,106.80	5,121.54
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	30,000.000	25,465.20	24,691.50
STATE STREET CORP 6.113% 11-21-2034 SEDOL: BLFBVY5	90,000.000	90,000.00	93,724.29
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	149,000.000	150,706.05	104,895.59
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL: BQB9ZT1	50,000.000	50,000.00	49,969.43
T-MOBILE US INC 5.5% 01-15-2055 CUSIP: 87264ADG7	207,000.000	206,784.72	195,013.53
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	380,000.000	380,463.28	368,615.37
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	803,000.000	780,526.50	530,504.90

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,185,000.000	1,079,225.53	846,244.35
T-MOBILE USA INC 4.7% 01-15-2035 SEDOL: BLFCKY1	135,000.000	134,801.55	127,743.65
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	335,000.000	334,266.35	304,717.95
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	95,000.000	94,778.97	80,233.28
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	35,000.000	36,932.74	36,569.30
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	70,000.000	69,812.47	69,953.17
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	105,000.000	104,160.00	98,503.84
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	439,000.000	427,086.40	396,280.73
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 CUSIP: 893574AM5	430,000.000	498,894.60	357,758.38
TYSON FOODS INC 5.1% 09-28-2048 SEDOL: BFYKL18	135,000.000	119,294.40	119,959.43
UBER TECHNOLOGIES INC 5.35% 09-15-2054 CUSIP: 90353TAQ3	398,000.000	397,490.36	370,103.98
UDR INC 3.1% DUE 11-01-2034 CUSIP: 90265EAS9	320,000.000	327,849.60	260,680.06
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	495,000.000	491,891.40	338,449.35
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	35,000.000	31,984.43	24,701.07
UNION PAC CORP 3.95% DUE 08-15-2059 CUSIP: 907818FE3	750,000.000	827,535.00	546,190.08
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	305,000.000	298,579.75	189,638.71
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	165,000.000	164,613.90	119,379.96
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG CUSIP: 91324PDQ2	310,000.000	386,752.90	255,603.88

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	1,051,000.000	966,187.74	902,057.22
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	120,000.000	112,296.95	103,585.11
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	60,000.000	59,082.00	56,341.72
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL: BQB5GH4	310,000.000	309,283.90	290,151.07
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	20,000.000	19,960.20	19,450.48
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	95,000.000	93,867.60	92,323.80
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	692,000.000	856,770.34	610,082.33
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	125,000.000	124,246.25	121,895.38
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	573,000.000	620,110.86	575,353.93
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	105,000.000	103,761.00	107,359.35
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 SEDOL: BMTTKH8	120,000.000	120,000.00	112,320.70
UNUM GROUP 4.5% DUE 12-15-2049 SEDOL: BJDSY56	195,000.000	200,840.44	154,893.10
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	40,000.000	20,872.51	22,536.43
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	415,000.000	407,447.65	310,993.53
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 CUSIP: 92345YAG1	555,000.000	560,028.30	389,714.76
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	70,000.000	69,830.60	48,434.95
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO CUSIP: 92343VFU3	301,000.000	257,242.53	185,217.49
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	545,000.000	488,472.60	323,897.89

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	110,000.000	56,747.90	63,756.97
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	671,000.000	643,833.24	474,940.34
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO CUSIP: 92343VGC2	2,070,000.000	2,087,181.00	1,405,919.37
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	1,025,000.000	946,157.00	701,672.75
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	75,000.000	67,923.93	54,649.86
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	230,000.000	201,110.55	200,036.98
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL: BMF32K1	120,000.000	92,760.47	90,593.70
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	310,000.000	284,636.58	193,338.91
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	160,000.000	129,286.80	127,472.32
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	205,000.000	201,424.65	172,780.95
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL: BD1NQR7	1,365,000.000	1,674,844.05	1,198,174.26
VIRGINIA ELEC & PWR CO 5.35% 01-15-2054 CUSIP: 927804GQ1	198,000.000	197,497.08	187,054.90
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	215,000.000	213,553.05	204,920.58
VISA INC 2.7% DUE 04-15-2040 CUSIP: 92826CAK8	435,000.000	432,062.93	317,318.58
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	105,000.000	117,823.65	80,497.85
VULCAN MATERIALS CO 5.7% 12-01-2054 CUSIP: 929160BD0	232,000.000	234,969.76	226,172.56
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	260,000.000	259,279.80	226,601.84
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	789,000.000	640,393.93	582,566.44

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	862,000.000	675,943.27	643,515.63
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	710,000.000	667,142.93	571,891.20
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	674,000.000	673,723.66	648,468.02
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG SEDOL: BMW9BB6	100,000.000	61,869.00	58,219.19
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	155,000.000	155,000.00	164,688.62
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	2,369,000.000	2,864,477.99	2,105,855.41
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	980,000.000	943,513.90	713,978.01
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	20,000.000	15,338.66	16,748.19
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	170,000.000	170,000.00	169,514.92
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	190,000.000	190,000.00	184,906.64
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL: BDDMN60	216,000.000	195,984.97	194,265.02
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SEDOL: B3RZKK8	295,000.000	381,051.27	307,456.42
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	800,000.000	1,122,553.30	835,422.32
Total United States - USD		224,960,870.09	180,014,529.06
Total Corporate Debt Instruments - Other		252,388,106.47	203,449,043.44
<i>Corporate Stock - Common</i>			
Brazil - BRL			
AMBEV SA COM NPV ABEV3 SEDOL: BG7ZWY7	153,873.000	440,517.31	292,410.63
Total Brazil - BRL		440,517.31	292,410.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Brazil - USD			
NU HOLDINGS LTD SEDOL: BN6NP19	58,271.000	714,778.97	603,687.56
Total Brazil - USD		714,778.97	603,687.56
Canada - CAD			
MAGNA INTL INC COM NPV SEDOL: 2554475	2,751.000	166,419.08	114,921.49
Total Canada - CAD		166,419.08	114,921.49
Canada - USD			
MAGNA INTERNATIONAL INC COMMON STOCK SEDOL: 2554549	11,809.000	646,760.86	493,498.11
SHOPIFY INC CL A SHOPIFY INC SEDOL: BXDZ9Z0	11,630.000	338,247.31	1,236,617.90
Total Canada - USD		985,008.17	1,730,116.01
China - CNH			
CONTEMPORARY A CNY1 (STOCK CONNECT) SEDOL: BHQPSY7	13,920.000	588,904.65	504,354.70
KWEICHOW MOUTAI 'A'CNY1(STOCK CONNECT) SEDOL: BP3R2F1	2,100.000	426,174.89	435,932.71
Total China - CNH		1,015,079.54	940,287.41
China - HKD			
ALIBABA GROUP HOLDING LTD SEDOL: BK6YZP5	47,000.000	869,578.20	498,561.40
CHINA OVERSEAS LAND & INVESTMNT HKD0.10 SEDOL: 6192150	269,500.000	444,504.44	430,203.59
HORIZON ROBOTICS SEDOL: BS5YNY7	313,200.000	162,376.06	145,150.26
MEITUAN USD0.00001 B CLASS SEDOL: BGJW376	64,060.000	909,079.83	1,251,025.30
TENCENT HLDGS LTD HKD0.00002 SEDOL: BMMV2K8	12,500.000	406,280.30	671,026.46

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
Total China - HKD		2,791,818.83	2,995,967.01
China - USD			
ADR BEIGENE LTD SPONSORED ADR SEDOL: BYYWPW6	2,351.000	536,620.94	434,253.21
ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS SEDOL: BYVW0F7	9,397.000	484,473.66	911,415.03
Total China - USD		1,021,094.60	1,345,668.24
Finland - EUR			
NOKIA OYJ EUR0.06 SEDOL: 5902941	184,570.000	940,500.96	816,952.04
Total Finland - EUR		940,500.96	816,952.04
Finland - USD			
ADR NOKIA CORP SPONSORED ADR SEDOL: 2640891	33,894.000	123,841.34	150,150.42
Total Finland - USD		123,841.34	150,150.42
France - EUR			
ACCOR SA EUR3 SEDOL: 5852842	4,154.000	99,610.13	202,341.02
AMUNDI EUR2.5 SEDOL: BYZR014	4,211.000	239,215.72	279,943.50
ARCELOMITTAL NPV SEDOL: BYPBS67	26,957.000	526,515.09	626,110.45
HERMES INTL NPV SEDOL: 5253973	251.000	148,414.53	603,512.21
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEDOL: BPBPJ01	17,071.000	488,097.06	562,129.28
REXEL EUR5 SEDOL: B1VP0K0	17,005.000	352,565.20	433,173.49
SANOFI EUR2 SEDOL: 5671735	6,799.000	597,930.75	659,963.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
Total France - EUR		2,452,348.48	3,367,173.75
Germany - EUR			
BASF - ORD SHS COMSTK SEDOL: 5086577	16,810.000	868,120.41	739,090.85
DAIMLER TRUCK HOLD NPV SEDOL: BP6VLQ4	22,333.000	819,861.73	852,186.56
FRESENIUS MEDICAL CARE AG SEDOL: 5129074	10,973.000	665,794.70	501,769.86
Total Germany - EUR		2,353,776.84	2,093,047.27
Germany - USD			
ADR BIONTECH SE ADS SEDOL: BK6H543	4,691.000	568,657.97	534,539.45
Total Germany - USD		568,657.97	534,539.45
Hong Kong - HKD			
GALAXY ENTERTAINME NPV SEDOL: 6465874	85,000.000	462,211.79	361,099.13
Total Hong Kong - HKD		462,211.79	361,099.13
Italy - EUR			
ENEL SPA EUR1 SEDOL: 7144569	72,786.000	439,608.01	518,997.18
MONCLER SPA NPV SEDOL: BGLP232	8,823.000	586,755.47	465,764.34
Total Italy - EUR		1,026,363.48	984,761.52
Japan - JPY			
RESONA HOLDINGS NPV SEDOL: 6421553	20,000.000	81,339.70	145,647.75
TDK CORP NPV SEDOL: 6869302	19,000.000	237,235.00	250,556.76
Total Japan - JPY		318,574.70	396,204.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Korea, Republic of - KRW			
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720	17,564.000	696,796.12	634,721.19
SHINHAN FINANCIAL GROUP CO LTD KRW5000 055550 SEDOL: 6397502	4,100.000	147,415.34	132,707.26
Total Korea, Republic of - KRW		844,211.46	767,428.45
Korea, Republic of - USD			
COUPANG INC SEDOL: BNYHDF3	38,812.000	1,023,970.76	853,087.76
Total Korea, Republic of - USD		1,023,970.76	853,087.76
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	663.000	802,987.58	986,553.00
ASML HOLDING NV EUR0.09 SEDOL: B929F46	1,495.000	403,278.91	1,050,676.85
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	34,842.000	377,232.85	545,873.65
RANDSTAD N.V. EUR0.10 SEDOL: 5228658	14,452.000	722,926.78	609,227.05
Total Netherlands - EUR		2,306,426.12	3,192,330.55
Singapore - USD			
ADR SEA LTD ADR SEDOL: BYWD7L4	9,129.000	529,753.02	968,586.90
Total Singapore - USD		529,753.02	968,586.90
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 SEDOL: BFZ1K46	2,377.000	315,734.69	1,063,422.26
Total Sweden - USD		315,734.69	1,063,422.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388	1,592.000	434,902.04	448,834.21
UBS GROUP AG USD0.10 (REGD) SEDOL: BRJL176	15,495.000	200,917.32	474,125.63
Total Switzerland - CHF		635,819.36	922,959.84
Taiwan - TWD			
TAIWAN SEMICON MAN TWD10 SEDOL: 6889106	21,000.000	235,896.81	688,587.59
Total Taiwan - TWD		235,896.81	688,587.59
United Kingdom - EUR			
SHELL PLC ORD EUR0.07 SEDOL: BP6MXT4	18,728.000	414,689.66	584,015.52
Total United Kingdom - EUR		414,689.66	584,015.52
United Kingdom - GBP			
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	124,625.000	291,025.85	418,529.48
HSBC HLDGS ORD USD0.50(UK REG) SEDOL: 0540528	53,740.000	387,378.76	528,538.15
NATWEST GROUP PLC ORD GBP1.0769 SEDOL: BM8PJY7	70,984.000	230,978.05	357,468.37
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	8,404.000	489,130.91	508,681.47
SAINSBURY(J) ORD GBP0.28571428 SEDOL: B019KW7	145,718.000	466,305.36	499,312.43
STANDARD CHARTERED PLC SHS SEDOL: 0408284	13,442.000	128,627.87	166,428.45
TRAVIS PERKINS PLC ORD GBP0.11205105 SEDOL: BK9RKT0	13,149.000	215,371.75	120,050.32
Total United Kingdom - GBP		2,208,818.55	2,599,008.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	4,072.000	337,531.99	491,856.88
AMAZON COM INC COM SEDOL: 2000019	10,498.000	574,609.91	2,303,156.22
AMDOCS ORD GBP0.01 SEDOL: 2256908	9,448.000	706,324.06	804,402.72
APPLOVIN CORP COM CL A COM CL A SEDOL: BMV3LG4	2,568.000	364,739.24	831,595.44
ATLASSIAN CORP CL A SEDOL: BQ1PC76	4,348.000	461,401.90	1,058,216.24
AVNET INC COM SEDOL: 2066505	5,977.000	237,559.49	312,716.64
BANK OF AMERICA CORP SEDOL: 2295677	10,418.000	297,518.38	457,871.10
BAXTER INTL INC COM SEDOL: 2085102	24,879.000	843,590.87	725,471.64
BRISTOL MYERS SQUIBB CO COM SEDOL: 2126335	12,348.000	783,030.62	698,402.88
CAPITAL ONE FINL CORP COM SEDOL: 2654461	3,868.000	384,405.70	689,741.76
CHARTER COMMUNICATIONS INC NEW CL A CL A SEDOL: BZ6VT82	2,145.000	801,873.59	735,241.65
CISCO SYSTEMS INC SEDOL: 2198163	7,185.000	351,282.11	425,352.00
CITIGROUP INC COM NEW COM NEW SEDOL: 2297907	9,326.000	616,194.05	656,457.14
CLOUDFLARE INC COM SEDOL: BJXC5M2	11,293.000	527,557.46	1,216,030.24
COGNIZANT TECH SOLUTIONS CORP CL A SEDOL: 2257019	12,889.000	858,156.26	991,164.10
CVS HEALTH CORP COM SEDOL: 2577609	10,215.000	656,565.81	458,551.35
DATADOG INC COM USD0.00001 CL A SEDOL: BKT9Y49	3,967.000	393,588.07	566,844.63
DEXCOM INC COM SEDOL: B0796X4	7,603.000	412,245.19	591,285.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
DOLLAR GEN CORP NEW COM SEDOL: B5B1S13	7,843.000	760,544.83	594,656.26
DOW INC COM USD0.01 WI SEDOL: BHXC84	15,191.000	823,051.04	609,614.83
E L F BEAUTY INC COM SEDOL: BDDQ975	5,107.000	772,084.07	641,183.85
EDISON INTL COM SEDOL: 2829515	3,931.000	246,922.99	313,851.04
ENPHASE ENERGY INC COM SEDOL: B65SQW4	5,324.000	498,009.20	365,652.32
EQUITABLE HLDGS INC COM SEDOL: BKRMR96	3,366.000	84,317.35	158,774.22
GLOBAL PMTS INC COM SEDOL: 2712013	4,730.000	504,166.06	530,043.80
HUMANA INC COM SEDOL: 2445063	1,952.000	595,963.69	495,241.92
INTUITIVE SURGICAL INC COM NEW STK SEDOL: 2871301	2,438.000	233,282.38	1,272,538.48
JOBY AVIATION INC SEDOL: BMCRLLO	26,871.000	111,341.20	218,461.23
LEAR CORP COM NEW COM NEW SEDOL: B570P91	5,227.000	722,988.50	494,996.90
MEDTRONIC PLC COMMON STOCK STOCK SEDOL: BTN1Y11	5,771.000	507,746.29	460,987.48
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	497.000	589,328.80	845,118.68
METLIFE INC COM STK USD0.01 SEDOL: 2573209	4,722.000	290,475.36	386,637.36
MODERNA INC COM SEDOL: BGSXTS3	6,763.000	801,092.77	281,205.54
NETFLIX INC COM STK SEDOL: 2857817	1,497.000	284,533.93	1,334,306.04
NEWELL BRANDS INC COM SEDOL: 2635701	36,009.000	851,707.11	358,649.64
NOV INC COM SEDOL: BN2RYW9	31,168.000	679,702.14	455,052.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
NVIDIA CORP COM SEDOL: 2379504	12,527.000	90,491.58	1,682,250.83
PVH CORP COM USD1 SEDOL: B3V9F12	4,869.000	407,228.33	514,896.75
RIVIAN AUTOMOTIVE INC SEDOL: BL98841	26,337.000	383,227.36	350,282.10
ROBLOX CORP COM USD0.0001 CL A SEDOL: BMWBC20	10,434.000	534,925.72	603,711.24
SAMSARA INC CL A CL A SEDOL: BPK3058	18,063.000	453,787.20	789,172.47
SKYWORKS SOLUTIONS INC COM SEDOL: 2961053	6,805.000	650,317.36	603,467.40
SS&C TECHNOLOGIES HLDGS INC COM SEDOL: B58YSC6	8,584.000	562,163.84	650,495.52
SYMBOTIC INC COM USD0.0001 CLASS A SEDOL: BPG82M8	8,847.000	356,114.21	209,762.37
TE CONNECTIVITY PLC COM USD0.01 SEDOL: BRC3N84	4,062.000	520,589.53	580,744.14
TESLA INC COM USD0.001 SEDOL: B616C79	2,687.000	236,236.13	1,085,118.08
THE CIGNA GROUP SEDOL: BHJ0775	981.000	241,665.33	270,893.34
THE TRADE DESK INC COM CL A COM CL A SEDOL: BD8FDD1	10,975.000	649,916.10	1,289,891.75
TYSON FOODS INC CL A COM (DELAWARE) SEDOL: 2909730	8,327.000	458,255.40	478,302.88
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	9,653.000	388,689.02	678,026.72
WORKDAY INC CL A COM USD0.001 SEDOL: B8K6ZD1	2,877.000	400,515.02	742,352.31
Total United States - USD		25,299,554.54	34,360,698.23
Total Corporate Stock - Common		49,195,867.03	62,727,112.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
CARLYLE INFRASTRUCTURE PARTNERS, L.P. CUSIP: 000477901	4,770,473.030	4,770,473.03	101,423.00
FORTRESS CREDIT OPPORTUNITIES FUND III (B) CUSIP: 991CZM991	908,961.850	908,961.85	122,001.00
FORTRESS CREDIT OPPORTUNITIES FUND III (C) CUSIP: 991CZN999	1,349,140.770	1,349,140.77	414,765.00
PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT FUND (CAYMAN) CUSIP: 992TE0994	22,961,497.110	22,961,497.11	24,138,206.00
SANDLER CAPITAL PARTNERS V FTE, LP CUSIP: 000106856	4,341,052.740	4,341,052.74	411,472.00
TPG PARTNERS IV, LP CUSIP: 000279166	8,408,697.240	8,408,697.24	27,162.00
TPG PARTNERS V, L.P. CUSIP: 000420166	10,015,910.490	10,015,910.49	1.00
TPG PARTNERS VI, LP CUSIP: 000564690	10,357,680.950	10,357,680.95	296,390.00
T3 PARTNERS II, LP CUSIP: 000148510	1,811,865.510	1,811,865.51	100,013.00
Total United States - USD		64,925,279.69	25,611,433.00
Total Partnership/Joint Venture Interests		64,925,279.69	25,611,433.00
<i>Real Estate</i>			
United States - USD			
RCBT CALIFORNIA PROPERTIES L P CUSIP: 992773C09	1.000	1.00	1.00
Total United States - USD		1.00	1.00
Total Real Estate		1.00	1.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF BLACKROCK INTERMEDIATE DURATION CORPOR CL1 FUND CUSIP: 991682022	5,416,501.920	58,559,898.31	59,907,166.63
CF BLACKROCK INTERMEDIATE GOVT BOND INDEX CUSIP: 5F999VFR2	18,312,354.830	231,850,123.08	240,708,487.74
CF BLACKROCK LDI COMPLETION STRATEGY FD CUSIP: 5C999MJK0	18,913,875.080	210,369,816.56	136,853,915.43
CF BLACKROCK LNG DUR CORP CR SCREEN NONLEND FND CUSIP: 00999BW20	90,323.180	1,661,020.02	1,650,804.79
CF BLACKROCK LONG TERM GOVT BOND INDEX NO FUND CUSIP: 00999BW38	167,936.230	2,530,450.17	2,390,077.16
CF BLACKROCK MSCI ACWI EQT INDEX NON-LENDAB FUND CUSIP: 00999BW46	168,583.130	4,597,952.03	5,455,990.20
CF BLACKROCK MSCI ACWI EQUITY INDEX NON-LENDABLE FUND CUSIP: 541993812	1,977,283.000	29,142,532.76	63,992,385.62
CF LOOMIS SAYLES STRATEGIC ALPHA TRUST CL B 723 FD CUSIP: 650995TH6	1,446,801.880	16,059,500.87	23,163,298.10
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	15,771,404.290	15,771,404.29	15,771,404.29
Total United States - USD		570,542,698.09	549,893,529.96
Total Value of Interest in Common/Collective Trusts		570,542,698.09	549,893,529.96
<i>Other</i>			
Colombia - USD			
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	180,000.000	178,993.80	173,588.84
Total Colombia - USD		178,993.80	173,588.84
Saudi Arabia - USD			
PVTPPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	215,000.000	209,545.45	201,073.81
PVTPPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	200,000.000	197,000.00	186,516.00
Total Saudi Arabia - USD		406,545.45	387,589.81

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

5500 Supplemental Schedules

31 DEC 24

Gannett Retirement Plan Master Trust
 EIN 36-3000591; Plan Number 001
 Sch H, Line 4i: Schedule of Assets Held for Investment

Account number 7091IN
 Account Name CONSOLIDATES

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
&&& GANNETT CASH SWEEP VECHICLE CUSIP: 999815020	1.000	0.00	1.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.176% 04-01-2041 BEO TAXABLE CUSIP: 072024YC0	522,000.000	423,644.76	400,404.28
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE CUSIP: 167560PL9	245,000.000	285,084.45	245,982.79
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	272,179.310	346,561.40	299,825.13
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	300,000.000	0.00	3.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-5.000	-629,728.39	-594,531.25
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	5.000	629,728.39	594,531.25
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-13.000	-1,472,117.20	-1,447,062.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	13.000	1,472,117.20	1,447,062.50
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	4.000	455,437.50	455,375.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-4.000	-455,437.50	-455,375.00
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 CUSIP: 576000KV4	225,000.000	310,279.50	228,190.77
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE CUSIP: 626207YF5	158,000.000	180,229.02	168,582.87
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP: 64971M5L2	705,000.000	923,423.10	700,214.32
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	135,000.000	82,935.90	85,851.93
RUTGERS ST UNIV N J 5.665% 05-01-2040 BEO TAXABLE CUSIP: 783186NH8	390,000.000	533,785.20	387,534.54
Total United States - USD		3,085,943.33	2,516,590.63
 CHF - Swiss franc	 0.000	 0.00	 0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		3,671,482.58	3,077,769.28
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-225.00	-225.00
Total - all currencies		-225.00	-225.00
Other Payables: United States dollar	0.000	-252,649.71	-252,649.71
Total - all currencies		-252,649.71	-252,649.71
Total Other Liabilities		-252,874.71	-252,874.71
Total		970,497,895.09	869,982,193.17

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