

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan EXELON CORP PENSION MASTER TRUST- ECRP HDG
1b	Three-digit plan number (PN) ▶ 304
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) EXELON CORPORATION FELICIA CUMMINGS 10 S. DEARBORN ST., 51ST FLOOR CHICAGO, IL 60603
2b	Employer Identification Number (EIN) 23-2990190
2c	Plan Sponsor's telephone number 779-231-3185
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.	10/10/2025	FELICIA CUMMINGS
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

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

a Pension Schedules

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

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached _____
- (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 C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan EXELON CORP PENSION MASTER TRUST- ECRP HDG	B Three-digit plan number (PN) ▶	304
C Plan sponsor's name as shown on line 2a of Form 5500 EXELON CORPORATION	D Employer Identification Number (EIN) 23-2990190	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

CAMDEN ASSET MANAGEMENT LP

95-4319164

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

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

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

BLACKSTONE CREDIT SYTEMATIC STRAT

345 PARK AVENUE
NEW YORK, NY 10154

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	1560199	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	INVESTMENT MANAGEMENT	1094661	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NISA INVESTMENT ADVISORS LLC

7676 FORSYTH BLVD
SUITE 1100
ST LOUIS, MO 63105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	1091151	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

VOYA INVESTMENT MANAGEMENT CO LLC

88-3236443

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	INVESTMENT MANAGEMENT	576990	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	493037	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NEUBERGER BERMAN INVESTMENT ADVISOR

1290 AVENUE OF THE AMERICAS
NEW YORK, NY 10104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	408111	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	INVESTMENT MANAGEMENT	375602	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DOUBLELINE CAPITAL LP

333 S GRAND AVENUE
18TH FLOOR
LOS ANGELES, CA 90071

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	227014	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE NORTHERN TRUST CORPORATION

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 51 62 68	CUSTODIAN	67213	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

JENNISON ASSOCIATES LLC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGEMENT	60431	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

LEGAL & GENERAL INVESTMENT MGMT AME

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	25297	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METLIFE INVESTMENT MANAGEMENT

13-4075851

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	INVESTMENT MANAGEMENT	11366	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan EXELON CORP PENSION MASTER TRUST- ECRP HDG	B Three-digit plan number (PN) ▶ 304	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 EXELON CORPORATION	D Employer Identification Number (EIN) 23-2990190	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: COM PENSION TRUST LONG CREDIT		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-4027152-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3515432
a Name of MTIA, CCT, PSA, or 103-12 IE: COM MORTGAGE PRIVATE PLACEMENT		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-6038769-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 89724803
a Name of MTIA, CCT, PSA, or 103-12 IE: VOYA PRIVATE CREDIT TRUST FUND		
b Name of sponsor of entity listed in (a): VOYA INVESTMENT TRUST CO		
c EIN-PN 06-1440627-095	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 191163840
a Name of MTIA, CCT, PSA, or 103-12 IE: LDGC CREDIT DIVERSIFIER FUND LLC		
b Name of sponsor of entity listed in (a): CAMDEN ASSET MANAGEMENT		
c EIN-PN 90-1096711-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 136241565
a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE COLLECTIVE INV TRUST III		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 88-1629366-158	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15994295
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

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

a Plan name EXELON CORPORATION RETIREMENT PROGRAM**b** Name of plan sponsor EXELON CORPORATION**c** EIN-PN 23-2990190-002**a** Plan name EXELON PENSION PLAN**b** Name of plan sponsor EXELON CORPORATION**c** EIN-PN 23-2990190-016**a** Plan name PEPCO HOLDINGS LLC RETIREMENT PLAN**b** Name of plan sponsor EXELON CORPORATION**c** EIN-PN 23-2990190-022**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 G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	Financial Transaction Schedules 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.
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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 EXELON CORP PENSION MASTER TRUST- ECRP HDG	B Three-digit plan number (PN) ► 304
C Plan sponsor's name as shown on line 2a of Form 5500 EXELON CORPORATION	D Employer Identification Number (EIN) 23-2990190

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
--------	--

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	CORVIAS CAMPUS LIVING 301 METRO CENTER BLVD SUITE 204 WARWICK, RI 02886	CORVIAS CAMPUS 5.15% 11-30-2047

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
		400807	2215063		

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	CORVIAS CAMPUS LIVING 301 METRO CENTER BLVD SUITE 204 WARWICK, RI 02886	CORVIAS CAMPUS LIVING 5.30% 07-01-2050

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
		159977	2294608		

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

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 EXELON CORP PENSION MASTER TRUST- ECRP HDG	B Three-digit plan number (PN) ▶	304
C Plan sponsor's name as shown on line 2a of Form 5500 EXELON CORPORATION	D Employer Identification Number (EIN) 23-2990190	

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	1574913	8009833
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	93338801	76484030
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	117993427	51824202
(2) U.S. Government securities	1c(2)	1413476942	1440058073
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	81635174	37135208
(B) All other.....	1c(3)(B)	1414093623	1229691545
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)	298338	293208
(B) Common	1c(4)(B)	610930	725710
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	586446100	436639935
(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)	151969866	325501040
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	119873003	87760515

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	3981311117	3694123299
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	510156903	788878361
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	510156903	788878361
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	3471154214	2905244938

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)	-288247	
(B) U.S. Government securities.....	2b(1)(B)	13702367	
(C) Corporate debt instruments.....	2b(1)(C)	73205074	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	3269352	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		89888546
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	18525	
(B) Common stock.....	2b(2)(B)	27556	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	6911812	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		6957893
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	8039972213	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	8209499985	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-169527772
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-201598770	
(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)		13410859
(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)		-7782850
c Other income	2c		-8838414
d Total income. Add all income amounts in column (b) and enter total	2d		-277490508

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)	5923857	
(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)	67213	
(11) Other expenses	2i(11)	362	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		5991432
j Total expenses. Add all expense amounts in column (b) and enter total	2j		5991432

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-283481940
l Transfers of assets:			
(1) To this plan	2l(1)		919114948
(2) From this plan	2l(2)		1201542284

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		4509671
4b			
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

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

◆ Schedule of Acquisitions and Dispositions

Page 1 of 192

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87927VBB3	#REORG TELECOM EXCHANGE OPTICS 4P14A6X 07-01-2024	Free Delivery	-1,213,000.00		
		Free Receipt	1,213,000.00	1,284,788.81	
C87927VBA5	#REORG TELECOM EXCHANGE OPTICS 4P1QA1X 07-01-2024	Dispositions	-449,000.00		461,603.75
		Free Delivery	-375,000.00		
		Free Receipt	824,000.00	785,350.66	
SBFGCNC7	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ABV 02-27-2024	Acquisitions	165,000.00	-150,192.90	
		Free Delivery	-165,000.00		
C559080AL0	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024	Free Delivery	-235,000.00		
SBY5Z58	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024	Free Delivery	-235,000.00		
		Free Receipt	235,000.00	-231,961.70	
SBK4H0D9	3M CO 3.25% DUE 08-26-2049	Acquisitions	2,032,000.00	-1,408,643.36	
		Dispositions	-2,032,000.00		1,430,410.70
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	3,911,000.00	-2,885,005.77	
		Dispositions	-3,911,000.00		3,021,898.50
SBD6NWW9	ABBOTT LABS 4.75% 04-15-2043	Acquisitions	50,000.00	-48,659.00	
		Dispositions	-50,000.00		48,160.50
C002824BH2	ABBOTT LABS 4.9% DUE 11-30-2046	Free Delivery	-348,000.00		
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Dispositions	-540,000.00		518,018.50
		Free Receipt	348,000.00	-383,744.62	
C00287YCA5	ABBVIE INC 4.05% DUE 11-21-2039 REG	Free Delivery	-739,000.00		
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	1,116,000.00	-992,312.06	
		Dispositions	-935,000.00		846,194.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	739,000.00	-818,524.16	
C00287YCB3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Free Delivery	-1,672,000.00		
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	918,000.00	-797,613.18	
		Dispositions	-3,292,000.00		2,759,221.36
		Free Receipt	1,672,000.00	-1,882,273.89	
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036	Acquisitions	334,000.00	-319,173.14	
		Dispositions	-1,525,000.00		1,442,929.95
C00287YAW9	ABBVIE INC 4.45% DUE 05-14-2046	Free Delivery	-60,000.00		
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Dispositions	-60,000.00		51,408.00
		Free Receipt	60,000.00	-46,639.80	
C00287YCY3	ABBVIE INC 4.55% DUE 03-15-2035 REG	Dispositions	-75,000.00		72,555.00
SBMWB8H7	ABBVIE INC 4.55% DUE 03-15-2035 REG	Acquisitions	90,000.00	-86,146.20	
		Dispositions	-1,090,000.00		1,085,677.00
C00287YDA4	ABBVIE INC 4.85% DUE 06-15-2044 REG	Free Delivery	-300,000.00		
SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	Dispositions	-195,000.00		181,369.50
		Free Receipt	300,000.00	-359,230.72	
C00287YBD0	ABBVIE INC 4.875% DUE 11-14-2048	Free Delivery	-115,000.00		
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	145,000.00	-138,361.90	
		Dispositions	-260,000.00		247,060.60
		Free Receipt	115,000.00	-114,315.99	
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034	Acquisitions	180,000.00	-179,433.00	
		Dispositions	-180,000.00		178,973.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	3,829,000.00	-3,818,539.33	
		Dispositions	-2,059,000.00		2,106,233.73
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Acquisitions	1,477,000.00	-1,511,665.68	
		Dispositions	-1,375,000.00		1,366,298.90
C00287YAS8	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Free Delivery	-460,000.00		
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	265,000.00	-243,383.95	
		Dispositions	-1,978,000.00		1,789,842.96
		Free Receipt	460,000.00	-401,054.58	
C00108WAN0	AEP TEX INC SR NT SER J 3.45% 05-15-2051	Acquisitions	135,000.00	-93,262.05	
		Free Delivery	-135,000.00		
SBMTQPS5	AEP TEX INC SR NT SER J 3.45% 05-15-2051	Acquisitions	135,000.00	-95,492.65	
		Free Receipt	135,000.00	-93,262.05	
SBSB7641	AEP TRANSM CO LLC 5.15% DUE 04-01-2034	Acquisitions	255,000.00	-254,689.95	
		Dispositions	-155,000.00		154,630.65
C00115AAM1	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	Free Delivery	-180,000.00		
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	Acquisitions	70,000.00	-52,549.70	
		Free Receipt	180,000.00	-179,935.20	
C00774MAZ8	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Acquisitions	435,000.00	-347,712.00	
		Free Delivery	-1,270,000.00		
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Acquisitions	210,000.00	-169,413.30	
		Dispositions	-5,470,000.00		4,379,146.80
		Free Receipt	1,270,000.00	-1,077,418.37	
C00774MAY1	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-40,000.00		33,280.80
		Free Delivery	-210,000.00		
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033				
		Dispositions	-210,000.00		171,257.10
		Free Receipt	210,000.00	-201,358.86	
C00774MBH7	AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034				
		Acquisitions	245,000.00	-239,436.05	
		Dispositions	-245,000.00		237,135.50
C00817YAZ1	AETNA INC NEW 3.875% DUE 08-15-2047				
		Acquisitions	135,000.00	-102,776.85	
		Free Delivery	-135,000.00		
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047				
		Acquisitions	250,000.00	-188,439.45	
		Dispositions	-385,000.00		288,773.10
		Free Receipt	135,000.00	-102,776.85	
C00817YAJ7	AETNA INC NEW 4.5% DUE 05-15-2042				
		Acquisitions	390,000.00	-335,505.30	
		Free Delivery	-390,000.00		
SB87F9L7	AETNA INC NEW 4.5% DUE 05-15-2042				
		Acquisitions	616,000.00	-543,273.32	
		Dispositions	-340,000.00		286,668.80
		Free Receipt	390,000.00	-335,505.30	
C00817YAG3	AETNA INC NEW 6.75% DUE 12-15-2037				
		Acquisitions	100,000.00	-110,664.00	
		Free Delivery	-100,000.00		
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037				
		Acquisitions	65,000.00	-69,847.05	
		Dispositions	-100,000.00		109,183.00
		Free Receipt	100,000.00	-110,664.00	
SBGYTGT5	AFLAC INC 4.75% DUE 01-15-2049				
		Acquisitions	60,000.00	-56,839.20	
		Dispositions	-1,580,000.00		1,458,923.82
SBN4NBT1	AHS HOSP CORP 2.78% DUE 07-01-2051				
		Acquisitions	110,000.00	-70,540.80	
		Dispositions	-110,000.00		71,142.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C009158AZ9	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	Acquisitions	115,000.00	-84,273.15	
		Free Delivery	-115,000.00		
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	Free Receipt	115,000.00	-84,273.15	
SBRBYMJ2	AIR PRODS & CHEMS INC 4.85% 02-08-2034	Acquisitions	360,000.00	-357,735.60	
		Dispositions	-165,000.00		164,106.95
C010392FM5	ALABAMA PWR CO 3.75% DUE 03-01-2045	Acquisitions	205,000.00	-162,167.30	
		Free Delivery	-205,000.00		
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045	Acquisitions	264,000.00	-215,146.67	
		Free Receipt	205,000.00	-162,167.30	
SBD2Z1R7	ALABAMA PWR CO 4.3% 07-15-2048	Acquisitions	434,000.00	-374,007.65	
		Dispositions	-895,000.00		774,228.90
SBDFY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046	Acquisitions	80,000.00	-70,049.50	
		Dispositions	-235,000.00		210,898.40
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Free Delivery	-455,000.00		
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Acquisitions	329,000.00	-228,311.42	
		Dispositions	-685,000.00		477,764.45
		Free Receipt	455,000.00	-426,929.93	
C015271BB4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	Dispositions	-255,000.00		231,167.70
		Free Delivery	-150,000.00		
SBN452W7	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	Dispositions	-135,000.00		121,055.95
		Free Receipt	150,000.00	-140,018.98	
SBPGLSH4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.25% 05-15-2036	Acquisitions	1,071,000.00	-1,068,718.77	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,071,000.00		1,052,610.93
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	Acquisitions	1,250,000.00	-1,249,287.50	
		Dispositions	-315,000.00		319,510.80
SBYVHXG4	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	Acquisitions	375,000.00	-302,943.75	
		Dispositions	-200,000.00		161,680.00
SBSD5546	ALIBABA GROUP HLDG 5.25% DUE 05-26-2035	Acquisitions	815,000.00	-812,139.35	
		Dispositions	-611,000.00		606,740.10
C01609WBL5	ALIBABA GROUP HLDG 5.625% DUE 11-26-2054	Acquisitions	587,000.00	-585,309.44	
		Dispositions	-587,000.00		587,000.00
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	Acquisitions	200,000.00	-133,924.00	
		Dispositions	-200,000.00		130,680.00
		Free Receipt	200,000.00	199,962.00	
SBF5BK80	ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	Acquisitions	470,000.00	-409,281.60	
		Dispositions	-70,000.00		61,807.90
SBMYX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	Acquisitions	82,000.00	-61,027.56	
		Dispositions	-16,000.00		11,343.36
C017175AD2	ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	Acquisitions	50,000.00	-47,419.50	
		Free Delivery	-50,000.00		
SBQQCCP0	ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	Acquisitions	80,000.00	-78,396.62	
		Dispositions	-22,000.00		21,576.72
		Free Receipt	50,000.00	-47,419.50	
C020002BG5	ALLSTATE CORP 3.85% DUE 08-10-2049	Acquisitions	80,000.00	-62,173.60	
		Free Delivery	-80,000.00		
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049	Acquisitions	45,000.00	-36,958.05	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Dispositions	-125,000.00		99,207.55
		Free Receipt	80,000.00	-62,173.60	
		Acquisitions	150,000.00	-122,696.50	
SBG48NF7	ALLSTATE CORP 5.95% DUE 04-01-2036	Dispositions	-131,000.00		115,332.54
		Acquisitions	195,000.00	-205,912.20	
C02079KAE7	ALPHABET INC 1.9% DUE 08-15-2040	Dispositions	-195,000.00		207,497.55
		Free Delivery	-65,000.00		
		Free Receipt	65,000.00	-64,591.15	
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	545,000.00	-324,063.20	
		Dispositions	-255,000.00		148,396.80
		Free Delivery	-375,000.00		
		Free Receipt	375,000.00	-223,132.50	
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	300,000.00	-219,483.00	
		Dispositions	-1,030,000.00		756,687.64
C02209SAM5	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	270,000.00	-217,306.80	
		Free Delivery	-270,000.00		
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Dispositions	-1,150,000.00		940,875.90
		Free Receipt	270,000.00	-217,306.80	
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Acquisitions	1,020,000.00	-1,015,175.40	
		Dispositions	-25,000.00		24,530.50
		Acquisitions	185,000.00	-123,764.60	
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Free Delivery	-465,000.00		
		Free Receipt	465,000.00	-460,243.05	
		Acquisitions	60,000.00	-50,949.00	
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-445,000.00		393,571.85
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	103,000.00	-95,140.25	
		Dispositions	-885,000.00		799,031.10
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Acquisitions	308,000.00	-275,976.77	
		Dispositions	-305,000.00		259,515.35
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	398,000.00	-287,328.19	
		Dispositions	-343,000.00		241,732.08
		Free Delivery	-270,000.00		
		Free Receipt	270,000.00	-268,066.80	
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Acquisitions	1,383,000.00	-978,272.89	
		Dispositions	-2,825,000.00		1,911,489.75
C023135CJ3	AMAZON.COM INC 3.95% 04-13-2052	Free Delivery	-690,000.00		
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Dispositions	-690,000.00		566,023.44
		Free Receipt	690,000.00	-687,115.80	
C02364WAP0	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	Free Delivery	-135,000.00		
SB2R62G4	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	Free Receipt	135,000.00	-142,210.83	
C02364WAW5	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Dispositions	-130,000.00		138,797.10
		Free Delivery	-130,000.00		
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Acquisitions	225,000.00	-237,363.75	
		Free Receipt	130,000.00	-145,726.93	
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047	Dispositions	-415,000.00		325,160.80
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	-27,258.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSY2290	AMEREN ILL CO 5.55% DUE 07-01-2054	Acquisitions	810,000.00	-808,461.00	
		Dispositions	-125,000.00		131,195.85
C02364WAJ4	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	Acquisitions	45,000.00	-49,221.00	
		Free Delivery	-45,000.00		
SBBM3LH7	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	Free Receipt	45,000.00	-49,221.00	
C025537AP6	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Free Delivery	-30,000.00		
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	75,000.00	-51,582.00	
		Dispositions	-105,000.00		70,772.25
		Free Receipt	30,000.00	-29,948.70	
SBLPP653	AMERICAN EXPRESS CO 5.625% 07-28-2034	Acquisitions	55,000.00	-55,817.30	
		Dispositions	-55,000.00		53,810.35
SBRF4ML0	AMERICAN INTERNATIONAL 5.125% 03-27-2033	Acquisitions	200,000.00	-197,808.00	
		Dispositions	-200,000.00		204,070.89
C026874DF1	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Free Delivery	-50,000.00		
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	Acquisitions	165,000.00	-152,874.15	
		Dispositions	-515,000.00		479,910.60
		Free Receipt	50,000.00	-66,339.50	
SBQ0L651	AMERICAN TOWER CORP NEW 5.65% 03-15-2033	Acquisitions	200,000.00	-201,936.00	
		Dispositions	-81,000.00		84,193.02
SBLD7576	AMERICAN WATER CAPITAL CORP 5.15% 03-01-2034	Acquisitions	200,000.00	-199,016.00	
		Dispositions	-200,000.00		202,863.10
SBLD7565	AMERICAN WATER CAPITAL CORP 5.45% 03-01-2054	Acquisitions	1,167,000.00	-1,156,668.71	

Reporting

01 JAN 24 - 31 DEC 24

Account number EXLHFI
EXELONLIABHEDGEFIXEDINCOME

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,167,000.00		1,149,242.28
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Acquisitions	210,000.00	-181,790.80	
		Dispositions	-150,000.00		137,406.05
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	50,000.00	-38,696.00	
		Dispositions	-50,000.00		40,287.00
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Acquisitions	1,045,000.00	-971,337.95	
		Dispositions	-255,000.00		242,252.55
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	100,000.00	-65,349.00	
		Dispositions	-355,000.00		234,271.60
C03027XAY6	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	70,000.00	-51,806.30	
		Free Delivery	-70,000.00		
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Dispositions	-70,000.00		53,132.10
		Free Receipt	70,000.00	-51,806.30	
SBN0THC8	AMGEN INC 2.77% 09-01-2053	Acquisitions	240,000.00	-153,050.40	
		Dispositions	-1,335,000.00		812,153.70
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	645,000.00	-467,220.15	
		Dispositions	-453,000.00		333,539.33
C031162DJ6	AMGEN INC 4.2% 03-01-2033	Acquisitions	200,000.00	-185,840.00	
		Dispositions	-81,000.00		77,495.13
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Dispositions	-1,765,000.00		1,512,088.91
		Free Delivery	-195,000.00		
		Free Receipt	195,000.00	-186,678.21	
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	Acquisitions	99,000.00	-82,652.86	
		Dispositions	-3,688,000.00		2,939,965.92

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	120,000.00	-103,743.60	
		Dispositions	-1,544,000.00		1,357,410.53
C031162DK3	AMGEN INC 4.875% 03-01-2053	Acquisitions	307,000.00	-276,992.64	
		Dispositions	-417,000.00		378,603.32
C031162DS6	AMGEN INC 5.6% DUE 03-01-2043	Free Delivery	-360,000.00		
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043	Acquisitions	206,000.00	-213,393.92	
		Dispositions	-360,000.00		353,227.75
		Free Receipt	360,000.00	-357,987.60	
C031162DT4	AMGEN INC 5.65% 03-02-2053	Free Delivery	-65,000.00		
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Acquisitions	1,051,000.00	-1,103,412.78	
		Dispositions	-365,000.00		383,556.90
		Free Receipt	65,000.00	-64,906.40	
C031162DU1	AMGEN INC 5.75% DUE 03-02-2063	Free Delivery	-40,000.00		
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063	Acquisitions	2,883,000.00	-2,933,670.87	
		Dispositions	-3,060,000.00		3,085,253.00
		Free Receipt	40,000.00	-39,628.80	
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	270,000.00	-212,196.79	
		Dispositions	-848,000.00		667,235.93
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00	-225,902.57	
C032654AW5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	Free Delivery	-305,000.00		
SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	Acquisitions	92,000.00	-68,173.56	
		Free Receipt	305,000.00	-296,524.49	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654AX3	ANALOG DEVICES INC 2.95% 10-01-2051	Free Delivery	-275,000.00		
SBPBK6M7	ANALOG DEVICES INC 2.95% 10-01-2051	Dispositions	-695,000.00		486,152.80
		Free Receipt	275,000.00	-272,725.75	
C03523TBV9	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Dispositions	-695,000.00		717,684.80
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	85,000.00	-86,070.15	
		Dispositions	-2,170,000.00		2,214,397.75
C035240AN0	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Dispositions	-65,000.00		58,869.20
		Free Delivery	-20,000.00		
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Dispositions	-20,000.00		17,440.00
		Free Receipt	20,000.00	-17,153.45	
C035240AG5	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Free Delivery	-65,000.00		
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Dispositions	-260,000.00		252,714.80
		Free Receipt	65,000.00	-75,754.90	
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Dispositions	-1,825,000.00		1,771,582.25
		Free Delivery	-230,000.00		
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	401,000.00	-397,242.82	
		Dispositions	-5,995,000.00		5,839,946.85
		Free Receipt	230,000.00	-238,528.24	
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Free Delivery	-1,772,000.00		
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	2,719,000.00	-2,615,809.39	
		Dispositions	-4,685,000.00		4,523,486.05
		Free Receipt	1,772,000.00	-1,847,406.95	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C036752AS2	ANTHEM INC 3.6% DUE 03-15-2051	Free Delivery	-290,000.00		
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051	Free Receipt	290,000.00	-297,048.15	
C036752AK9	ANTHEM INC FIXED 3.7% 09-15-2049	Acquisitions	80,000.00	-62,994.40	
		Free Delivery	-80,000.00		
SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049	Free Receipt	80,000.00	-62,994.40	
C03740LAB8	AON CORP FIXED 2.9% DUE 08-23-2051	Acquisitions	325,000.00	-205,023.00	
		Free Delivery	-325,000.00		
SBN4FWF0	AON CORP FIXED 2.9% DUE 08-23-2051	Free Receipt	325,000.00	-205,023.00	
SBMFF917	AON NORTH AMER INC 5.45% 03-01-2034	Acquisitions	80,000.00	-80,809.60	
		Dispositions	-80,000.00		83,785.60
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	2,752,000.00	-2,738,209.87	
		Dispositions	-1,457,000.00		1,495,271.72
SBN40JL0	AON PLC 4.6% DUE 06-14-2044	Acquisitions	1,710,000.00	-1,505,420.50	
		Dispositions	-490,000.00		425,966.80
SB434WV1	APACHE CORP 5.25% DUE 02-01-2042	Acquisitions	110,000.00	-91,586.00	
		Dispositions	-110,000.00		96,317.10
C037411BG9	APACHE CORP 5.35% DUE 07-01-2049	Dispositions	-200,000.00		161,186.00
		Free Delivery	-50,000.00		
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049	Dispositions	-50,000.00		42,499.50
		Free Receipt	50,000.00	-41,251.72	
C037833EE6	APPLE INC 2.375% DUE 02-08-2041	Free Delivery	-385,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNNRD54	APPLE INC 2.375% DUE 02-08-2041	Free Receipt	385,000.00	-377,117.44	
C037833EF3	APPLE INC 2.65% 02-08-2051	Free Delivery	-105,000.00		
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Dispositions	-1,625,000.00		1,080,934.85
		Free Receipt	105,000.00	-104,310.15	
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	1,275,000.00	-840,680.85	
		Dispositions	-520,000.00		355,723.65
SBL6LYZ6	APPLE INC 2.7% 08-05-2051	Acquisitions	175,000.00	-115,141.25	
		Dispositions	-1,015,000.00		672,062.25
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061	Acquisitions	161,000.00	-107,851.87	
		Dispositions	-161,000.00		97,364.75
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO	Acquisitions	35,000.00	-23,559.43	
		Dispositions	-35,000.00		21,367.50
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Dispositions	-55,000.00		44,163.90
		Free Delivery	-210,000.00		
		Free Receipt	210,000.00	-203,065.43	
C037833DD9	APPLE INC 3.75% DUE 09-12-2047	Free Delivery	-55,000.00		
SBF58H35	APPLE INC 3.75% DUE 09-12-2047	Acquisitions	225,000.00	-176,814.00	
		Dispositions	-1,600,000.00		1,297,541.50
		Free Receipt	55,000.00	-67,064.80	
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Dispositions	-1,453,000.00		1,275,033.91
		Free Delivery	-640,000.00		
		Free Receipt	640,000.00	-641,948.85	
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	287,000.00	-250,153.27	
		Dispositions	-1,090,000.00		921,420.60
		Free Delivery	-340,000.00		
		Free Receipt	340,000.00	-346,033.98	
C037833BH2	APPLE INC 4.375% DUE 05-13-2045	Free Delivery	-235,000.00		
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	149,000.00	-141,983.38	
		Dispositions	-299,000.00		270,157.95
		Free Receipt	235,000.00	-234,548.42	
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Dispositions	-900,000.00		873,711.95
		Free Delivery	-995,000.00		
		Free Receipt	995,000.00	-1,087,633.06	
SBQB7DX5	APPLE INC 4.85% 05-10-2053	Acquisitions	242,000.00	-245,824.48	
		Dispositions	-242,000.00		237,138.22
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Free Delivery	-165,000.00		
		Free Receipt	165,000.00	-172,891.23	
C03831WAE8	APPLOVIN CORP NT 5.95% 12-01-2054	Acquisitions	2,348,000.00	-2,336,306.96	
		Dispositions	-500,000.00		510,170.00
C03835VAJ5	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Acquisitions	335,000.00	-212,517.30	
		Free Delivery	-335,000.00		
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Dispositions	-90,000.00		55,480.50
		Free Receipt	335,000.00	-212,517.30	
SBNYF3L3	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	Acquisitions	220,000.00	-170,572.40	
		Dispositions	-220,000.00		168,832.90
SBS6Q557	APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054	Acquisitions	385,000.00	-375,848.75	
		Dispositions	-45,000.00		41,138.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS0C3V3	ARCELORMITTAL SA 6.35% 06-17-2054	Acquisitions	4,260,000.00	-4,231,202.40	
		Dispositions	-4,260,000.00		4,216,609.21
C03938JAA7	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	Acquisitions	135,000.00	-125,956.35	
		Free Delivery	-135,000.00		
SBH6Y3Z0	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	Free Receipt	135,000.00	-125,956.35	
C039483BE1	ARCHER DANIELS 4.535 DUE 03-26-2042	Acquisitions	130,000.00	-116,295.40	
		Free Delivery	-130,000.00		
SB7F2JD5	ARCHER DANIELS 4.535 DUE 03-26-2042	Free Receipt	130,000.00	-116,295.40	
C039483BQ4	ARCHER-DANIELS 4.5% DUE 03-15-2049	Acquisitions	50,000.00	-43,754.00	
		Free Delivery	-50,000.00		
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049	Free Receipt	50,000.00	-43,754.00	
SBN767X3	ARIZONA PUB SVC CO 2.65% DUE 09-15-2050	Acquisitions	75,000.00	-44,074.50	
		Dispositions	-75,000.00		44,738.25
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	Acquisitions	4,835,000.00	-4,804,829.60	
		Dispositions	-3,521,000.00		3,508,227.71
C04316JAG4	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	Free Delivery	-340,000.00		
SBRJX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	Dispositions	-1,214,000.00		1,364,224.97
		Free Receipt	340,000.00	-336,598.00	
C04316JAE9	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Free Delivery	-240,000.00		
SBQQ6RB3	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Acquisitions	144,000.00	-145,484.27	
		Dispositions	-129,000.00		127,844.02

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	240,000.00	-237,595.20	
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034	Acquisitions	545,000.00	-542,215.90	
		Dispositions	-210,000.00		211,197.00
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048	Acquisitions	155,000.00	-138,876.90	
		Dispositions	-73,000.00		63,093.90
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	100,000.00	-89,946.00	
		Dispositions	-78,000.00		68,069.04
SBLB6188	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	Acquisitions	70,000.00	-41,512.80	
		Dispositions	-70,000.00		39,066.30
C00206RJZ6	AT&T INC 3.5% DUE 06-01-2041	Free Delivery	-50,000.00		
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	424,000.00	-337,942.93	
		Dispositions	-995,000.00		802,286.70
		Free Receipt	50,000.00	-34,913.50	
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Acquisitions	1,455,000.00	-1,014,377.35	
		Dispositions	-1,795,000.00		1,246,527.90
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00	-135,331.81	
C00206RLJ9	AT&T INC 3.55% DUE 09-15-2055	Free Delivery	-1,501,000.00		
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	2,320,000.00	-1,617,779.88	
		Dispositions	-4,845,000.00		3,341,253.40
		Free Receipt	1,501,000.00	-1,526,226.94	
C00206RKA9	AT&T INC 3.65% DUE 06-01-2051	Dispositions	-640,000.00		464,748.80
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051	Acquisitions	558,000.00	-413,530.43	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	2,713,000.00	-1,842,874.60	
		Dispositions	-3,725,000.00		2,567,171.50
		Free Delivery	-1,050,000.00		
		Free Receipt	1,050,000.00	-1,076,713.98	
C00206RMN9	AT&T INC 3.8% 12-01-2057	Acquisitions	449,000.00	-325,693.59	
		Dispositions	-570,000.00		412,513.40
		Free Delivery	-392,000.00		
		Free Receipt	392,000.00	-402,643.67	
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	3,000,000.00	-2,273,580.00	
		Dispositions	-820,000.00		594,643.65
C00206RCP5	AT&T INC 4.5% DUE 05-15-2035	Dispositions	-345,000.00		321,098.40
		Free Delivery	-439,000.00		
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Dispositions	-439,000.00		405,363.82
		Free Receipt	439,000.00	-426,533.98	
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039	Acquisitions	85,000.00	-75,672.95	
		Dispositions	-85,000.00		81,863.50
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	65,000.00	-55,915.60	
		Dispositions	-65,000.00		56,604.60
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	1,045,000.00	-1,038,531.45	
		Dispositions	-1,045,000.00		1,057,069.75
SB98ZZP9	ATMOS ENERGY CORP SR NT 4.15 DUE 01-15-2043	Acquisitions	110,000.00	-92,061.20	
		Dispositions	-110,000.00		98,850.40
SBNYMVJ8	AUTOZONE INC 4.75% 08-01-2032	Acquisitions	200,000.00	-192,516.00	
		Dispositions	-81,000.00		80,629.02
SBSQL9J4	AVALONBAY CMNTYS 5.35% 06-01-2034				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-199,394.00	
		Dispositions	-100,000.00		103,364.50
C053484AE1	AVALONBAY CMNTYS INC 5.3% 12-07-2033				
		Acquisitions	240,000.00	-242,625.60	
		Free Delivery	-240,000.00		
SBM9S882	AVALONBAY CMNTYS INC 5.3% 12-07-2033				
		Dispositions	-58,000.00		58,278.40
		Free Receipt	240,000.00	-242,625.60	
SBPSJJ84	AVNET INC 5.5% DUE 06-01-2032				
		Acquisitions	200,000.00	-192,366.00	
		Dispositions	-81,000.00		80,902.80
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO				
		Acquisitions	960,000.00	-870,624.00	
		Dispositions	-2,671,000.00		2,473,943.50
C05526DBD6	B A T CAP CORP 4.39% 08-15-2037				
		Free Delivery	-1,115,000.00		
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Free Receipt	1,115,000.00	-949,150.00	
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	525,000.00	-398,004.85	
		Dispositions	-1,357,000.00		1,038,488.64
C05526DBK0	B A T CAP CORP 4.758% DUE 09-06-2049				
		Free Delivery	-100,000.00		
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Free Receipt	100,000.00	-100,000.00	
C05526DBT1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040				
		Free Delivery	-285,000.00		
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040				
		Free Receipt	285,000.00	-266,586.52	
SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052				
		Acquisitions	246,000.00	-221,388.41	
		Dispositions	-1,000,000.00		968,520.00
SBG0PVG9	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047				
		Acquisitions	695,000.00	-575,293.20	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-160,000.00		136,694.40
SBS9CCW8	BANCO SANTANDER SA 6.35% 03-14-2034	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,252,272.00
C06051GJB6	BANK AMER CORP 2.592% DUE 04-29-2031	Acquisitions	126,000.00	-108,382.68	
		Dispositions	-51,000.00		45,538.92
C06051GJT7	BANK AMER CORP 2.687% DUE 04-22-2032	Acquisitions	400,000.00	-337,868.00	
		Dispositions	-161,000.00		140,482.16
SBN6NBF5	BANK AMER CORP 2.831% 10-24-2051	Acquisitions	256,000.00	-168,503.00	
		Dispositions	-126,000.00		78,800.40
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	Acquisitions	30,000.00	-18,919.80	
		Dispositions	-410,000.00		281,969.30
C06051GHV4	BANK AMER CORP 3.194% 07-23-2030	Acquisitions	94,000.00	-85,117.00	
		Dispositions	-38,000.00		35,446.78
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	639,000.00	-503,382.24	
		Dispositions	-1,951,000.00		1,489,647.41
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00	-283,975.86	
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051	Acquisitions	543,000.00	-452,528.86	
		Dispositions	-1,591,000.00		1,360,539.38
		Free Delivery	-71,000.00		
		Free Receipt	71,000.00	-58,565.77	
C06051GFC8	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	165,000.00	-158,612.85	
		Free Delivery	-165,000.00		
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Free Receipt	165,000.00	-158,612.85	
SBQNL6S1	BANK AMER CORP 5.518% 10-25-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,625,000.00	-1,621,805.90	
		Dispositions	-50,000.00		49,914.00
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	50,000.00	-53,046.00	
		Dispositions	-50,000.00		55,386.00
C06417XAG6	BANK NOVA SCOTIA B C FIXED RATE RESETTNG SUB NT 4.588% 05-04-2037				
		Acquisitions	92,000.00	-83,524.72	
		Dispositions	-92,000.00		86,260.65
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Free Delivery	-865,000.00		
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	859,000.00	-618,718.98	
		Dispositions	-805,000.00		587,877.50
		Free Receipt	865,000.00	-790,546.56	
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040				
		Acquisitions	287,000.00	-254,508.87	
		Dispositions	-210,000.00		181,505.10
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050				
		Acquisitions	324,000.00	-283,288.23	
		Dispositions	-2,364,000.00		2,014,090.77
C06051GGG8	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	65,000.00	-56,687.15	
		Free Delivery	-65,000.00		
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	90,000.00	-76,927.20	
		Free Receipt	65,000.00	-56,687.15	
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Acquisitions	1,145,000.00	-1,145,000.00	
		Dispositions	-745,000.00		744,892.50
		Free Delivery	-390,000.00		
		Free Receipt	390,000.00	-390,000.00	
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034				
		Acquisitions	24,000.00	-25,189.64	
		Dispositions	-1,203,000.00		1,243,788.22
		Free Delivery	-120,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	120,000.00	-119,862.49	
SBP2DY98	BANNER HEALTH 2.907% DUE 01-01-2042	Acquisitions	55,000.00	-40,203.90	
		Dispositions	-55,000.00		40,453.60
C066836AC1	BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	Acquisitions	35,000.00	-20,510.70	
		Free Delivery	-35,000.00		
SBNXGDC8	BAPTIST HLTH S FLA 3.115% DUE 11-15-2071	Dispositions	-35,000.00		21,085.05
		Free Receipt	35,000.00	-20,510.70	
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055	Acquisitions	3,552,000.00	-3,575,906.90	
		Dispositions	-2,850,000.00		3,119,822.30
SBRJTTN2	BARCLAYS PLC 7.119% 06-27-2034	Acquisitions	315,000.00	-326,563.65	
		Dispositions	-975,000.00		1,026,232.50
SBQYLTG9	BARCLAYS PLC FIXED 6.224% 05-09-2033	Acquisitions	395,000.00	-400,087.60	
		Dispositions	-395,000.00		401,468.35
C06738EBW4	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Acquisitions	210,000.00	-153,764.10	
		Free Delivery	-210,000.00		
SBP6NKN0	BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	Dispositions	-210,000.00		151,078.20
		Free Receipt	210,000.00	-153,764.10	
SB4QBSK0	BARRICK INTL BK 6.35% DUE 10-15-2036	Acquisitions	65,000.00	-69,470.70	
		Dispositions	-15,000.00		16,396.65
C054989AC2	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Free Delivery	-155,000.00		
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Dispositions	-155,000.00		165,298.05
		Free Receipt	155,000.00	-155,000.00	
C071813CV9	BAXTER INTERNATIONAL INC 3.132% 12-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		35,904.55
		Free Delivery	-75,000.00		
SBMH0WZ5	BAXTER INTERNATIONAL INC 3.132% 12-01-2051	Dispositions	-75,000.00		48,140.00
		Free Receipt	75,000.00	-47,340.46	
C072722AE1	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	Dispositions	-50,000.00		39,228.50
		Free Delivery	-35,000.00		
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	Dispositions	-405,000.00		319,256.90
		Free Receipt	35,000.00	-35,000.00	
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	265,000.00	-215,035.95	
		Dispositions	-110,000.00		87,577.60
C072863AJ2	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	Free Delivery	-290,000.00		
SBMY0LM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	Acquisitions	445,000.00	-299,337.00	
		Dispositions	-430,000.00		290,447.60
		Free Receipt	290,000.00	-258,272.79	
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	75,000.00	-58,862.25	
		Dispositions	-75,000.00		56,780.25
C0778FPAA7	BELL CANADA 4.464% 04-01-2048	Acquisitions	90,000.00	-73,676.70	
		Dispositions	-200,000.00		174,846.00
SBMYX9H8	BELL CANADA FIXED 3.2% DUE 02-15-2052	Acquisitions	90,000.00	-60,057.00	
		Dispositions	-90,000.00		62,631.90
C0778FPAJ8	BELL CDA 3.65% 08-15-2052	Acquisitions	215,000.00	-161,159.70	
		Free Delivery	-215,000.00		
SBP38R48	BELL CDA 3.65% 08-15-2052	Dispositions	-86,000.00		65,031.48
		Free Receipt	215,000.00	-161,159.70	

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SBNBYD79	BERKLEY W R CORP SR NT 3.15% 09-30-2061	Acquisitions	75,000.00	-45,256.50	
		Dispositions	-75,000.00		49,641.00
C084664BV2	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Free Delivery	-110,000.00		
SB96WCM8	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Free Receipt	110,000.00	-111,993.42	
C084659AX9	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	Dispositions	-485,000.00		394,338.95
		Free Delivery	-105,000.00		
SBN6JKB2	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	Dispositions	-105,000.00		85,811.25
		Free Receipt	105,000.00	-117,745.80	
C084659BF7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	Dispositions	-120,000.00		103,432.80
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	Acquisitions	38,000.00	-33,529.68	
C084664CV1	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Free Delivery	-80,000.00		
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	1,180,000.00	-783,860.30	
		Free Receipt	80,000.00	-56,924.00	
C084664CQ2	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Free Delivery	-300,000.00		
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Dispositions	-1,315,000.00		1,179,194.40
		Free Receipt	300,000.00	-299,179.10	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	2,542,000.00	-2,032,084.07	
		Dispositions	-135,000.00		113,567.40
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	Dispositions	-135,000.00		115,081.50
		Free Delivery	-135,000.00		
		Free Receipt	135,000.00	-132,544.10	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053	Acquisitions	136,000.00	-142,492.73	
		Dispositions	-410,000.00		432,790.60
SBDTYM63	BLACK HILLS CORP 4.35% DUE 05-01-2033	Acquisitions	334,000.00	-311,136.46	
		Dispositions	-135,000.00		126,312.75
SBN4K114	BLACK HILLS CORP 6.15% 05-15-2034	Acquisitions	285,000.00	-294,658.65	
		Dispositions	-285,000.00		291,831.55
SBRC16G7	BLACKROCK FDG INC 4.9% 01-08-2035	Acquisitions	1,218,000.00	-1,213,115.82	
		Dispositions	-155,000.00		155,040.30
SBPBJZ16	BLACKROCK FUNDING INC 5.0% 03-14-2034	Acquisitions	145,000.00	-144,773.80	
		Dispositions	-145,000.00		146,065.70
SBPBJYZ3	BLACKROCK FUNDING INC 5.25% 03-14-2054	Acquisitions	3,893,000.00	-3,868,441.45	
		Dispositions	-2,923,000.00		2,938,428.21
SBR82SH9	BLACKSTONE SECD 5.875% DUE 11-15-2027	Acquisitions	155,000.00	-153,882.45	
		Dispositions	-155,000.00		157,081.03
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050	Acquisitions	585,000.00	-390,905.70	
		Dispositions	-695,000.00		505,013.45
C097023CX1	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	600,000.00	-584,772.00	
		Free Delivery	-910,000.00		
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	441,000.00	-427,366.21	
		Dispositions	-561,000.00		507,844.07
		Free Receipt	910,000.00	-976,097.09	
C097023AX3	BOEING CO 6.875% DUE 03-15-2039	Acquisitions	55,000.00	-60,659.50	
		Free Delivery	-55,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBC7H609	BOEING CO 6.875% DUE 03-15-2039	Acquisitions	40,000.00	-43,012.80	
		Dispositions	-55,000.00		60,467.55
		Free Receipt	55,000.00	-60,659.50	
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	Acquisitions	390,000.00	-256,492.50	
		Dispositions	-330,000.00		221,998.20
C097023CV5	BOEING CO FIXED 5.705% DUE 05-01-2040	Dispositions	-1,025,000.00		1,017,220.25
		Free Delivery	-600,000.00		
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040	Acquisitions	600,000.00	-583,758.74	
		Dispositions	-2,138,000.00		2,086,847.25
		Free Receipt	600,000.00	-603,096.59	
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Dispositions	-875,000.00		858,418.75
		Free Delivery	-555,000.00		
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	2,972,000.00	-2,865,756.17	
		Dispositions	-4,052,000.00		3,844,465.64
		Free Receipt	555,000.00	-641,784.14	
C09778PAC9	BON SECOURS MERCY 3.205% DUE 06-01-2050	Acquisitions	75,000.00	-51,636.00	
		Free Delivery	-75,000.00		
SBMTMKH7	BON SECOURS MERCY 3.205% DUE 06-01-2050	Free Receipt	75,000.00	-51,636.00	
SBRT3NQ5	BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033	Acquisitions	200,000.00	-205,988.00	
		Dispositions	-81,000.00		85,139.91
C10373QBN9	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Dispositions	-210,000.00		134,952.30
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Acquisitions	894,000.00	-565,029.66	
		Dispositions	-604,000.00		376,639.48

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Free Delivery	-103,000.00		
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Free Receipt	103,000.00	-79,087.26	
C10373QBG4	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Dispositions	-70,000.00		48,354.60
		Free Delivery	-118,000.00		
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Free Receipt	118,000.00	-110,598.76	
C10373QBS8	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	Dispositions	-90,000.00		60,304.50
		Free Delivery	-335,000.00		
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	Acquisitions	65,000.00	-44,686.85	
		Dispositions	-400,000.00		260,063.70
		Free Receipt	335,000.00	-315,687.58	
C10373QBR0	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	Dispositions	-395,000.00		296,759.55
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	Acquisitions	205,000.00	-151,720.50	
		Dispositions	-850,000.00		647,656.00
C10373QBQ2	BP CAP MKTS AMER INC 3.379% 02-08-2061	Dispositions	-65,000.00		44,734.30
		Free Delivery	-69,000.00		
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Acquisitions	259,000.00	-183,305.86	
		Dispositions	-2,364,000.00		1,624,454.97
		Free Receipt	69,000.00	-70,625.17	
SBRBCFL9	BP CAP MKTS AMER INC 4.989% 04-10-2034	Acquisitions	250,000.00	-248,017.50	
		Dispositions	-250,000.00		247,520.70
SBPZRNN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	Acquisitions	4,768,000.00	-4,767,923.70	
		Dispositions	-4,268,000.00		4,370,260.58

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNRLZ23	BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	Acquisitions	1,000,000.00	-649,160.00	
		Dispositions	-1,580,000.00		1,016,366.60
C110122DS4	BRISTOL MYERS 2.55% DUE 11-13-2050	Free Delivery	-153,000.00		
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	Acquisitions	125,000.00	-74,897.60	
		Dispositions	-1,110,000.00		668,746.50
		Free Receipt	153,000.00	-123,894.82	
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	195,000.00	-168,105.30	
		Dispositions	-990,000.00		845,257.55
C110122DK1	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Free Delivery	-70,000.00		
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Acquisitions	400,000.00	-337,734.00	
		Dispositions	-445,000.00		391,607.10
		Free Receipt	70,000.00	-96,254.49	
C110122DL9	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	Free Delivery	-127,000.00		
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	Free Receipt	127,000.00	-179,165.47	
C110122DR6	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	Free Delivery	-70,000.00		
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	Dispositions	-70,000.00		46,708.90
		Free Receipt	70,000.00	-69,844.60	
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044	Acquisitions	897,000.00	-890,540.95	
		Dispositions	-855,000.00		867,816.45
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	3,296,000.00	-3,288,632.41	
		Dispositions	-3,054,000.00		3,087,751.11
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C110122EC8	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	Acquisitions	4,182,000.00	-4,166,900.63	
		Dispositions	-2,811,000.00		2,817,499.85
		Free Delivery	-125,000.00		
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	Acquisitions	61,000.00	-70,611.47	
		Dispositions	-785,000.00		885,992.75
		Free Receipt	125,000.00	-124,981.25	
C110122DH8	BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	Acquisitions	500,000.00	-455,290.00	
		Free Delivery	-500,000.00		
		Acquisitions	360,000.00	-328,950.33	
SBMWV9B8	BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	Dispositions	-460,000.00		412,973.20
		Free Receipt	500,000.00	-455,290.00	
		Free Delivery	-285,000.00		
C110122DV7	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	Acquisitions	192,000.00	-152,571.68	
		Dispositions	-337,000.00		261,658.78
		Free Receipt	285,000.00	-284,025.30	
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	Acquisitions	334,000.00	-260,455.84	
		Dispositions	-1,434,000.00		1,078,222.00
		Acquisitions	3,157,000.00	-2,336,821.21	
SBP96199	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Dispositions	-92,000.00		67,501.32
		Dispositions	-135,000.00		148,856.40
		Dispositions	-150,000.00		161,437.50
C110122EB0	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Acquisitions	448,000.00	-500,574.15	
		Dispositions	-150,000.00		161,437.50
		Dispositions	-150,000.00		161,437.50
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Acquisitions	448,000.00	-500,574.15	
		Dispositions	-150,000.00		161,437.50
		Dispositions	-150,000.00		161,437.50
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054	Acquisitions	2,592,000.00	-2,602,167.50	
		Dispositions	-1,782,000.00		1,800,832.26
		Dispositions	-1,782,000.00		1,800,832.26

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C101137AT4	BSTN SCIENTIFIC 4.55% DUE 03-01-2039	Dispositions	-80,000.00		75,026.40
		Free Delivery	-75,000.00		
SBN0TS92	BSTN SCIENTIFIC 4.55% DUE 03-01-2039	Dispositions	-75,000.00		70,530.75
		Free Receipt	75,000.00	-75,094.32	
SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042	Acquisitions	528,000.00	-488,938.52	
		Dispositions	-1,323,000.00		1,185,950.86
C12189LAW1	BURL NORTHN SANTA 4.15% DUE 04-01-2045	Free Delivery	-175,000.00		
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045	Acquisitions	57,000.00	-50,357.03	
		Free Receipt	175,000.00	-192,184.18	
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042	Acquisitions	24,000.00	-22,123.08	
		Dispositions	-620,000.00		575,663.20
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	2,009,000.00	-2,003,020.94	
		Dispositions	-370,000.00		394,396.90
C12189LAU5	BURLINGTON NORTHN SANTA 4.55 09-01-2044	Free Delivery	-130,000.00		
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044	Dispositions	-130,000.00		116,732.20
		Free Receipt	130,000.00	-151,900.21	
C12189LAP6	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Free Delivery	-195,000.00		
		Dispositions	-1,110,000.00		1,097,207.10
SBD00GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	Free Receipt	195,000.00	-199,081.76	
		Free Delivery	-270,000.00		
C12189LBH3	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	Free Delivery	-270,000.00		
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	Dispositions	-100,000.00		61,759.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12189LAS0	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Free Receipt	270,000.00	-270,775.79	
		Dispositions	-65,000.00		62,074.35
		Free Delivery	-220,000.00		
SBKH0LR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	Free Receipt	220,000.00	-222,375.78	
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Acquisitions	161,000.00	-164,962.14	
		Dispositions	-161,000.00		153,151.25
S9M5BKLU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		875.00
S9M5BKJU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 99.1875 31750NDP8	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		773.44
S9M62T7U	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.078125 31750NN77	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		593.75
S9M6PMCU	CALL BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 97.65625 31750NUU8	Acquisitions	100,000.00	0.00	
		Dispositions	-600,000.00		2,062.50
S9M81W8U	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.265625 31750OCW2	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		406.25
S9M7WUDU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.71875 31750OBM5	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		187.50
S9M8MJUU	CALL BONDOPT CHASUS33 08/06/2024 FNCL 5% 08/13/2024 98.59375 31750QJW5	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		375.00
S9M93GEU	CALL BONDOPT CHASUS33 10/08/2024 FNCL 4% 10/15/2024 94.109375 31750OQC1	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		960.94
S9M75V0U	CALL BONDOPT CITIUS33 05/06/2024 FNCL 5% 05/13/2024 97.15625 31750O0W5				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		375.00
S9M7QWVU	CALL BONDOPT SBNYUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8X5				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		656.25
S9M8NX2U	CALL BONDOPT SBNYUS33 08/06/2024 FNCL 5% 08/13/2024 97.5625 31750OKI4				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		437.50
S9M8NX0U	CALL BONDOPT SBNYUS33 08/06/2024 FNCL 5% 08/13/2024 97.8125 31750OKE3				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		437.50
S9M9RYUU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4.5% 10/15/20 98.640625 31750OZD9				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		687.50
S9MXX14U	CALL BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 98.96875 31750PGU9				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		437.50
S9MXKVKU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		561.18
S9MXS75U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		592.93
S9MXRKYU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		607.97
S9MXC53U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		513.19
S9MXHW9U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		533.47
S9MX7BJU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		541.14

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S9M7RQWU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U5YMA7 14/11/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		0.00
S9M7QRAU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YGA4 13/11/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		0.00
S9M7SJTU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YQA3 15/11/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M7S68U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5ZZA0 18/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M7UTNU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.35% 317U61CA9 20/11/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M8DH5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.353% 317U6CPA1 17/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M7U50U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.357% 317U61JA2 21/11/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M7VG9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.36% 317U61QA4 22/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M86KMU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.363% 317U66ZA3 05/12/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		0.00
S9M87X9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.395% 317U69HA7 09/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M7W73U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.4% 317U63EA3 25/11/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M8BPAU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.425% 317U6BIA1 13/12/2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M84NYU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.44% 317U66AA0 03/12/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M81C4U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.465% 317U63QA0 29/11/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M83TJU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.467% 317U65QA5 29/11/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M89QUU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.468% 317U6AEA7 11/12/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9MYF29U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		532.29
S9MX5NXU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		311.03
S9MX5EPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,005.00
S9MX6GRU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MX4Z0U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		670.00
S9MX5LZU	CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9M9WAKU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,177.50

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S9MX235U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,068.75
S9MX1TAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,091.25
S9MX9QRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		892.50
S9MXFJ8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,938.00
S9MXJG6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,130.00
S9MXDQ5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		939.00
S9MXS41U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,241.25
S9MXUW6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,391.25
S9MXWNYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,353.75
S9MYFT9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9MXAUHU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		840.00
S9MXPCQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,190.25
S9MXH60U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9MXGP1U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXGN9U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXE86U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,310.00
S9MXKC4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MXRQMU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,780.00
S9MXP2U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXP4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPE9U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9MXU23U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9MXVWPU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,005.00

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S9MYCX4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,510.00
S9M6RGZU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MYEQGU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,044.00
S9MXE36U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9MY2WKU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,428.75
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	Acquisitions	185,000.00	-122,216.55	
		Dispositions	-185,000.00		119,983.45
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	1,115,000.00	-987,806.00	
		Dispositions	-325,000.00		299,077.45
SBQ6C3B3	CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053	Acquisitions	86,000.00	-101,667.29	
		Dispositions	-86,000.00		97,800.92
SBGPMC28	CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049	Acquisitions	112,000.00	-99,124.48	
		Dispositions	-2,573,000.00		2,294,314.00
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043	Acquisitions	2,763,000.00	-2,273,285.59	
		Dispositions	-3,190,000.00		2,758,879.42
C13645RBH6	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Free Delivery	-385,000.00		
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Acquisitions	135,000.00	-91,291.30	

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C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050	Dispositions	-200,000.00		137,540.40
		Free Receipt	385,000.00	-354,449.99	
		Acquisitions	725,000.00	-543,027.83	
		Dispositions	-45,000.00		32,970.15
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	Acquisitions	590,000.00	-614,076.65	
		Dispositions	-46,000.00		48,712.16
		Acquisitions	590,000.00	-614,076.65	
		Dispositions	-46,000.00		48,712.16
CP2121YAW8	CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027	Dispositions	-68,610.44		68,610.44
		Free Receipt	228,912.58	227,768.02	
		Acquisitions	195,000.00	-167,292.56	
		Dispositions	-880,000.00		736,014.40
C144141DD7	CAROLINA PWR & LT 4.1% DUE 03-15-2043	Dispositions	-385,000.00		318,429.65
		Free Delivery	-90,000.00		
		Acquisitions	59,000.00	-49,256.50	
		Dispositions	-90,000.00		74,943.90
SB8L5GP6	CAROLINA PWR & LT 4.1% DUE 03-15-2043	Free Receipt	90,000.00	-91,917.81	
		Dispositions	-325,000.00		253,698.25
		Free Delivery	-155,000.00		
		Acquisitions	334,000.00	-268,324.16	
C14448CAR5	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Free Receipt	155,000.00	-151,809.62	
		Acquisitions	55,000.00	-40,952.45	
		Free Delivery	-225,000.00		
		Dispositions	-2,155,000.00		1,656,068.25
SBMT6MR3	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Free Receipt	225,000.00	-226,537.19	
		Dispositions	-2,155,000.00		1,656,068.25
		Free Receipt	225,000.00	-226,537.19	
		Dispositions	-2,155,000.00		1,656,068.25
C14448CAS3	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Acquisitions	55,000.00	-40,952.45	
		Free Delivery	-225,000.00		
		Dispositions	-2,155,000.00		1,656,068.25
		Free Receipt	225,000.00	-226,537.19	
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Dispositions	-2,155,000.00		1,656,068.25
		Free Receipt	225,000.00	-226,537.19	
		Dispositions	-2,155,000.00		1,656,068.25
		Free Receipt	225,000.00	-226,537.19	
SBPVFWH9	CARRIER GLOBAL CORP 6.2% 03-15-2054	Acquisitions	8,000.00	-8,885.41	
		Dispositions	-2,155,000.00		1,656,068.25
		Free Receipt	225,000.00	-226,537.19	
		Dispositions	-2,155,000.00		1,656,068.25

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C149123CF6	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	Dispositions	-754,000.00		795,983.54
		Acquisitions	120,000.00	-89,364.00	
		Free Delivery	-120,000.00		
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	Acquisitions	75,000.00	-57,252.75	
		Dispositions	-120,000.00		86,190.00
		Free Receipt	120,000.00	-89,364.00	
C149123CB5	CATERPILLAR INS 3.803% DUE 08-15-2042	Dispositions	-90,000.00		76,260.60
		Free Delivery	-470,000.00		
		Dispositions	-1,540,000.00		1,303,567.40
C12505BAG5	CBRE SVCS INC 5.95% 08-15-2034	Free Receipt	470,000.00	-485,091.23	
		Acquisitions	135,000.00	-137,344.95	
		Free Delivery	-135,000.00		
SBRV2JQ2	CBRE SVCS INC 5.95% 08-15-2034	Dispositions	-1,170,000.00		1,182,845.48
		Free Receipt	135,000.00	-137,344.95	
		Dispositions	-110,000.00		98,341.10
C124857AF0	CBS CORP NEW 5.9% DUE 10-15-2040	Free Delivery	-40,000.00		
		Free Receipt	40,000.00	-53,590.40	
		Free Receipt	40,000.00	-53,590.40	
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		900,000.00
		Dispositions	-900,000.00		900,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		250,000.00
		Dispositions	-250,000.00		250,000.00
C136385AJ0	CDN NAT RES LTD 6.5% DUE 02-15-2037	Acquisitions	175,000.00	-182,446.25	
		Free Delivery	-175,000.00		
		Free Delivery	-175,000.00		

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SB1BS7H5	CDN NAT RES LTD 6.5% DUE 02-15-2037	Acquisitions	252,000.00	-269,271.60	
		Dispositions	-95,000.00		99,897.25
		Free Receipt	175,000.00	-182,446.25	
C136375CK6	CDN NATL RY CO 3.2% DUE 08-02-2046	Acquisitions	55,000.00	-40,960.70	
		Dispositions	-55,000.00		40,057.60
SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037	Acquisitions	230,000.00	-240,791.60	
		Dispositions	-55,000.00		57,759.35
C13645RAX2	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Dispositions	-285,000.00		303,787.95
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	Acquisitions	157,000.00	-163,324.41	
		Dispositions	-157,000.00		166,190.94
C15135UAR0	CENOVUS ENERGY INC 5.4% 06-15-2047	Acquisitions	80,000.00	-73,884.00	
		Free Delivery	-80,000.00		
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047	Acquisitions	161,000.00	-152,873.98	
		Free Receipt	80,000.00	-73,884.00	
C15189TAY3	CENTERPOINT ENERGY 3.7% DUE 09-01-2049	Dispositions	-60,000.00		43,960.80
SBKPT368	CENTERPOINT ENERGY 3.7% DUE 09-01-2049	Acquisitions	2,044,000.00	-1,506,397.88	
		Dispositions	-520,000.00		398,617.25
SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	Acquisitions	40,000.00	-33,479.60	
		Dispositions	-450,000.00		383,049.30
C15189XAY4	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	Dispositions	-80,000.00		60,684.80
		Free Delivery	-80,000.00		
SBLNKQ72	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	Dispositions	-80,000.00		62,769.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	80,000.00	-78,957.60	
SBRC25Y1	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.15% 03-01-2034	Acquisitions	330,000.00	-328,851.60	
		Dispositions	-255,000.00		255,620.55
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034	Acquisitions	161,000.00	-167,142.92	
		Dispositions	-490,000.00		505,153.50
C161175BZ6	CHARTER 3.5% DUE 06-01-2041	Dispositions	-230,000.00		154,693.80
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00	-219,259.15	
C161175AZ7	CHARTER 6.384% DUE 10-23-2035	Acquisitions	75,000.00	-74,088.00	
		Dispositions	-575,000.00		577,567.00
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	120,000.00	-112,551.50	
		Dispositions	-685,000.00		653,163.05
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	Acquisitions	35,000.00	-21,993.65	
		Dispositions	-875,000.00		575,662.80
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00	-191,912.67	
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	Acquisitions	235,000.00	-138,514.40	
		Dispositions	-750,000.00		453,451.50
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	Acquisitions	1,750,000.00	-1,382,377.50	
		Dispositions	-1,035,000.00		836,519.50
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	Acquisitions	3,745,000.00	-2,987,360.40	
		Dispositions	-350,000.00		273,496.70
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	1,350,000.00	-871,860.90	
		Dispositions	-2,660,000.00		1,728,954.15
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	285,000.00	-284,301.75	
		Dispositions	-285,000.00		286,726.15
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	834,000.00	-626,930.69	
		Dispositions	-1,595,000.00		1,196,181.55
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	-225,662.75	
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	360,000.00	-218,459.22	
		Dispositions	-2,330,000.00		1,377,650.65
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	120,000.00	-102,162.00	
		Dispositions	-410,000.00		334,288.50
		Free Delivery	-370,000.00		
		Free Receipt	370,000.00	-370,566.21	
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	155,000.00	-107,683.15	
		Dispositions	-345,000.00		248,829.98
C166756AH9	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	Acquisitions	95,000.00	-57,538.65	
		Free Delivery	-95,000.00		
SBPKC1G3	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	Dispositions	-70,000.00		41,011.60
		Free Receipt	95,000.00	-57,538.65	
C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043	Acquisitions	285,000.00	-293,760.90	
		Dispositions	-285,000.00		286,195.66
SB3CDB04	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40	Acquisitions	315,346.89	-349,751.25	
		Dispositions	-103,818.56		103,818.56
SBLF0PN9	CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	Acquisitions	125,000.00	-76,731.25	
		Dispositions	-125,000.00		77,817.50
CLX2281322	CHROMALLOY CORPORATION SENIOR SECURED TERM LOAN 03-21-2031	Acquisitions	300,000.00	-297,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-300,000.00		294,000.00
C171232AQ4	CHUBB CORP 6% DUE 05-11-2037	Acquisitions	120,000.00	-130,365.60	
		Free Delivery	-120,000.00		
SB1XD1V0	CHUBB CORP 6% DUE 05-11-2037	Acquisitions	40,000.00	-43,943.20	
		Free Receipt	120,000.00	-130,365.60	
SBM8K6Y1	CHUBB INA HLDGS INC 5.0% 03-15-2034	Acquisitions	1,510,000.00	-1,509,103.85	
		Dispositions	-455,000.00		457,784.35
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Acquisitions	50,000.00	-41,800.00	
		Dispositions	-50,000.00		43,409.00
SBNW0TL2	CI FINANCIAL CO 4.1% 06-15-2051	Acquisitions	90,000.00	-54,277.20	
		Dispositions	-1,254,000.00		826,937.76
C125523BK5	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	Acquisitions	365,000.00	-286,379.00	
		Free Delivery	-365,000.00		
SBMCC9V1	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	Dispositions	-460,000.00		370,648.75
		Free Receipt	365,000.00	-286,379.00	
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	Acquisitions	237,000.00	-210,016.98	
		Dispositions	-55,000.00		50,344.80
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038	Acquisitions	252,000.00	-242,332.64	
		Dispositions	-700,000.00		672,916.95
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Acquisitions	387,000.00	-356,632.11	
		Dispositions	-90,000.00		79,323.30
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Acquisitions	29,000.00	-19,347.35	
		Dispositions	-94,000.00		66,697.61

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054	Acquisitions	2,436,000.00	-2,413,039.79	
		Dispositions	-1,995,000.00		1,981,648.75
C172062AE1	CIN FINL CORP 6.125% DUE 11-01-2034	Acquisitions	600,000.00	-650,802.00	
		Dispositions	-600,000.00		634,464.00
SBMG7QQ6	CISCO SYS INC 5.05% 02-26-2034	Acquisitions	360,000.00	-361,344.15	
		Dispositions	-360,000.00		366,165.10
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	2,451,000.00	-2,443,061.61	
		Dispositions	-753,000.00		784,892.05
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	Acquisitions	241,000.00	-257,518.49	
		Dispositions	-578,000.00		596,819.68
C17275RAD4	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	Acquisitions	85,000.00	-91,478.70	
		Dispositions	-140,000.00		150,679.20
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	342,000.00	-342,354.60	
		Dispositions	-207,000.00		204,500.71
C172967NF4	CITIGROUP INC 2.904% 11-03-2042	Free Delivery	-290,000.00		
SBNHX0S0	CITIGROUP INC 2.904% 11-03-2042	Dispositions	-290,000.00		209,822.90
		Free Receipt	290,000.00	-290,000.00	
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		294,423.00
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045	Acquisitions	215,000.00	-184,181.90	
		Dispositions	-215,000.00		188,402.35
C172967MM0	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	130,000.00	-128,359.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-130,000.00		
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	379,000.00	-382,655.79	
		Dispositions	-130,000.00		127,010.00
		Free Receipt	130,000.00	-128,359.40	
C172967PG0	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	810,000.00	-800,636.30	
		Free Delivery	-810,000.00		
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	195,000.00	-189,356.70	
		Dispositions	-375,000.00		376,189.45
		Free Receipt	810,000.00	-800,636.30	
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036	Acquisitions	80,000.00	-81,499.20	
		Dispositions	-80,000.00		86,763.20
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034	Acquisitions	1,574,000.00	-1,657,025.51	
		Dispositions	-1,890,000.00		1,935,533.97
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049	Acquisitions	1,050,000.00	-1,050,000.00	
		Dispositions	-240,000.00		252,794.40
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	185,000.00	-236,483.45	
		Dispositions	-90,000.00		109,697.40
SBNHP752	CITIZENS BANK GROUP INC 5.641% 05-21-2037	Acquisitions	104,000.00	-98,146.05	
		Dispositions	-78,000.00		74,740.45
SBL5K3Z7	CITIZENS FINL 2.5% DUE 02-06-2030	Acquisitions	46,000.00	-38,913.40	
		Dispositions	-19,000.00		16,675.16
SBP9RLD6	CITIZENS FINL GROUP INC 6.645% 04-25-2035	Acquisitions	552,000.00	-578,781.65	
		Dispositions	-552,000.00		588,967.86
C18600TAA0	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	Acquisitions	50,000.00	-45,111.50	

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		Free Delivery	-50,000.00		
SBYT8J72	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	Free Receipt	50,000.00	-45,111.50	
SBDDY861	CME GROUP INC 5.3 09-15-2043	Acquisitions	80,000.00	-83,654.62	
		Dispositions	-580,000.00		582,331.00
C20369EAE2	CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	Acquisitions	105,000.00	-70,362.60	
		Free Delivery	-105,000.00		
SBMTXGG1	CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	Dispositions	-105,000.00		69,209.70
		Free Receipt	105,000.00	-70,362.60	
C61691NAD7	CMO MORGAN STANLEY CAP I TR SER 2017-HR2 CL A3 3.33% 12-15-2050 REG	Acquisitions	247,720.67	-232,625.20	
		Dispositions	-85.68		85.68
C90353KAX7	CMO UBS COML MTG TR SER 2018-C13 CL A3 10-15-2051	Acquisitions	283,186.10	-269,071.04	
		Dispositions	-21,915.86		21,915.86
C125896BL3	CMS ENERGY CORP SR NT 4.7 03-31-2043	Acquisitions	80,000.00	-70,030.40	
		Free Delivery	-80,000.00		
SB94P0F8	CMS ENERGY CORP SR NT 4.7 03-31-2043	Free Receipt	80,000.00	-70,030.40	
SBLRVSV9	CN LT & PWR CO 4.3% DUE 04-15-2044	Acquisitions	46,000.00	-40,730.28	
		Dispositions	-46,000.00		39,393.02
C191216DQ0	COCA COLA CO 2.875% DUE 05-05-2041	Acquisitions	225,000.00	-171,375.75	
		Free Delivery	-225,000.00		
SBMV87K5	COCA COLA CO 2.875% DUE 05-05-2041	Dispositions	-100,000.00		74,592.00
		Free Receipt	225,000.00	-171,375.75	
SBS56213	COCA COLA CO 5.0% 05-13-2034	Acquisitions	115,000.00	-114,651.55	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-115,000.00		114,807.95
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054	Acquisitions	3,616,000.00	-3,597,216.22	
		Dispositions	-3,616,000.00		3,677,838.61
SBS56224	COCA COLA CO 5.4% 05-13-2064	Acquisitions	3,761,000.00	-3,742,930.40	
		Dispositions	-180,000.00		192,238.20
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	1,872,000.00	-1,885,916.75	
		Dispositions	-113,000.00		118,297.44
C198280AH2	COLUMBIA PIPELN 5.8% DUE 06-01-2045	Dispositions	-355,000.00		345,628.00
		Free Delivery	-70,000.00		
SBD723V1	COLUMBIA PIPELN 5.8% DUE 06-01-2045	Free Receipt	70,000.00	-74,842.57	
C20030NEF4	COMCAST CORP 5.35% 05-15-2053	Acquisitions	309,000.00	-300,340.24	
		Dispositions	-95,000.00		93,442.95
C20030NEG2	COMCAST CORP 5.5% DUE 05-15-2064	Acquisitions	275,000.00	-274,664.50	
		Free Delivery	-275,000.00		
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064	Acquisitions	234,000.00	-241,339.73	
		Dispositions	-1,950,000.00		1,870,599.25
		Free Receipt	275,000.00	-274,664.50	
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	261,000.00	-162,486.39	
		Dispositions	-261,000.00		163,949.40
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	155,000.00	-99,218.60	
		Free Delivery	-578,000.00		
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	300,000.00	-200,396.17	
		Dispositions	-65,000.00		41,603.25
		Free Receipt	578,000.00	-412,160.16	

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C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	Acquisitions	201,000.00	-125,256.52	
		Dispositions	-2,306,000.00		1,438,395.27
		Free Delivery	-950,000.00		
		Free Receipt	950,000.00	-642,930.58	
C20030NDW8	COMCAST CORP NEW 2.987% 11-01-2063	Free Delivery	-252,000.00		
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063	Acquisitions	86,000.00	-54,479.74	
		Dispositions	-4,579,000.00		2,692,637.35
		Free Receipt	252,000.00	-180,949.86	
C20030NBT7	COMCAST CORP NEW 3.2% DUE 07-15-2036	Acquisitions	174,000.00	-143,941.06	
		Dispositions	-100,000.00		82,944.20
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039	Acquisitions	527,000.00	-424,328.61	
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00	-35,218.35	
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	Acquisitions	195,000.00	-167,269.27	
		Dispositions	-500,000.00		416,742.45
C20030NCJ8	COMCAST CORP NEW 3.9% DUE 03-01-2038	Dispositions	-375,000.00		325,342.50
		Free Delivery	-65,000.00		
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038	Acquisitions	165,000.00	-145,763.80	
		Dispositions	-65,000.00		55,729.70
		Free Receipt	65,000.00	-66,550.40	
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048	Acquisitions	231,000.00	-192,366.43	
		Dispositions	-510,000.00		412,947.00
SBF22PR0	COMCAST CORP NEW 4% DUE 08-15-2047	Acquisitions	445,000.00	-364,922.25	
		Dispositions	-325,000.00		253,576.75
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	75,000.00	-68,767.50	
		Dispositions	-425,000.00		399,103.30
SBT029X4	COMCAST CORP NEW 5.3% 06-01-2034	Acquisitions	845,000.00	-843,980.80	
		Dispositions	-845,000.00		857,649.70
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	300,000.00	-301,043.10	
		Dispositions	-300,000.00		312,972.84
C20030NAF8	COMCAST CORP NEW 5.65% DUE 06-15-2035	Dispositions	-495,000.00		516,186.00
		Free Delivery	-35,000.00		
SB0B7ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035	Dispositions	-35,000.00		36,574.65
		Free Receipt	35,000.00	-40,829.22	
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	Acquisitions	51,000.00	-28,762.47	
		Dispositions	-51,000.00		30,399.57
C20030NCC3	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Dispositions	-330,000.00		265,623.60
		Free Delivery	-387,000.00		
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	165,000.00	-132,333.05	
		Dispositions	-474,000.00		383,833.54
		Free Receipt	387,000.00	-394,873.27	
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	409,000.00	-333,255.19	
		Dispositions	-741,000.00		581,237.94
SBR57WS3	COMMONSPIRIT HEALTH 5.205% 12-01-2031	Acquisitions	185,000.00	-185,000.00	
		Dispositions	-185,000.00		184,424.90
SBQV0HX2	COMMONSPIRIT HEALTH 5.318% 12-01-2034	Acquisitions	495,000.00	-494,900.75	
		Dispositions	-190,000.00		191,316.95
SBRRGQ34	COMMONSPIRIT HEALTH 5.548% 12-01-2054	Acquisitions	1,395,000.00	-1,395,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-350,000.00		370,597.50
SBKMD3V8	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	Acquisitions	640,000.00	-519,916.80	
		Dispositions	-95,000.00		77,133.35
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	240,000.00	-229,384.80	
		Dispositions	-240,000.00		227,140.80
SBNTYHZ7	CONCENTRIX CORP 6.85% 08-02-2033	Acquisitions	200,000.00	-197,434.00	
		Dispositions	-81,000.00		83,054.16
SBMTX1B1	CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053	Acquisitions	130,000.00	-128,083.66	
		Dispositions	-130,000.00		125,533.10
SBMH3RH1	CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	Acquisitions	190,000.00	-177,072.40	
		Dispositions	-50,000.00		46,601.00
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052	Dispositions	-250,000.00		192,892.50
		Free Delivery	-130,000.00		
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	Acquisitions	195,000.00	-149,939.40	
		Dispositions	-815,000.00		650,466.35
		Free Receipt	130,000.00	-125,074.44	
C20826FBG0	CONOCOPHILLIPS CO 5.55% 03-15-2054	Free Delivery	-245,000.00		
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	Acquisitions	356,000.00	-355,917.69	
		Dispositions	-601,000.00		605,571.80
		Free Receipt	245,000.00	-244,375.25	
C20826FBH8	CONOCOPHILLIPS CO 5.7% 09-15-2063	Free Delivery	-195,000.00		
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063	Acquisitions	86,000.00	-91,627.68	
		Dispositions	-1,000,000.00		1,073,300.00
		Free Receipt	195,000.00	-194,467.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPTH589	CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	Acquisitions	295,000.00	-242,118.30	
		Dispositions	-285,000.00		230,813.90
C20826FBD7	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Free Delivery	-145,000.00		
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Acquisitions	60,000.00	-46,344.60	
		Dispositions	-2,135,000.00		1,750,931.07
		Free Receipt	145,000.00	-112,296.32	
SBTBKC38	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	Acquisitions	865,000.00	-862,136.85	
		Dispositions	-165,000.00		163,615.65
C209111FH1	CONS EDISON CO N Y 3.85% DUE 06-15-2046	Acquisitions	90,000.00	-71,462.70	
		Free Delivery	-90,000.00		
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046	Free Receipt	90,000.00	-71,462.70	
SBS5WL14	CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	Acquisitions	928,000.00	-922,352.89	
		Dispositions	-215,000.00		233,634.05
C209111GG2	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	Dispositions	-90,000.00		96,009.30
		Free Delivery	-545,000.00		
SBQXRSK5	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	Acquisitions	77,000.00	-84,612.50	
		Dispositions	-1,147,000.00		1,237,965.16
		Free Receipt	545,000.00	-540,013.25	
C209111GD9	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	Free Delivery	-190,000.00		
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	Dispositions	-190,000.00		207,818.20
		Free Receipt	190,000.00	-188,841.00	
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048	Dispositions	-365,000.00		295,803.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-118,000.00		
		Free Receipt	118,000.00	-114,921.92	
C21036PAT5	CONSTELLATION 4.5% DUE 05-09-2047				
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	Free Delivery	-165,000.00		
		Dispositions	-365,000.00		321,817.20
		Free Receipt	165,000.00	-163,925.95	
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	100,000.00	-101,162.00	
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	-101,162.00	
SBPYS2X1	COREBRIDGE FINANCIAL INC 3.9% 04-05-2032				
		Acquisitions	284,000.00	-255,505.50	
		Dispositions	-245,000.00		226,522.63
C21871XAM1	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052				
		Dispositions	-85,000.00		69,801.15
		Free Delivery	-230,000.00		
SBPYS2Y2	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052				
		Dispositions	-230,000.00		194,242.43
		Free Receipt	230,000.00	-174,628.68	
SBMWC9V1	COREBRIDGE FINANCIAL INC 5.75% 01-15-2034				
		Acquisitions	39,000.00	-40,006.59	
		Dispositions	-12,000.00		12,400.80
SBQB3R97	COREBRIDGE FINL INC 6.05% 09-15-2033				
		Acquisitions	26,000.00	-27,702.71	
		Dispositions	-2,000.00		2,118.40
SBGL7X02	CORNING INC 5.35% DUE 11-15-2048				
		Acquisitions	500,000.00	-477,025.00	
		Dispositions	-500,000.00		515,570.00
SBJXCLS0	CORNING INC 5.45% DUE 11-15-2079				
		Acquisitions	283,000.00	-276,084.60	
		Dispositions	-528,000.00		511,129.70
C22170QAA8	COTTAGE HLTH CR 3.304% DUE 11-01-2049				
		Acquisitions	45,000.00	-32,333.85	
		Free Delivery	-45,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKT5YN6	COTTAGE HLTH CR 3.304% DUE 11-01-2049	Dispositions	-45,000.00		33,004.35
		Free Receipt	45,000.00	-32,333.85	
SBPZRJ14	CRH AMERICA FINANCE INC 5.4% 05-21-2034	Acquisitions	350,000.00	-348,691.00	
		Dispositions	-350,000.00		346,199.00
SBS4CSJ2	CROWN CASTLE INC 5.8% 03-01-2034	Acquisitions	315,000.00	-320,113.45	
		Dispositions	-196,000.00		202,054.92
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	Acquisitions	300,000.00	-211,170.00	
		Dispositions	-300,000.00		211,302.10
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	Acquisitions	230,000.00	-160,230.97	
		Dispositions	-270,000.00		186,318.00
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	250,000.00	-180,872.50	
		Dispositions	-160,000.00		116,836.80
SB8MZYR3	CSX CORP 4.1 DUE 03-15-2044	Acquisitions	145,000.00	-124,679.70	
		Dispositions	-145,000.00		127,064.95
SBNDW393	CSX CORP 4.5% 11-15-2052	Acquisitions	290,000.00	-259,290.40	
		Dispositions	-290,000.00		250,772.95
SB92WJC1	CSX CORP 6.15% DUE 05-01-2037	Acquisitions	275,000.00	-300,652.00	
		Dispositions	-20,000.00		21,615.80
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048	Acquisitions	215,000.00	-185,145.10	
		Dispositions	-635,000.00		563,039.10
C126408HL0	CSX CORP FIXED 4.65% DUE 03-01-2068	Acquisitions	80,000.00	-69,925.60	
		Dispositions	-80,000.00		66,079.20
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,077,000.00	-3,058,157.31	
		Dispositions	-2,851,000.00		2,886,480.48
C126650DP2	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Dispositions	-225,000.00		155,128.50
		Free Delivery	-165,000.00		
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	150,000.00	-98,112.00	
		Dispositions	-315,000.00		215,945.10
		Free Receipt	165,000.00	-164,227.75	
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	80,000.00	-64,196.00	
		Dispositions	-560,000.00		466,676.65
C126650CY4	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Dispositions	-520,000.00		478,150.40
		Free Delivery	-340,000.00		
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	661,000.00	-610,347.54	
		Dispositions	-1,250,000.00		1,152,960.30
		Free Receipt	340,000.00	-373,925.90	
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	75,000.00	-66,990.00	
		Dispositions	-155,000.00		143,565.65
		Free Delivery	-290,000.00		
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	1,101,000.00	-986,557.37	
		Dispositions	-1,175,000.00		1,056,361.20
		Free Receipt	290,000.00	-269,383.52	
C126650CN8	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Free Delivery	-828,000.00		
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	85,000.00	-77,048.25	
		Dispositions	-3,305,000.00		3,023,066.35
		Free Receipt	828,000.00	-818,321.65	
SBQ0ML48	CVS HEALTH CORP 5.3% 06-01-2033				
		Acquisitions	200,000.00	-196,806.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-81,000.00		81,588.06
C126650DZ0	CVS HEALTH CORP 5.875% 06-01-2053	Dispositions	-213,000.00		213,692.25
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	794,000.00	-759,694.10	
		Dispositions	-70,000.00		68,567.10
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044	Acquisitions	3,808,000.00	-3,784,396.30	
		Dispositions	-2,238,000.00		2,204,766.90
C126650EA4	CVS HEALTH CORP SR NT 6% 06-01-2063	Dispositions	-323,000.00		324,191.87
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063	Acquisitions	86,000.00	-89,244.43	
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	2,615,000.00	-2,584,939.35	
		Dispositions	-2,465,000.00		2,468,267.55
C235851AV4	DANAHER CORP 2.6% DUE 10-01-2050	Free Delivery	-65,000.00		
SBLGYGD7	DANAHER CORP 2.6% DUE 10-01-2050	Acquisitions	115,000.00	-72,063.60	
		Dispositions	-365,000.00		233,260.55
		Free Receipt	65,000.00	-57,669.95	
C235851AW2	DANAHER CORP SR NT 2.8% 12-10-2051	Free Delivery	-570,000.00		
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051	Acquisitions	140,000.00	-89,888.40	
		Dispositions	-570,000.00		377,630.70
		Free Receipt	570,000.00	-568,195.23	
SBSVHX0	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034	Acquisitions	155,000.00	-154,903.90	
		Dispositions	-155,000.00		151,854.25
SBF3NP38	DELL INC 6.5% DUE 04-15-2038	Acquisitions	300,000.00	-317,286.00	
		Dispositions	-300,000.00		323,265.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	Acquisitions	80,000.00	-53,792.00	
		Dispositions	-80,000.00		55,188.00
SBRXFV63	DELL INTL L L C / EMC CORP 4.85% 02-01-2035	Acquisitions	1,730,000.00	-1,680,327.10	
		Dispositions	-40,000.00		39,297.60
C24703TAJ5	DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD	Acquisitions	105,000.00	-127,407.00	
		Free Delivery	-105,000.00		
SBL98216	DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD	Acquisitions	126,000.00	-155,635.39	
		Dispositions	-1,768,000.00		2,199,935.72
		Free Receipt	105,000.00	-127,407.00	
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Acquisitions	375,000.00	-319,353.75	
		Dispositions	-55,000.00		46,642.20
C23291KAK1	DH EUROPE FIN II S 3.4% DUE 11-15-2049	Dispositions	-50,000.00		37,693.00
		Free Delivery	-80,000.00		
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049	Free Receipt	80,000.00	-79,804.80	
C23291KAJ4	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Dispositions	-65,000.00		52,317.20
		Free Delivery	-230,000.00		
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Acquisitions	90,000.00	-72,899.10	
		Free Receipt	230,000.00	-229,573.15	
C25243YAH2	DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	Acquisitions	145,000.00	-155,606.75	
		Free Delivery	-145,000.00		
SB1FN4V9	DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG	Dispositions	-145,000.00		155,245.70
		Free Receipt	145,000.00	-155,606.75	
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	945,000.00	-1,000,556.55	
		Dispositions	-230,000.00		245,673.00
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	516,000.00	-409,122.08	
		Dispositions	-1,431,000.00		1,141,428.83
		Free Delivery	-260,000.00		
		Free Receipt	260,000.00	-202,982.00	
SBMDPVS0	DIAMONDBACK ENERGY INC 5.4% 04-18-2034	Acquisitions	110,000.00	-109,646.90	
		Dispositions	-110,000.00		109,717.30
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	2,481,000.00	-2,444,851.41	
		Dispositions	-1,495,000.00		1,505,055.40
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Acquisitions	788,000.00	-764,333.04	
		Dispositions	-383,000.00		390,070.18
C25278X AQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	Acquisitions	582,000.00	-470,296.59	
		Dispositions	-299,000.00		249,907.19
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052	Acquisitions	2,040,000.00	-1,432,738.50	
		Dispositions	-2,665,000.00		1,903,985.10
C25460HAD4	DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029	Acquisitions	200,000.00	-197,500.00	
		Dispositions	-200,000.00		196,270.00
SB7VJ231	DISCOVERY 4.875% DUE 04-01-2043	Acquisitions	334,000.00	-284,358.94	
		Dispositions	-334,000.00		270,473.20
C254687FM3	DISNEY WALT CO 2.75% DUE 09-01-2049	Free Delivery	-510,000.00		
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Dispositions	-415,000.00		280,595.05
		Free Receipt	510,000.00	-493,552.50	
C254687FY7	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Free Delivery	-360,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	65,000.00	-52,481.65	
		Dispositions	-700,000.00		570,109.15
		Free Receipt	360,000.00	-349,077.24	
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Dispositions	-365,000.00		278,714.00
		Free Delivery	-215,000.00		
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	661,000.00	-497,935.72	
		Dispositions	-2,375,000.00		1,806,750.30
		Free Receipt	215,000.00	-222,570.24	
C254687FR2	DISNEY WALT CO 4.625% DUE 03-23-2040	Dispositions	-55,000.00		51,822.65
		Free Delivery	-110,000.00		
SBMF33P3	DISNEY WALT CO 4.625% DUE 03-23-2040	Dispositions	-815,000.00		769,050.15
		Free Receipt	110,000.00	-99,568.60	
C254687ET9	DISNEY WALT CO SR NT 5.4% 10-01-2043	Free Delivery	-75,000.00		
SBJQX544	DISNEY WALT CO SR NT 5.4% 10-01-2043	Free Receipt	75,000.00	-103,121.32	
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	110,000.00	-125,999.50	
		Dispositions	-550,000.00		640,607.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	10,679,000.00	-10,679,000.00	
		Dispositions	-6,279,000.00		6,279,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	10,771,000.00	-10,771,000.00	
		Dispositions	-8,951,000.00		8,951,000.00
SBS60QC3	DOMINION ENERGY INC 7.0% 06-01-2054	Acquisitions	1,050,000.00	-1,114,312.50	
		Dispositions	-1,050,000.00		1,141,355.70
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-139,415.00	
		Dispositions	-125,000.00		137,251.25
S2972884	DOMINION RES INC 5.25% DUE 08-01-2033				
		Acquisitions	320,000.00	-322,532.40	
		Dispositions	-320,000.00		316,099.20
SBG48TR1	DOW CHEM CO NT 9.4 DUE 05-15-2039				
		Acquisitions	265,000.00	-356,756.25	
		Dispositions	-442,000.00		601,836.44
C260543DH3	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	240,000.00	-276,734.40	
		Free Delivery	-240,000.00		
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	184,000.00	-218,639.44	
		Dispositions	-1,054,000.00		1,236,658.58
		Free Receipt	240,000.00	-276,734.40	
C23338VAT3	DTE ELEC CO 5.4% DUE 04-01-2053				
		Acquisitions	40,000.00	-40,090.40	
		Free Delivery	-40,000.00		
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053				
		Dispositions	-40,000.00		38,127.60
		Free Receipt	40,000.00	-40,090.40	
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Acquisitions	50,000.00	-39,089.50	
		Dispositions	-1,214,000.00		1,005,839.14
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029				
		Acquisitions	200,000.00	-199,564.00	
		Dispositions	-200,000.00		205,928.00
C26442CAN4	DUKE ENERGY 4 DUE 09-30-2042				
		Dispositions	-85,000.00		70,337.50
		Free Delivery	-605,000.00		
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042				
		Acquisitions	172,000.00	-146,343.43	
		Dispositions	-2,150,000.00		1,779,433.00
		Free Receipt	605,000.00	-613,695.31	
SBLCHDN9	DUKE ENERGY 4% DUE 04-01-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	14,000.00	-11,352.54	
		Dispositions	-14,000.00		10,652.88
SBSPCB4	DUKE ENERGY 4.15% DUE 12-01-2044				
		Acquisitions	332,000.00	-280,392.40	
		Dispositions	-32,000.00		26,283.52
SBYV3CD2	DUKE ENERGY 4.2% DUE 08-15-2045				
		Acquisitions	334,000.00	-286,095.18	
		Dispositions	-334,000.00		274,284.14
C26442RAB7	DUKE ENERGY 4.375% DUE 03-30-2044				
		Free Delivery	-375,000.00		
SBJZD6S6	DUKE ENERGY 4.375% DUE 03-30-2044				
		Dispositions	-220,000.00		189,950.20
		Free Receipt	375,000.00	-376,564.94	
C26442CBH6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Free Delivery	-145,000.00		
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Free Receipt	145,000.00	-144,546.15	
C26441CAT2	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Free Delivery	-30,000.00		
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	1,682,000.00	-1,244,622.86	
		Dispositions	-545,000.00		423,883.50
		Free Receipt	30,000.00	-23,914.80	
C26441CBU8	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Free Delivery	-10,000.00		
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052				
		Dispositions	-10,000.00		9,506.30
		Free Receipt	10,000.00	-8,554.70	
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054				
		Acquisitions	3,095,000.00	-3,080,654.05	
		Dispositions	-985,000.00		996,575.80
SBQB3RT7	DUKE ENERGY CORP 6.45% 09-01-2054				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-75,000.00		76,740.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26441CBM6	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	Acquisitions	200,000.00	-149,462.00	
		Free Delivery	-200,000.00		
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	Dispositions	-200,000.00		151,534.80
		Free Receipt	200,000.00	-149,462.00	
C26441CBN4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	Free Delivery	-105,000.00		
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	Acquisitions	145,000.00	-102,109.00	
		Dispositions	-160,000.00		118,523.20
		Free Receipt	105,000.00	-105,771.75	
SBYQHNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	Acquisitions	425,000.00	-307,589.50	
		Dispositions	-125,000.00		90,523.75
SBM9B9B1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	Acquisitions	126,000.00	-137,702.18	
		Dispositions	-126,000.00		129,102.12
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053	Acquisitions	99,000.00	-111,686.40	
		Dispositions	-365,000.00		402,238.15
C263901AF7	DUKE ENERGY IND 4.9 DUE 07-15-2043	Acquisitions	55,000.00	-50,978.40	
		Free Delivery	-55,000.00		
SBBWX683	DUKE ENERGY IND 4.9 DUE 07-15-2043	Free Receipt	55,000.00	-50,978.40	
C263901AA8	DUKE ENERGY IND 6.35% DUE 08-15-2038	Dispositions	-45,000.00		48,689.55
		Free Delivery	-65,000.00		
SBN4M4CP6	DUKE ENERGY IND 6.35% DUE 08-15-2038	Free Receipt	65,000.00	-75,419.13	
C26443TAC0	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	Acquisitions	355,000.00	-222,038.30	
		Free Delivery	-355,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL6BZT7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	Free Receipt	355,000.00	-222,038.30	
C26443TAD8	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	Acquisitions	185,000.00	-180,767.20	
		Free Delivery	-185,000.00		
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	Dispositions	-135,000.00		130,727.25
		Free Receipt	185,000.00	-180,767.20	
C26442EAG5	DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG	Free Delivery	-385,000.00		
SBHZRWQ4	DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG	Free Receipt	385,000.00	-447,333.15	
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	Acquisitions	390,000.00	-384,089.21	
		Dispositions	-220,000.00		216,415.75
SBQFN221	EASTERN ENERGY GAS 5.65% 10-15-2054	Acquisitions	60,000.00	-59,956.20	
		Dispositions	-30,000.00		29,403.60
C277432AP5	EASTMAN CHEM CO 4.65% DUE 10-15-2044	Acquisitions	135,000.00	-115,792.20	
		Free Delivery	-135,000.00		
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044	Free Receipt	135,000.00	-115,792.20	
SBPBRR47	EATON CORP OHIO 4.7% 08-23-2052	Acquisitions	105,000.00	-98,242.20	
		Dispositions	-293,000.00		273,999.41
C278865BJ8	ECOLAB INC 2.75% 08-18-2055 BEO	Acquisitions	355,000.00	-226,727.85	
		Free Delivery	-355,000.00		
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO	Acquisitions	259,000.00	-171,468.17	
		Dispositions	-75,000.00		45,525.75
		Free Receipt	355,000.00	-226,727.85	
C28370TAF6	EL PASO PIPELN 4.7% DUE 11-01-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-60,000.00		51,013.20
		Free Delivery	-35,000.00		
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	150,000.00	-128,575.80	
		Free Receipt	35,000.00	-40,549.60	
C28622HAC5	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Dispositions	-390,000.00		374,271.95
		Free Delivery	-20,000.00		
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	979,000.00	-910,940.72	
		Dispositions	-20,000.00		18,872.80
		Free Receipt	20,000.00	-19,881.77	
SBSWYK61	ELEVANCE HEALTH INC 5.65% 06-15-2054				
		Acquisitions	130,000.00	-128,815.05	
		Dispositions	-65,000.00		63,438.05
C036752AX1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052				
		Dispositions	-355,000.00		383,435.50
		Free Delivery	-30,000.00		
SBNTB0H1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052				
		Acquisitions	119,000.00	-129,738.95	
		Free Receipt	30,000.00	-29,997.30	
SBSLSJW3	ELI LILLY & CO 4.6% 08-14-2034				
		Acquisitions	1,155,000.00	-1,154,630.40	
		Dispositions	-1,155,000.00		1,171,781.65
C532457CH9	ELI LILLY & CO 4.95% 02-27-2063				
		Free Delivery	-375,000.00		
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	623,000.00	-579,854.91	
		Free Receipt	375,000.00	-371,004.30	
C532457CG1	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Free Delivery	-378,000.00		
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053				
		Acquisitions	285,000.00	-277,733.05	
		Dispositions	-1,153,000.00		1,132,174.19
		Free Receipt	378,000.00	-376,278.07	

*Generated by Northern Trust from periodic data on 02 May 25 C0703

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSHRLD9	ELI LILLY AND COMPANY 4.7% 02-09-2034	Acquisitions	100,000.00	-99,673.00	
		Dispositions	-100,000.00		99,360.00
C532457CM8	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	250,000.00	-247,127.50	
		Free Delivery	-250,000.00		
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	1,617,000.00	-1,594,207.81	
		Dispositions	-1,251,000.00		1,227,563.80
		Free Receipt	250,000.00	-247,127.50	
SBLDBF90	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	Acquisitions	65,000.00	-42,870.75	
		Dispositions	-860,000.00		567,707.15
C29250RAX4	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	Acquisitions	390,000.00	-452,119.20	
		Free Delivery	-390,000.00		
SBZ2ZMT0	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	Free Receipt	390,000.00	-452,119.20	
C29250RAP1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038	Acquisitions	75,000.00	-87,147.75	
		Free Delivery	-75,000.00		
SB3D20S1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038	Free Receipt	75,000.00	-87,147.75	
SBQZCJC7	ENBRIDGE INC 5.625% 04-05-2034	Acquisitions	30,000.00	-31,299.90	
		Dispositions	-30,000.00		30,525.30
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	1,600,000.00	-1,609,627.00	
		Dispositions	-1,600,000.00		1,650,616.13
C29250NBZ7	ENBRIDGE INC 6.7% 11-15-2053	Free Delivery	-390,000.00		
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053	Acquisitions	2,290,000.00	-2,623,861.00	
		Free Receipt	390,000.00	-389,493.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038	Acquisitions	160,000.00	-163,456.00	
		Dispositions	-160,000.00		166,979.80
SBWBXR55	ENERGY TRANSFER 4.9% DUE 03-15-2035	Acquisitions	50,000.00	-46,728.50	
		Dispositions	-50,000.00		46,372.00
C29273RAT6	ENERGY TRANSFER 5.15% DUE 02-01-2043	Free Delivery	-110,000.00		
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043	Acquisitions	334,000.00	-302,904.64	
		Free Receipt	110,000.00	-101,561.40	
C29278NAD5	ENERGY TRANSFER 5.8% DUE 06-15-2038	Free Delivery	-40,000.00		
SBNR46V8	ENERGY TRANSFER 5.8% DUE 06-15-2038	Dispositions	-40,000.00		38,938.40
		Free Receipt	40,000.00	-41,728.00	
C29273RAZ2	ENERGY TRANSFER 5.95 DUE 10-01-2043	Free Delivery	-580,000.00		
SBDWGWZ3	ENERGY TRANSFER 5.95 DUE 10-01-2043	Acquisitions	195,000.00	-194,626.21	
		Dispositions	-580,000.00		557,478.60
		Free Receipt	580,000.00	-553,549.64	
C29273RBL2	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Dispositions	-555,000.00		500,199.30
		Free Delivery	-50,000.00		
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Acquisitions	170,000.00	-151,862.65	
		Free Receipt	50,000.00	-49,413.56	
C29273RBJ7	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Dispositions	-335,000.00		335,097.15
		Free Delivery	-15,000.00		
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Dispositions	-15,000.00		14,874.00
		Free Receipt	15,000.00	-14,242.44	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034	Acquisitions	110,000.00	-113,228.50	
		Dispositions	-110,000.00		114,780.60
C29273VAW0	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	535,000.00	-532,448.05	
		Dispositions	-245,000.00		242,177.60
		Free Delivery	-290,000.00		
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	3,827,000.00	-3,778,812.12	
		Dispositions	-898,000.00		901,979.95
		Free Receipt	290,000.00	-288,616.70	
SBNG44B5	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	Acquisitions	335,000.00	-235,412.15	
		Dispositions	-115,000.00		76,997.10
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054	Acquisitions	307,000.00	-304,531.31	
		Dispositions	-145,000.00		147,810.10
C29364GAK9	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Dispositions	-575,000.00		417,496.00
		Acquisitions	200,000.00	-145,386.00	
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Dispositions	-120,000.00		87,967.20
		Free Delivery	-100,000.00		
C29364WBL1	ENTERGY LA LLC 4.75% 09-15-2052	Free Delivery	-100,000.00		
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052	Dispositions	-100,000.00		91,664.00
		Free Receipt	100,000.00	-99,457.00	
SBQKW030	ENTERGY LA LLC 5.7% 03-15-2054	Acquisitions	652,000.00	-652,424.05	
		Dispositions	-252,000.00		248,684.67
C29364WBD9	ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	Free Delivery	-115,000.00		
		Free Receipt	115,000.00	-110,871.07	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29364WBJ6	ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	Free Delivery	-500,000.00		
SBNKRL7	ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	Acquisitions	215,000.00	-159,407.45	
		Dispositions	-550,000.00		412,498.20
		Free Receipt	500,000.00	-496,820.00	
SBNSN2M7	ENTERGY MISS LLC 5.85% 06-01-2054	Acquisitions	185,000.00	-184,996.80	
		Dispositions	-45,000.00		47,592.45
C29365TAN4	ENTERGY TEXAS INC 5.8% 09-01-2053	Dispositions	-395,000.00		410,092.95
SBQV0JS1	ENTERGY TEXAS INC 5.8% 09-01-2053	Acquisitions	38,000.00	-40,589.77	
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	65,000.00	-48,680.90	
		Dispositions	-450,000.00		347,939.85
C29379VBW2	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Dispositions	-55,000.00		45,983.30
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	350,000.00	-286,104.00	
C29379VBA0	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Free Delivery	-360,000.00		
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	1,399,000.00	-1,258,820.10	
		Dispositions	-1,424,000.00		1,313,626.62
		Free Receipt	360,000.00	-316,115.57	
C29379VBC6	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Free Delivery	-20,000.00		
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	125,000.00	-115,584.15	
		Dispositions	-145,000.00		134,491.85
		Free Receipt	20,000.00	-17,582.60	
C29379VAV5	ENTERPRISE PRODS 5.7% DUE 02-15-2042	Free Delivery	-65,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB56MMZ3	ENTERPRISE PRODS 5.7% DUE 02-15-2042	Dispositions	-65,000.00		65,339.95
		Free Receipt	65,000.00	-61,905.80	
C29379VAQ6	ENTERPRISE PRODS 6.45% DUE 09-01-2040	Free Delivery	-55,000.00		
SB4NSDP4	ENTERPRISE PRODS 6.45% DUE 09-01-2040	Free Receipt	55,000.00	-59,518.80	
SB57FW28	ENTERPRISE PRODS 7.55% DUE 04-15-2038	Acquisitions	180,000.00	-216,864.00	
		Dispositions	-35,000.00		41,365.10
C29379VCA9	ENTERPRISE PRODS FIXED 3.2% 02-15-2052	Free Delivery	-305,000.00		
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052	Acquisitions	80,000.00	-52,964.80	
		Dispositions	-174,000.00		118,766.80
		Free Receipt	305,000.00	-218,301.20	
C29379VBJ1	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Free Delivery	-515,000.00		
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	306,000.00	-288,429.57	
		Dispositions	-160,000.00		147,084.30
		Free Receipt	515,000.00	-472,904.41	
C29379VBQ5	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Free Delivery	-470,000.00		
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	79,000.00	-65,529.71	
		Dispositions	-151,000.00		124,879.84
		Free Receipt	470,000.00	-471,167.32	
C29379VCF8	ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034	Acquisitions	235,000.00	-231,507.90	
		Free Delivery	-235,000.00		
SBRJDG11	ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034	Dispositions	-235,000.00		231,718.20
		Free Receipt	235,000.00	-231,507.90	

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SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Acquisitions	2,304,000.00	-2,296,312.02	
		Dispositions	-555,000.00		577,311.75
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050	Acquisitions	40,000.00	-31,276.80	
		Dispositions	-475,000.00		374,817.75
SBRXJSV9	ESSENTIAL UTILITIES INC 5.375% 01-15-2034	Acquisitions	285,000.00	-281,592.20	
		Dispositions	-166,000.00		168,928.99
SBLF9912	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	Acquisitions	340,000.00	-236,008.25	
		Dispositions	-85,000.00		58,476.60
C29670GAG7	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	Acquisitions	160,000.00	-149,065.60	
		Free Delivery	-160,000.00		
SBMBVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	Acquisitions	193,000.00	-180,431.10	
		Dispositions	-50,000.00		47,045.50
		Free Receipt	160,000.00	-149,065.60	
SBMWGS16	ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053	Acquisitions	580,000.00	-572,570.25	
		Dispositions	-580,000.00		562,988.95
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050	Acquisitions	120,000.00	-80,688.00	
		Dispositions	-120,000.00		86,544.00
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	Acquisitions	360,000.00	-235,000.80	
		Dispositions	-360,000.00		230,199.90
SBMXMYK4	EVERGY KANS CENT INC 5.7% 03-15-2053	Acquisitions	288,000.00	-297,018.76	
		Dispositions	-288,000.00		285,535.16
SBMGBZX8	EVERGY KANS CENT INC 5.9% 11-15-2033	Acquisitions	210,000.00	-221,064.90	
		Dispositions	-210,000.00		212,837.10

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SBLDCH20	EVERSOURCE ENERGY 5.95% 07-15-2034	Acquisitions	135,000.00	-134,626.05	
		Dispositions	-135,000.00		135,060.75
SBQ1P0R2	EXTRA SPACE STORAGE INC 5.35% 01-15-2035	Acquisitions	2,125,000.00	-2,124,426.25	
		Dispositions	-2,125,000.00		2,129,510.04
C30225VAS6	EXTRA SPACE STORAGE LP 5.4% 02-01-2034	Acquisitions	225,000.00	-224,562.30	
		Dispositions	-225,000.00		223,258.50
C30231GAZ5	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Free Delivery	-160,000.00		
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	135,000.00	-98,415.55	
		Dispositions	-108,000.00		75,898.37
		Free Receipt	160,000.00	-156,939.20	
C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Free Delivery	-260,000.00		
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	1,290,000.00	-968,648.71	
		Dispositions	-135,000.00		98,387.05
		Free Receipt	260,000.00	-271,577.11	
SBW9RTS6	EXXON MOBIL CORP 3.567% DUE 03-06-2045	Acquisitions	535,000.00	-414,924.55	
		Dispositions	-395,000.00		311,344.75
C30231GBF8	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Free Delivery	-675,000.00		
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	165,000.00	-153,549.00	
		Dispositions	-2,475,000.00		2,253,233.13
		Free Receipt	675,000.00	-715,988.23	
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	120,000.00	-93,812.40	
		Dispositions	-380,000.00		300,258.00
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	210,000.00	-179,085.90	
		Dispositions	-140,000.00		118,444.20
C31620MBZ8	FID NATL 5.625% DUE 07-15-2052				
		Dispositions	-400,000.00		398,700.00
		Free Delivery	-105,000.00		
SBNSQ4P3	FID NATL 5.625% DUE 07-15-2052				
		Dispositions	-105,000.00		107,517.90
		Free Receipt	105,000.00	-104,953.80	
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047				
		Acquisitions	170,000.00	-142,144.10	
		Dispositions	-55,000.00		48,393.40
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	2,372,000.00	-2,018,087.77	
		Dispositions	-1,660,000.00		1,355,252.30
C341081FB8	FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039				
		Dispositions	-125,000.00		135,527.50
		Free Delivery	-190,000.00		
SB8T1786	FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039				
		Free Receipt	190,000.00	-215,155.26	
SB84TPY7	FL PWR & LT CO 3.8% DUE 12-15-2042				
		Acquisitions	120,000.00	-95,350.80	
		Dispositions	-1,790,000.00		1,472,568.00
C341081FQ5	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	100,000.00	-82,106.00	
		Free Delivery	-100,000.00		
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	45,000.00	-35,748.45	
		Dispositions	-45,000.00		37,551.15
		Free Receipt	100,000.00	-82,106.00	
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	728,000.00	-486,599.87	
		Dispositions	-370,000.00		240,030.95
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	75,000.00	-73,603.50	
		Dispositions	-475,000.00		494,531.20

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQKMP4	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	Acquisitions	1,095,000.00	-1,106,617.35	
		Dispositions	-185,000.00		189,853.75
SBQKMP91	FLORIDA PWR & LT CO 5.3% 06-15-2034	Acquisitions	125,000.00	-124,573.75	
		Dispositions	-125,000.00		127,505.00
C341081FU6	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	Acquisitions	345,000.00	-283,420.95	
		Free Delivery	-345,000.00		
SBGC1MZ1	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	Acquisitions	45,000.00	-37,530.90	
		Dispositions	-215,000.00		174,547.75
		Free Receipt	345,000.00	-283,420.95	
SB8HN579	FLORIDA PWR CORP 3.85% DUE 11-15-2042	Acquisitions	560,000.00	-455,890.39	
		Dispositions	-87,000.00		69,078.00
C341099CH0	FLORIDA PWR CORP 6.35% DUE 09-15-2037	Dispositions	-740,000.00		802,996.20
		Free Delivery	-60,000.00		
SB27YLH2	FLORIDA PWR CORP 6.35% DUE 09-15-2037	Free Receipt	60,000.00	-78,696.16	
C302491AV7	FMC CORP 4.5% DUE 10-01-2049	Acquisitions	255,000.00	-188,898.90	
		Free Delivery	-255,000.00		
SBJYGS5	FMC CORP 4.5% DUE 10-01-2049	Acquisitions	170,000.00	-133,052.20	
		Dispositions	-170,000.00		126,568.40
		Free Receipt	255,000.00	-188,898.90	
C302491AY1	FMC CORP 6.375% 05-18-2053	Acquisitions	80,000.00	-77,872.00	
		Free Delivery	-80,000.00		
SBNDT811	FMC CORP 6.375% 05-18-2053	Dispositions	-80,000.00		82,510.40
		Free Receipt	80,000.00	-77,872.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPBXV2	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034	Acquisitions	2,070,000.00	-2,055,875.15	
		Dispositions	-1,870,000.00		1,886,947.05
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	75,000.00	-62,382.75	
		Dispositions	-75,000.00		61,857.00
SBS08G01	FORTUNE BRANDS INNOVATIONS INC 5.875% DUE 06-01-2033	Acquisitions	200,000.00	-203,320.00	
		Dispositions	-81,000.00		85,275.18
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	1,771,000.00	-1,717,526.48	
		Dispositions	-1,160,000.00		1,090,179.60
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	3,270,000.00	-3,099,775.92	
		Dispositions	-500,000.00		468,625.00
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-968.00		
		Free Receipt	968.00	-110,484,438.08	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-968.00		
		Free Receipt	968.00	-110,484,438.08	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-1,208.00		
		Free Receipt	1,208.00	-132,444,378.52	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-1,208.00		
		Free Receipt	1,208.00	-132,444,378.52	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-6,278.00		
		Free Receipt	6,278.00	-838,345,652.81	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-6,278.00		
		Free Receipt	6,278.00	-838,345,652.81	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2,914.00		
		Free Receipt	2,914.00	-345,980,287.75	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-2,914.00		
		Free Receipt	2,914.00	-345,980,287.75	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-23.00		
		Free Receipt	23.00	-2,985,692.99	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-23.00		
		Free Receipt	23.00	-2,985,692.99	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-2,024,630.46	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-2,024,630.46	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-2,017.00		
		Free Receipt	2,017.00	-250,762,408.92	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-2,017.00		
		Free Receipt	2,017.00	-250,762,408.92	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-644.00		
		Free Receipt	644.00	-133,960,718.39	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-644.00		
		Free Receipt	644.00	-133,960,718.39	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-849.00		
		Free Receipt	849.00	-93,454,810.74	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-849.00		
		Free Receipt	849.00	-93,454,810.74	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-783.00		
		Free Receipt	783.00	-83,387,634.45	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-783.00		
		Free Receipt	783.00	-83,387,634.45	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-5,192.00		
		Free Receipt	5,192.00	-654,407,703.12	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-5,192.00		
		Free Receipt	5,192.00	-654,407,703.12	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-11,202.00		
		Free Receipt	11,202.00	-1,273,407,014.29	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-11,202.00		
		Free Receipt	11,202.00	-1,273,407,014.29	
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,396,660.58	
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,396,660.58	
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,964,554.47	
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	3.00	-2,964,554.47	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-1,420.00		
		Free Receipt	1,420.00	-167,968,130.56	
C999599GH0	FUT JUN 24 U.S. T-BONDS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,420.00		
		Free Receipt	1,420.00	-167,968,130.56	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-1,990.00		
		Free Receipt	1,990.00	-407,226,531.12	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-1,990.00		
		Free Receipt	1,990.00	-407,226,531.12	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-710.00		
		Free Receipt	729.00	-81,847,047.82	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-729.00		
		Free Receipt	710.00	-79,798,320.86	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-1,725.00		
		Free Receipt	1,496.00	-161,890,436.71	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-1,496.00		
		Free Receipt	1,725.00	-186,292,851.59	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-4,043.00		
		Free Receipt	4,313.00	-543,602,545.97	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-4,313.00		
		Free Receipt	4,043.00	-511,942,503.14	
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Delivery	-9,855.00		
		Free Receipt	1,373.00	-158,340,307.10	
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Delivery	-1,373.00		
		Free Receipt	9,855.00	-1,114,005,559.08	
C999599GH0	FUT MAR 24 LIF LONG GILT	Free Delivery	-16.00		
		Free Receipt	8.00	-1,026,893.08	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 LIF LONG GILT	Free Delivery	-8.00		
		Free Receipt	16.00	-1,986,439.49	
C999599GH0	FUT MAR 24 OSE 10Y JGB	Free Delivery	-6.00		
		Free Receipt	3.00	-3,063,377.35	
C999599GH0	FUT MAR 24 OSE 10Y JGB	Free Delivery	-3.00		
		Free Receipt	6.00	-6,051,659.79	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-1,169.00		
		Free Receipt	1,502.00	-180,573,028.24	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-1,502.00		
		Free Receipt	1,169.00	-141,792,666.22	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-172.00		
		Free Receipt	2,209.00	-450,789,971.31	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-2,209.00		
		Free Receipt	172.00	-35,361,132.93	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-980.00		
		Free Receipt	49.00	-5,385,583.80	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-49.00		
		Free Receipt	980.00	-107,446,504.54	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-145.00		
		Free Receipt	1,165.00	-124,458,237.40	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-1,165.00		
		Free Receipt	145.00	-15,496,766.68	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				

Reporting

01 JAN 24 - 31 DEC 24

Account number EXLHFI
EXELONLIABHEDGEFIXEDINCOME

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-4,099.00		
		Free Receipt	2,227.00	-273,351,698.06	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-2,227.00		
		Free Receipt	4,099.00	-506,097,497.06	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-1,510.00		
		Free Receipt	1,148.00	-129,548,894.83	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-1,148.00		
		Free Receipt	1,510.00	-170,743,431.02	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-254.00		
		Free Receipt	1,307.00	-152,596,321.86	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-1,307.00		
		Free Receipt	254.00	-29,696,246.26	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-93.00		
		Free Receipt	269.00	-55,326,533.72	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-269.00		
		Free Receipt	93.00	-19,121,182.73	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-700.00		
		Free Receipt	700.00	-76,688,249.41	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-700.00		
		Free Receipt	700.00	-76,688,249.41	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-731.00		
		Free Receipt	731.00	-77,846,657.41	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-731.00		
		Free Receipt	731.00	-77,846,657.41	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-5,110.00		
		Free Receipt	5,110.00	-635,523,895.56	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-5,110.00		
		Free Receipt	5,110.00	-635,523,895.56	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-11,131.00		
		Free Receipt	11,131.00	-1,254,451,642.39	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-11,131.00		
		Free Receipt	11,131.00	-1,254,451,642.39	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-26.00		
		Free Receipt	26.00	-3,217,516.32	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-26.00		
		Free Receipt	26.00	-3,217,516.32	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-1,822,674.23	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-1,822,674.23	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-1,216.00		
		Free Receipt	1,216.00	-143,210,492.87	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-1,216.00		
		Free Receipt	1,216.00	-143,210,492.87	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,845.00		
		Free Receipt	1,845.00	-376,279,557.78	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C373334JW2	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Free Delivery	-1,845.00		
		Free Receipt	1,845.00	-376,279,557.78	
		Dispositions	-330,000.00		285,486.30
		Free Delivery	-155,000.00		
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Dispositions	-800,000.00		692,088.00
		Free Receipt	155,000.00	-159,236.30	
		Acquisitions	352,000.00	-346,695.36	
		Dispositions	-142,000.00		146,132.20
SBRQP591	GATX CORP 6.05% 03-15-2034	Acquisitions	80,000.00	-82,033.60	
		Dispositions	-1,061,000.00		1,082,804.12
		Acquisitions	898,000.00	-899,070.41	
		Dispositions	-710,000.00		720,567.00
C36164QNA2	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	265,000.00	-250,909.95	
		Free Delivery	-265,000.00		
		Free Receipt	265,000.00	-250,909.95	
		Free Delivery	-75,000.00		
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Acquisitions	229,000.00	-212,349.68	
		Dispositions	-460,000.00		405,619.90
		Free Receipt	75,000.00	-77,172.00	
		Acquisitions	220,000.00	-262,609.60	
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Dispositions	-50,000.00		57,646.00
		Acquisitions	220,000.00	-262,609.60	
		Dispositions	-50,000.00		57,646.00
		Free Delivery	-145,000.00		
C369550BQ0	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	Free Delivery	-145,000.00		
SBNXM843	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	90,000.00	-63,746.10	
		Free Receipt	145,000.00	-148,474.20	
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	Acquisitions	115,000.00	-101,507.05	
		Dispositions	-115,000.00		98,684.95
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	1,275,000.00	-1,162,060.50	
		Dispositions	-580,000.00		542,575.50
SBMDM3F2	GENERAL MLS INC 3.0% 02-01-2051	Acquisitions	85,000.00	-56,009.90	
		Dispositions	-85,000.00		54,838.60
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	Acquisitions	2,865,000.00	-2,852,449.79	
		Dispositions	-2,105,000.00		2,171,207.90
SBS4CSD6	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034	Acquisitions	135,000.00	-137,860.65	
		Dispositions	-135,000.00		136,528.20
C37045VAH3	GENERAL MTRS CO 5% DUE 04-01-2035	Dispositions	-70,000.00		65,535.85
		Acquisitions	126,000.00	-120,657.52	
C37045VAP5	GENERAL MTRS CO 5.15% DUE 04-01-2038	Free Delivery	-150,000.00		
		Acquisitions	92,000.00	-87,519.08	
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038	Dispositions	-150,000.00		139,503.00
		Free Receipt	150,000.00	-166,134.00	
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	850,000.00	-755,709.50	
		Dispositions	-1,065,000.00		951,258.00
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	206,000.00	-189,888.72	
		Dispositions	-1,311,000.00		1,175,363.38
C37045VAF7	GENERAL MTRS CO 6.25% DUE 10-02-2043				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-140,000.00		141,128.40
		Free Delivery	-175,000.00		
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-175,000.00		178,519.25
		Free Receipt	175,000.00	-224,744.14	
SBLB3SM2	GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG	Acquisitions	200,000.00	-164,230.00	
		Dispositions	-81,000.00		68,217.39
C373334KN0	GEORGIA PWR CO 3.7% 01-30-2050	Dispositions	-190,000.00		144,962.40
		Free Delivery	-305,000.00		
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Dispositions	-305,000.00		236,847.75
		Free Receipt	305,000.00	-324,533.28	
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	380,000.00	-311,675.25	
		Dispositions	-275,000.00		227,444.90
C375558BA0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Free Delivery	-195,000.00		
		Acquisitions	236,000.00	-211,538.31	
SBSNBW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Dispositions	-1,490,000.00		1,322,654.75
		Free Receipt	195,000.00	-201,373.40	
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	Acquisitions	241,000.00	-228,341.15	
		Dispositions	-1,510,000.00		1,378,257.40
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	-49,270.51	
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	126,000.00	-120,891.21	
		Dispositions	-65,000.00		62,903.75
SBM9W8W8	GILEAD SCIENCES 5.5% DUE 11-15-2054	Acquisitions	1,493,000.00	-1,488,655.37	
		Dispositions	-25,000.00		24,439.50
C375558BT9	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		163,580.00
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Acquisitions	1,340,000.00	-890,917.80	
C375558CA9	GILEAD SCIENCES INC 5.55% 10-15-2053	Free Delivery	-185,000.00		
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053	Acquisitions	75,000.00	-73,243.50	
		Dispositions	-1,205,000.00		1,262,244.15
		Free Receipt	185,000.00	-184,583.75	
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Acquisitions	335,000.00	-373,364.30	
		Dispositions	-1,430,000.00		1,625,112.65
SBP6L0G7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	Acquisitions	278,000.00	-279,975.46	
		Dispositions	-65,000.00		62,310.50
SBK0WRZ9	GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	Acquisitions	102,000.00	-91,660.26	
		Dispositions	-41,000.00		37,924.18
SBR2NVH9	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	Acquisitions	2,528,000.00	-2,507,346.24	
		Dispositions	-700,000.00		709,961.00
C38141EC31	GOLDMAN SACHS 4.8% DUE 07-08-2044	Dispositions	-155,000.00		143,364.15
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	710,000.00	-656,267.20	
		Dispositions	-650,000.00		599,761.50
C38148LAF3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Dispositions	-470,000.00		455,392.40
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	45,000.00	-45,150.30	
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	920,000.00	-976,160.45	
		Dispositions	-2,325,000.00		2,537,322.10
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	434,000.00	-478,098.89	
		Dispositions	-940,000.00		1,032,571.35
SBG48W61	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO				
		Acquisitions	92,000.00	-96,911.32	
		Dispositions	-37,000.00		39,390.57
C38141GZN7	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Free Delivery	-405,000.00		
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	195,000.00	-154,223.09	
		Free Receipt	405,000.00	-374,208.10	
C38141GYC2	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Free Delivery	-245,000.00		
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Dispositions	-245,000.00		175,625.80
		Free Receipt	245,000.00	-245,000.00	
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038				
		Acquisitions	105,000.00	-90,798.90	
		Dispositions	-1,575,000.00		1,404,510.60
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	-268,330.00	
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039				
		Acquisitions	399,000.00	-361,997.23	
		Dispositions	-450,000.00		400,240.50
		Free Delivery	-385,000.00		
		Free Receipt	385,000.00	-376,917.32	
SBSF0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035				
		Acquisitions	1,855,000.00	-1,855,000.00	
		Dispositions	-820,000.00		800,568.10
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035				
		Acquisitions	820,000.00	-820,082.80	
		Dispositions	-520,000.00		528,384.60
SBYP8NF2	GRAINGER W W INC 3.75% DUE 05-15-2046				
		Acquisitions	206,000.00	-172,737.42	
		Dispositions	-206,000.00		162,373.32
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	-604,821.00	
		Dispositions	-700,000.00		621,257.00
SBP0SVV6	HALEON US CAPITAL LLC 4.0% 03-24-2052				
		Acquisitions	90,000.00	-77,076.00	
		Dispositions	-485,000.00		403,835.25
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043				
		Acquisitions	430,000.00	-389,312.80	
		Dispositions	-2,155,000.00		1,936,015.20
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	60,000.00	-57,523.20	
		Dispositions	-60,000.00		56,280.00
SBG48WM7	HARTFORD FINL SVCS 5.95% DUE 10-15-2036				
		Acquisitions	195,000.00	-208,280.30	
		Dispositions	-195,000.00		202,330.05
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051				
		Acquisitions	100,000.00	-64,830.00	
		Dispositions	-92,000.00		63,273.00
SBK5R469	HARTFORD INS GROUP 3.6% DUE 08-19-2049				
		Acquisitions	95,000.00	-70,621.10	
		Dispositions	-95,000.00		70,691.40
C404119CB3	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	725,000.00	-496,204.50	
		Free Delivery	-725,000.00		
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Free Receipt	725,000.00	-496,204.50	
C404119CS6	HCA INC 4.375% 03-15-2042				
		Free Delivery	-75,000.00		
SBQV4M28	HCA INC 4.375% 03-15-2042				
		Acquisitions	149,000.00	-128,202.79	
		Dispositions	-131,000.00		107,555.71
		Free Receipt	75,000.00	-59,360.49	
C404119BY4	HCA INC 5.125% 06-15-2039				
		Free Delivery	-205,000.00		
SBJJD6P9	HCA INC 5.125% 06-15-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	241,000.00	-231,312.35	
		Dispositions	-195,000.00		183,797.25
		Free Receipt	205,000.00	-187,234.11	
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047	Acquisitions	1,316,000.00	-1,197,578.31	
		Dispositions	-2,285,000.00		2,137,777.60
SBQPF7Y4	HCA INC 5.9% 06-01-2053	Acquisitions	1,250,000.00	-1,160,412.50	
		Dispositions	-775,000.00		716,665.75
SBQ1PKQ1	HCA INC 5.95% 09-15-2054	Acquisitions	69,000.00	-70,745.07	
		Dispositions	-69,000.00		66,552.57
SBPLJQ13	HCA INC SR SECD NT 3.625% 03-15-2032	Acquisitions	655,000.00	-654,574.25	
		Dispositions	-180,000.00		188,544.60
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052	Acquisitions	200,000.00	-176,098.00	
		Dispositions	-81,000.00		73,362.51
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	Acquisitions	6,047,000.00	-5,058,123.54	
		Dispositions	-6,309,000.00		5,170,538.16
C42809HAH0	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	95,000.00	-96,464.90	
		Dispositions	-800,000.00		806,968.00
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	Dispositions	-355,000.00		372,125.20
		Free Delivery	-115,000.00		
SBDCT8F6	HEWLETT PACKARD 6.35% DUE 10-15-2045	Free Receipt	115,000.00	-134,440.88	
		Acquisitions	75,000.00	-78,236.25	
SBMXNK76	HLTH CARE SVC CORP 3.2% DUE 06-01-2050	Dispositions	-75,000.00		79,591.50
		Acquisitions	287,000.00	-201,980.74	
		Dispositions	-287,000.00		187,373.69

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076CG5	HOME DEPOT INC 2.375% 03-15-2051	Free Delivery	-75,000.00		
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	Acquisitions	255,000.00	-154,934.50	
		Free Receipt	75,000.00	-46,146.75	
C437076BZ4	HOME DEPOT INC 3.125% DUE 12-15-2049	Free Delivery	-337,000.00		
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Acquisitions	135,000.00	-98,739.85	
		Dispositions	-120,000.00		82,682.40
		Free Receipt	337,000.00	-271,337.32	
C437076CC4	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	Dispositions	-75,000.00		60,036.00
		Free Delivery	-130,000.00		
SBMQ5MC8	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	Acquisitions	252,000.00	-207,191.90	
		Dispositions	-530,000.00		432,494.40
		Free Receipt	130,000.00	-129,730.98	
C437076CD2	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Free Delivery	-195,000.00		
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Acquisitions	70,000.00	-51,307.20	
		Dispositions	-105,000.00		75,449.85
		Free Receipt	195,000.00	-172,771.35	
C437076BS0	HOME DEPOT INC 3.9% DUE 06-15-2047	Free Delivery	-710,000.00		
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	673,000.00	-545,153.47	
		Dispositions	-110,000.00		88,346.50
		Free Receipt	710,000.00	-704,572.94	
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	700,000.00	-612,297.00	
		Dispositions	-130,000.00		118,011.40
C437076BX9	HOME DEPOT INC 4.5% DUE 12-06-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-445,000.00		
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Free Receipt	445,000.00	-448,891.02	
SBPLZ1N8	HOME DEPOT INC 4.95% 06-25-2034	Acquisitions	240,000.00	-237,708.00	
		Dispositions	-240,000.00		239,008.20
C437076CT7	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Dispositions	-110,000.00		108,941.75
		Free Delivery	-110,000.00		
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Acquisitions	235,000.00	-222,160.00	
		Free Receipt	110,000.00	-108,412.24	
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	1,762,000.00	-1,734,679.14	
		Dispositions	-903,000.00		892,099.59
SBPLZ1Q1	HOME DEPOT INC 5.4% 06-25-2064	Acquisitions	1,980,000.00	-1,946,978.95	
		Dispositions	-140,000.00		149,831.40
SBQC5S77	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035	Acquisitions	4,860,000.00	-4,856,834.40	
		Dispositions	-4,750,000.00		4,797,745.01
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	4,700,000.00	-4,649,217.55	
		Dispositions	-3,303,000.00		3,360,751.10
SBQBCWR7	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	Acquisitions	2,626,000.00	-2,619,721.27	
		Dispositions	-310,000.00		305,775.40
C440452AJ9	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	Acquisitions	150,000.00	-102,187.50	
		Free Delivery	-150,000.00		
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	Acquisitions	105,000.00	-69,721.05	
		Free Receipt	150,000.00	-102,187.50	
C44107TBC9	HOST HOTELS & RESORTS L P 5.5% 04-15-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,125,000.00	-2,092,827.50	
		Dispositions	-2,125,000.00		2,132,703.65
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054	Acquisitions	1,126,000.00	-1,104,681.10	
		Dispositions	-725,000.00		714,494.00
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	200,000.00	-215,432.90	
		Dispositions	-80,000.00		89,632.00
C404280DX4	HSBC HLDGS PLC 6.547% 06-20-2034	Acquisitions	255,000.00	-262,086.45	
		Free Delivery	-255,000.00		
SBPXXDF6	HSBC HLDGS PLC 6.547% 06-20-2034	Dispositions	-255,000.00		259,757.55
		Free Receipt	255,000.00	-262,086.45	
SBQHN2P2	HSBC HLDGS PLC 7.399% 11-13-2034	Acquisitions	375,000.00	-405,221.75	
		Dispositions	-375,000.00		408,401.25
SBMGB9S1	HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	Acquisitions	1,500,000.00	-1,565,685.00	
		Dispositions	-200,000.00		211,908.00
SBPH14Q4	HSBC HOLDINGS PLC 6.332% 03-09-2044	Acquisitions	940,000.00	-1,004,527.10	
		Dispositions	-1,280,000.00		1,325,917.80
C444859BX9	HUMANA INC 5.5% 03-15-2053	Acquisitions	100,000.00	-97,781.00	
		Free Delivery	-100,000.00		
SBQMS2B8	HUMANA INC 5.5% 03-15-2053	Dispositions	-20,000.00		18,668.00
		Free Receipt	100,000.00	-97,781.00	
SBRC6GS4	HUMANA INC 5.75% 04-15-2054	Acquisitions	2,961,000.00	-2,955,690.69	
		Dispositions	-2,511,000.00		2,517,403.87
C444859BY7	HUMANA INC 5.95% 03-15-2034	Acquisitions	525,000.00	-546,462.00	
		Free Delivery	-525,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN12KQ1	HUMANA INC 5.95% 03-15-2034	Acquisitions	215,000.00	-218,177.75	
		Dispositions	-680,000.00		697,533.85
		Free Receipt	525,000.00	-546,462.00	
SBM9CL85	HUNTINGTON BANCSHARES INC SUB NT FIXED TO FIXED RATE 2.487% 08-15-2036	Acquisitions	318,000.00	-242,943.36	
		Dispositions	-318,000.00		255,827.65
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044	Acquisitions	440,000.00	-423,411.10	
		Dispositions	-360,000.00		342,525.35
SBP5JP56	IDA PWR CO SECD MEDIUM TERM NTS TRANCHE # TR 00033 5.8% 04-01-2054	Acquisitions	149,000.00	-157,470.73	
		Dispositions	-149,000.00		149,324.82
SBP811H3	IDAHO POWER CORPORATION 5.2% 08-15-2034	Acquisitions	130,000.00	-129,919.40	
		Dispositions	-130,000.00		132,652.00
SBQWNTV2	IMB INTERNAT CAPITAL 4.9% 02-05-2034	Acquisitions	305,000.00	-294,389.05	
		Dispositions	-305,000.00		294,302.70
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Acquisitions	4,134,000.00	-4,014,128.80	
		Dispositions	-275,000.00		278,245.00
C454889AT3	INDIANA MICH PWR CO 4.25% 08-15-2048	Dispositions	-50,000.00		40,643.00
		Free Delivery	-185,000.00		
SBFXV4T1	INDIANA MICH PWR CO 4.25% 08-15-2048	Free Receipt	185,000.00	-184,311.55	
C454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	Dispositions	-220,000.00		221,900.80
		Acquisitions	1,859,000.00	-1,870,461.60	
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	Dispositions	-455,000.00		479,451.70
		Acquisitions	1,113,000.00	-1,109,794.56	
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	Acquisitions	1,113,000.00	-1,109,794.56	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,113,000.00		1,150,057.31
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-200,000.00		209,982.00
SBSQLDZ8	INGERSOLL RAND INC 5.7% 06-15-2054	Acquisitions	140,000.00	-139,427.40	
		Dispositions	-140,000.00		141,450.40
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	220,000.00	-142,348.42	
		Dispositions	-2,500,000.00		1,568,340.25
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	1,250,000.00	-847,367.25	
		Dispositions	-65,000.00		41,684.50
C458140BG4	INTEL CORP 3.734% 12-08-2047 BEO	Free Delivery	-394,000.00		
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	385,000.00	-284,314.45	
		Dispositions	-290,000.00		209,354.85
		Free Receipt	394,000.00	-378,324.47	
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	Acquisitions	460,000.00	-386,037.60	
		Dispositions	-595,000.00		502,377.70
		Free Delivery	-185,000.00		
		Free Receipt	185,000.00	-153,182.88	
C458140CB4	INTEL CORP 4.9% 08-05-2052	Free Delivery	-615,000.00		
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	Acquisitions	880,000.00	-734,868.30	
		Dispositions	-1,385,000.00		1,234,896.10
		Free Receipt	615,000.00	-596,174.72	
C458140CC2	INTEL CORP 5.05% DUE 08-05-2062 BEO	Free Delivery	-310,000.00		
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO	Acquisitions	20,000.00	-16,541.80	
		Dispositions	-190,000.00		173,727.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	310,000.00	-309,311.80	
SBSNWPL4	INTEL CORP 5.15% 02-21-2034	Acquisitions	444,000.00	-445,930.36	
		Dispositions	-444,000.00		438,105.54
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Acquisitions	1,962,000.00	-1,919,591.29	
		Dispositions	-1,962,000.00		1,920,103.19
C458140CH1	INTEL CORP 5.625% 02-10-2043	Free Delivery	-70,000.00		
SBMX7H88	INTEL CORP 5.625% 02-10-2043	Acquisitions	69,000.00	-73,415.79	
		Dispositions	-70,000.00		68,389.30
		Free Receipt	70,000.00	-69,958.00	
C458140CJ7	INTEL CORP 5.82% 02-10-2053	Dispositions	-135,000.00		144,147.55
		Free Delivery	-370,000.00		
SBMX7HF5	INTEL CORP 5.82% 02-10-2053	Acquisitions	354,000.00	-362,687.48	
		Dispositions	-2,465,000.00		2,484,715.10
		Free Receipt	370,000.00	-352,440.56	
C458140CK4	INTEL CORP 6.02% 02-10-2063	Acquisitions	159,000.00	-163,786.90	
		Dispositions	-865,000.00		892,869.30
		Free Delivery	-240,000.00		
		Free Receipt	240,000.00	-239,889.60	
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051	Acquisitions	90,000.00	-57,107.70	
		Dispositions	-90,000.00		56,534.40
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	Acquisitions	597,000.00	-432,364.50	
		Dispositions	-245,000.00		174,221.95
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	558,000.00	-381,938.92	
		Dispositions	-263,000.00		176,512.25
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	225,000.00	-216,926.15	
		Dispositions	-85,000.00		84,846.65
C45866FAX2	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	185,000.00	-174,510.50	
		Free Delivery	-185,000.00		
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	78,000.00	-74,327.52	
		Dispositions	-225,000.00		212,714.60
		Free Receipt	185,000.00	-174,510.50	
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	1,005,000.00	-833,061.95	
		Dispositions	-1,300,000.00		1,094,022.90
SBP4YH12	INTERSTATE PWR & LT CO 5.45% 09-30-2054				
		Acquisitions	1,665,000.00	-1,662,139.10	
		Dispositions	-1,475,000.00		1,526,778.11
C46115HCB1	INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054				
		Acquisitions	300,000.00	-335,985.00	
		Dispositions	-1,260,000.00		1,279,567.80
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052				
		Acquisitions	3,230,000.00	-2,384,295.50	
		Dispositions	-1,304,000.00		906,255.68
C460146CH4	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	355,000.00	-367,400.15	
		Free Delivery	-355,000.00		
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	161,000.00	-169,756.51	
		Dispositions	-55,000.00		59,324.65
		Free Receipt	355,000.00	-367,400.15	
C46124HAH9	INTUIT INC 5.5% 09-15-2053				
		Free Delivery	-85,000.00		
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	173,000.00	-185,106.70	
		Dispositions	-986,000.00		1,035,977.09
		Free Receipt	85,000.00	-84,296.20	
SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-182,314.00	
		Dispositions	-81,000.00		76,529.61
C47077DAM2	JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031				
		Acquisitions	200,000.00	-199,500.00	
		Dispositions	-519.48		519.48
C46590XAX4	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Dispositions	-725,000.00		714,900.75
		Free Delivery	-75,000.00		
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	100,000.00	-101,262.00	
		Free Receipt	75,000.00	-71,898.00	
C46590XAQ9	JBS USA/FOOD/FINANCE 4.375% 02-02-2052				
		Dispositions	-355,000.00		258,191.50
		Free Delivery	-140,000.00		
SBLPNLM9	JBS USA/FOOD/FINANCE 4.375% 02-02-2052				
		Free Receipt	140,000.00	-97,721.40	
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG				
		Acquisitions	665,000.00	-455,877.45	
		Dispositions	-494,000.00		337,237.35
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048				
		Acquisitions	115,000.00	-90,197.95	
		Dispositions	-115,000.00		93,784.80
SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037				
		Acquisitions	5,150,000.00	-4,636,914.24	
		Dispositions	-1,760,000.00		1,564,968.80
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	170,000.00	-141,331.20	
		Dispositions	-170,000.00		139,605.70
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047				
		Acquisitions	230,000.00	-191,907.40	
		Dispositions	-78,000.00		62,742.42
SBR82SP7	JOHNSON & JOHNSON 5.25% 06-01-2054				
		Acquisitions	175,000.00	-174,865.25	
		Dispositions	-175,000.00		177,141.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG48XN5	JOHNSON & JOHNSON 5.95% DUE 08-15-2037	Acquisitions	149,000.00	-170,106.65	
		Dispositions	-149,000.00		161,316.34
SBDG08S8	JOHNSON CTLS INTL 6% DUE 01-15-2036	Acquisitions	80,000.00	-84,461.60	
		Dispositions	-80,000.00		84,604.80
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Acquisitions	210,000.00	-195,980.40	
		Dispositions	-640,000.00		608,527.20
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	40,000.00	-41,344.80	
		Dispositions	-2,780,000.00		2,887,259.20
C46647PBN5	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	Free Delivery	-40,000.00		
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	Acquisitions	703,000.00	-489,127.93	
		Dispositions	-333,000.00		230,676.07
		Free Receipt	40,000.00	-46,120.00	
C46647PBM7	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	195,000.00	-148,970.25	
		Free Delivery	-660,000.00		
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	615,000.00	-475,128.81	
		Dispositions	-70,000.00		52,486.70
		Free Receipt	660,000.00	-611,322.81	
C46647PCD6	JPMORGAN CHASE & CO 3.157% 04-22-2042	Free Delivery	-270,000.00		
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	465,000.00	-352,054.90	
		Free Receipt	270,000.00	-197,033.90	
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052	Acquisitions	145,000.00	-103,046.95	
		Dispositions	-400,000.00		286,157.52
		Free Delivery	-255,000.00		
		Free Receipt	255,000.00	-244,386.64	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46647PAJ5	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	115,000.00	-99,460.05	
		Free Delivery	-115,000.00		
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	436,000.00	-385,188.29	
		Dispositions	-195,000.00		170,449.60
		Free Receipt	115,000.00	-99,460.05	
SBD RJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049	Acquisitions	665,000.00	-527,231.25	
		Dispositions	-75,000.00		59,908.50
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048	Acquisitions	379,000.00	-317,298.98	
		Dispositions	-129,000.00		103,615.38
		Free Delivery	-505,000.00		
		Free Receipt	505,000.00	-496,947.63	
C46647PAK2	JPMORGAN CHASE & CO 4.032% 07-24-2048	Dispositions	-235,000.00		202,323.00
		Free Delivery	-320,000.00		
		Free Receipt	320,000.00	-322,366.93	
SBLPNJQ9	JPMORGAN CHASE & CO 4.452% 12-05-2029	Acquisitions	24,000.00	-23,561.64	
		Dispositions	-9,000.00		8,940.60
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	Acquisitions	2,495,000.00	-2,495,000.00	
		Dispositions	-2,495,000.00		2,445,507.30
C48126BAA1	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Free Delivery	-251,000.00		
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Acquisitions	70,000.00	-70,115.50	
		Dispositions	-1,145,000.00		1,175,815.50
		Free Receipt	251,000.00	-283,166.54	
C46625HHV5	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	Free Delivery	-55,000.00		
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	Acquisitions	297,000.00	-309,678.18	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,325,000.00		1,377,740.25
		Free Receipt	55,000.00	-65,783.48	
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035				
		Acquisitions	2,697,000.00	-2,709,245.40	
		Dispositions	-297,000.00		301,980.05
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	4,000.00	-4,010.78	
		Dispositions	-4,000.00		4,194.36
C46647PDY9	JPMORGAN CHASE & CO 6.254% 10-23-2034				
		Free Delivery	-190,000.00		
SBLB0WL0	JPMORGAN CHASE & CO 6.254% 10-23-2034				
		Dispositions	-1,130,000.00		1,232,047.30
		Free Receipt	190,000.00	-190,000.00	
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO				
		Acquisitions	190,000.00	-212,377.45	
		Dispositions	-2,506,000.00		2,801,542.90
C46647PEC6	JPMORGAN CHASE & CO. 5.336% 01-23-2035				
		Acquisitions	275,000.00	-275,000.00	
		Free Delivery	-275,000.00		
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035				
		Acquisitions	2,900,000.00	-2,925,435.90	
		Dispositions	-3,175,000.00		3,259,289.55
		Free Receipt	275,000.00	-275,000.00	
SBNG8Z25	JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO				
		Acquisitions	400,000.00	-408,340.00	
		Dispositions	-161,000.00		167,576.85
C46647PBV7	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Free Delivery	-110,000.00		
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	165,000.00	-115,067.10	
		Dispositions	-300,000.00		216,238.05
		Free Receipt	110,000.00	-77,460.80	
C48305QAF0	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041				
		Dispositions	-315,000.00		231,484.05
		Free Delivery	-80,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMF8YY4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	Free Receipt	80,000.00	-80,351.05	
C48305QAG8	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	Dispositions	-105,000.00		72,106.65
		Free Delivery	-420,000.00		
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	Acquisitions	130,000.00	-88,748.20	
		Free Receipt	420,000.00	-422,034.93	
SBDVLN03	KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048	Acquisitions	90,000.00	-73,228.50	
		Dispositions	-90,000.00		75,378.60
C487836BQ0	KELLANOVA 4.5% DUE 04-01-2046	Acquisitions	80,000.00	-69,531.20	
		Free Delivery	-80,000.00		
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046	Acquisitions	65,000.00	-54,010.45	
		Dispositions	-145,000.00		123,860.30
		Free Receipt	80,000.00	-69,531.20	
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054	Acquisitions	1,194,000.00	-1,191,623.94	
		Dispositions	-1,194,000.00		1,243,143.68
C491674BG1	KENTUCKY UTILITIES 5.125 11-1-2040	Free Delivery	-245,000.00		
SB6QFCS2	KENTUCKY UTILITIES 5.125 11-1-2040	Dispositions	-245,000.00		234,719.91
		Free Receipt	245,000.00	-287,238.19	
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	Acquisitions	130,000.00	-90,992.20	
		Dispositions	-400,000.00		293,664.20
C49177JAP7	KENVUE INC 5.05% 03-22-2053	Free Delivery	-118,000.00		
SBMCLF32	KENVUE INC 5.05% 03-22-2053	Acquisitions	353,000.00	-350,273.66	
		Dispositions	-256,000.00		244,843.89

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49177JAM4	KENVUE INC 5.1% 03-22-2043	Free Receipt	118,000.00	-104,048.77	
		Acquisitions	55,000.00	-54,824.55	
		Free Delivery	-70,000.00		
SBQS8YC7	KENVUE INC 5.1% 03-22-2043	Acquisitions	161,000.00	-164,643.64	
		Dispositions	-141,000.00		136,834.20
		Free Receipt	70,000.00	-68,253.93	
SBQS8YG1	KENVUE INC 5.2% 03-22-2063	Acquisitions	388,000.00	-385,719.72	
		Dispositions	-550,000.00		560,202.20
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Acquisitions	195,000.00	-154,445.20	
		Dispositions	-195,000.00		147,944.55
SBNHWYC9	KEYCORP 4.789% DUE 06-01-2033 REG	Acquisitions	91,000.00	-83,103.82	
		Dispositions	-69,000.00		63,050.20
C49326EEP4	KEYCORP 6.401% 03-06-2035	Acquisitions	36,000.00	-36,518.78	
		Dispositions	-36,000.00		36,667.00
C494368BG7	KIMBERLY-CLARK 5.3% DUE 03-01-2041	Acquisitions	70,000.00	-70,665.00	
		Free Delivery	-70,000.00		
SB63ZC30	KIMBERLY-CLARK 5.3% DUE 03-01-2041	Dispositions	-50,000.00		50,077.50
		Free Receipt	70,000.00	-70,665.00	
SBS6RS84	KIMCO RLTY OP LLC 4.85% 03-01-2035	Acquisitions	2,139,000.00	-2,135,042.85	
		Dispositions	-1,939,000.00		1,884,778.05
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044	Acquisitions	149,000.00	-140,833.05	
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00	-68,619.10	
C494550BU9	KINDER MORGAN 5.5 DUE 03-01-2044	Acquisitions	184,000.00	-172,561.09	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-184,000.00		
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044				
		Dispositions	-510,000.00		468,394.20
		Free Receipt	184,000.00	-172,561.09	
C494550BH8	KINDER MORGAN 6.375% DUE 03-01-2041				
		Free Delivery	-195,000.00		
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041				
		Free Receipt	195,000.00	-193,890.10	
C494550AW6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Free Delivery	-110,000.00		
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Dispositions	-160,000.00		175,644.80
		Free Receipt	110,000.00	-134,264.01	
C49456BAJ0	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Free Delivery	-255,000.00		
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Free Receipt	255,000.00	-266,330.74	
C49456BAQ4	KINDER MORGAN INC 5.2% 03-01-2048				
		Dispositions	-85,000.00		76,142.15
		Free Delivery	-65,000.00		
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Free Receipt	65,000.00	-64,582.05	
C49456BAW1	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Free Delivery	-210,000.00		
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	69,000.00	-66,101.91	
		Dispositions	-69,000.00		64,366.65
		Free Receipt	210,000.00	-194,769.26	
C49456BAH4	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Dispositions	-260,000.00		246,768.10
		Free Delivery	-50,000.00		
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	75,000.00	-70,665.00	
		Dispositions	-1,540,000.00		1,484,303.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	50,000.00	-49,478.10	
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054	Acquisitions	961,000.00	-965,849.12	
		Dispositions	-755,000.00		774,516.40
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	Acquisitions	40,000.00	-27,674.80	
		Free Delivery	-350,000.00		
		Free Receipt	350,000.00	-245,651.55	
C49456BAS0	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	Free Delivery	-280,000.00		
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	Free Receipt	280,000.00	-190,816.36	
C482480AM2	KLA CORP 4.95% 07-15-2052	Free Delivery	-245,000.00		
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	Acquisitions	181,000.00	-176,592.92	
		Dispositions	-1,410,000.00		1,403,968.30
		Free Receipt	245,000.00	-246,802.44	
SBQ5J0D6	KLA CORP 5.25% 07-15-2062	Acquisitions	419,000.00	-415,336.18	
		Dispositions	-190,000.00		186,430.60
C500472AC9	KONINKLIJKE 6.875% DUE 03-11-2038	Acquisitions	105,000.00	-113,879.85	
		Free Delivery	-105,000.00		
SB3C8RK1	KONINKLIJKE 6.875% DUE 03-11-2038	Dispositions	-105,000.00		113,508.15
		Free Receipt	105,000.00	-113,879.85	
SB6XB078	KONINKLIJKE NT 5 DUE 03-15-2042	Acquisitions	60,000.00	-53,930.40	
		Dispositions	-60,000.00		55,016.40
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Acquisitions	70,000.00	-79,550.80	
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	-79,550.80	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	1,245,000.00	-1,050,004.35	
		Dispositions	-275,000.00		226,914.70
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	-71,173.80	
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Acquisitions	80,000.00	-77,806.94	
		Dispositions	-1,880,000.00		1,766,667.60
		Free Delivery	-405,000.00		
		Free Receipt	405,000.00	-385,986.79	
C50077LAX4	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	Acquisitions	245,000.00	-224,005.95	
		Free Delivery	-245,000.00		
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	Free Receipt	245,000.00	-224,005.95	
C50077LAZ9	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Dispositions	-202,000.00		182,771.62
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Acquisitions	1,355,000.00	-1,220,140.10	
		Dispositions	-120,000.00		106,600.80
SBSFVBC2	KROGER CO 5.5% 09-15-2054	Acquisitions	948,000.00	-944,487.13	
		Dispositions	-648,000.00		650,235.60
SBSFVBD3	KROGER CO 5.65% 09-15-2064	Acquisitions	3,393,000.00	-3,378,787.55	
		Dispositions	-2,931,000.00		2,944,131.26
SBQP9KH0	KYNDRYL HLDGS INC 4.1% 10-15-2041	Acquisitions	46,000.00	-35,060.30	
		Dispositions	-1,400,000.00		1,110,914.00
SBQP9KF8	KYNDRYL HLDGS INC GTD SR NT 3.15% 10-15-2031	Acquisitions	200,000.00	-168,448.00	
		Dispositions	-81,000.00		69,472.08
SBRC3QZ2	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034	Acquisitions	435,000.00	-432,795.60	
		Dispositions	-435,000.00		436,823.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	Acquisitions	200,000.00	-199,574.00	
		Dispositions	-81,000.00		83,327.94
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Acquisitions	40,000.00	-40,821.20	
		Dispositions	-40,000.00		39,009.20
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045	Acquisitions	105,000.00	-95,227.65	
		Dispositions	-595,000.00		530,269.95
C512807AW8	LAM RESH CORP 2.875% DUE 06-15-2050	Acquisitions	150,000.00	-102,405.00	
		Free Delivery	-150,000.00		
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050	Acquisitions	99,000.00	-69,725.44	
		Dispositions	-150,000.00		103,251.60
		Free Receipt	150,000.00	-102,405.00	
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049	Acquisitions	60,000.00	-54,807.00	
		Dispositions	-60,000.00		56,011.80
C532457BU1	LILLY ELI & CO 4.15% 03-15-2059	Free Delivery	-55,000.00		
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059	Free Receipt	55,000.00	-48,443.45	
SBSLSJY5	LILLY ELI & CO 5.05% 08-14-2054	Acquisitions	1,705,000.00	-1,699,571.43	
		Dispositions	-505,000.00		523,279.35
SBSHRLG2	LILLY ELI & CO 5.1% 02-09-2064	Acquisitions	6,444,000.00	-6,363,203.95	
		Dispositions	-2,495,000.00		2,455,414.95
SB6686G7	LINCOLN NATL CORP 7% DUE 06-15-2040	Acquisitions	89,000.00	-97,424.74	
		Dispositions	-89,000.00		103,890.59
SBPDH0D5	LLOYDS BKG GROUP 3.369% DUE 12-14-2046	Acquisitions	320,000.00	-217,932.80	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,660,000.00		1,132,332.70
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Acquisitions	2,775,000.00	-2,762,481.75	
		Dispositions	-2,575,000.00		2,634,662.75
C539830BK4	LOCKHEED MARTIN 4.5% DUE 05-15-2036	Dispositions	-155,000.00		148,632.60
		Free Delivery	-280,000.00		
SBDB6BN7	LOCKHEED MARTIN 4.5% DUE 05-15-2036	Free Receipt	280,000.00	-285,169.38	
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063	Acquisitions	74,000.00	-83,792.90	
		Dispositions	-1,640,000.00		1,815,217.60
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034	Acquisitions	3,274,000.00	-3,272,854.10	
		Dispositions	-3,274,000.00		3,245,379.32
C539830CB3	LOCKHEED MARTIN CORP 5.2% 02-15-2055	Free Delivery	-145,000.00		
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055	Acquisitions	185,000.00	-184,594.85	
		Dispositions	-45,000.00		44,583.75
		Free Receipt	145,000.00	-143,898.00	
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	3,501,000.00	-3,416,459.74	
		Dispositions	-570,000.00		584,545.10
C539830BX6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Dispositions	-160,000.00		171,075.20
		Free Delivery	-80,000.00		
SBQXQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	373,000.00	-404,774.11	
		Dispositions	-600,000.00		640,257.60
		Free Receipt	80,000.00	-81,439.05	
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	Acquisitions	2,121,000.00	-1,734,652.92	
		Dispositions	-840,000.00		718,040.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	95,000.00	-64,413.80	
		Dispositions	-970,000.00		641,361.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	89,000.00	-72,932.83	
		Dispositions	-500,000.00		398,292.00
C548661EJ2	LOWES COS INC 4.25% 04-01-2052	Acquisitions	55,000.00	-45,640.65	
		Dispositions	-225,000.00		183,503.25
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	92,000.00	-81,065.60	
		Dispositions	-92,000.00		80,132.92
C548661EF0	LOWES COS INC 4.45% 04-01-2062	Free Delivery	-230,000.00		
SBJN46W5	LOWES COS INC 4.45% 04-01-2062	Acquisitions	3,281,000.00	-2,648,552.37	
		Dispositions	-95,000.00		80,403.25
		Free Receipt	230,000.00	-229,827.50	
C548661EN3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Dispositions	-50,000.00		50,882.50
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	264,000.00	-274,256.52	
		Dispositions	-1,364,000.00		1,398,566.18
C546676AV9	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	Dispositions	-300,000.00		259,311.00
		Free Delivery	-240,000.00		
SBFZB9W7	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	Free Receipt	240,000.00	-243,378.92	
SBQBDYH4	LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034	Acquisitions	85,000.00	-84,348.90	
		Dispositions	-85,000.00		87,253.35
C50249AAH6	LYB INTL FIN III 3.375% DUE 10-01-2040	Acquisitions	170,000.00	-127,044.40	
		Free Delivery	-170,000.00		

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SBMF74Z2	LYB INTL FIN III 3.375% DUE 10-01-2040	Dispositions	-170,000.00		122,507.10
		Free Receipt	170,000.00	-127,044.40	
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051	Acquisitions	455,000.00	-319,283.65	
		Dispositions	-113,000.00		77,974.63
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	Acquisitions	190,000.00	-144,523.00	
		Dispositions	-925,000.00		715,769.83
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049	Acquisitions	370,000.00	-289,073.60	
		Dispositions	-160,000.00		123,859.15
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055	Acquisitions	50,000.00	-42,527.50	
		Dispositions	-50,000.00		39,441.50
SBP4T8P8	MA INST TECH 3.067% DUE 04-01-2052	Acquisitions	45,000.00	-32,724.00	
		Dispositions	-630,000.00		460,082.70
C56585AAH5	MARATHON PETE CORP 4.75% DUE 09-15-2044	Free Delivery	-115,000.00		
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044	Acquisitions	145,000.00	-128,182.90	
		Dispositions	-3,193,000.00		2,776,555.45
		Free Receipt	115,000.00	-132,540.55	
C56585AAF9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Free Delivery	-85,000.00		
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Dispositions	-85,000.00		91,236.45
		Free Receipt	85,000.00	-111,095.85	
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	Acquisitions	180,000.00	-147,693.60	
		Dispositions	-60,000.00		49,781.40
C570535AV6	MARKEL CORP 4.15% DUE 09-17-2050 REG	Acquisitions	75,000.00	-59,184.75	

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		Free Delivery	-75,000.00		
SBJYDFL3	MARKEL CORP 4.15% DUE 09-17-2050 REG	Dispositions	-75,000.00		60,066.75
		Free Receipt	75,000.00	-59,184.75	
SBNSP223	MARKEL GROUP INC 6.0% 05-16-2054	Acquisitions	1,839,000.00	-1,836,170.99	
		Dispositions	-345,000.00		355,009.13
SBMTQPT6	MARKEL GROUP INC SR NT 3.45% 05-07-2052	Acquisitions	570,000.00	-387,505.60	
		Dispositions	-10,000.00		7,200.50
SBLD78V1	MARRIOTT INTL 5.3% 05-15-2034	Acquisitions	2,349,000.00	-2,318,416.02	
		Dispositions	-2,349,000.00		2,282,044.86
C571676AN5	MARS INC DEL 2.375% DUE 07-16-2040	Acquisitions	110,000.00	-76,329.00	
		Free Delivery	-110,000.00		
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040	Dispositions	-110,000.00		74,066.70
		Free Receipt	110,000.00	-76,329.00	
C571748BJ0	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Free Delivery	-65,000.00		
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Dispositions	-840,000.00		796,575.30
		Free Receipt	65,000.00	-57,364.05	
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	Acquisitions	276,000.00	-281,686.17	
		Dispositions	-178,000.00		173,178.64
C571748BC5	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	Free Delivery	-250,000.00		
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	Free Receipt	250,000.00	-194,617.50	
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039	Acquisitions	70,000.00	-66,957.10	
		Dispositions	-25,000.00		22,637.50

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SBT03MR2	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	Acquisitions	3,518,000.00	-3,512,019.40	
		Dispositions	-2,938,000.00		2,913,203.28
SBSBG7Q1	MARSH & MCLENNAN COS INC 5.45% 03-15-2054	Acquisitions	31,000.00	-30,602.71	
		Dispositions	-16,000.00		15,891.43
SBMHGNF0	MARSH & MCLENNAN COS INC 5.7% 09-15-2053	Acquisitions	134,000.00	-144,850.02	
		Dispositions	-99,000.00		99,278.79
SBMWG8W7	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054	Acquisitions	190,000.00	-186,165.80	
		Dispositions	-110,000.00		107,993.05
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049	Acquisitions	50,000.00	-37,626.50	
		Dispositions	-130,000.00		99,724.80
SBTFJ457	MASTERCARD INC 4.55% 01-15-2035	Acquisitions	6,305,000.00	-6,292,676.65	
		Dispositions	-2,320,000.00		2,277,774.30
SBSD3KY5	MASTERCARD INC FIXED 4.875% 05-09-2034	Acquisitions	245,000.00	-243,601.05	
		Dispositions	-245,000.00		251,563.95
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	1,250,000.00	-1,096,050.00	
		Dispositions	-510,000.00		458,513.80
C58013MFA7	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	355,000.00	-334,374.50	
		Free Delivery	-355,000.00		
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Dispositions	-730,000.00		684,712.20
		Free Receipt	355,000.00	-334,374.50	
SBY3R500	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	Acquisitions	370,000.00	-324,715.70	
		Dispositions	-170,000.00		153,867.00
SBMHGV23	MEM 2.955% DUE 01-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-84,747.50	
		Dispositions	-125,000.00		86,740.00
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	3,463,000.00	-2,157,224.22	
		Dispositions	-2,620,000.00		1,636,532.50
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	1,689,000.00	-1,091,609.71	
		Dispositions	-740,000.00		496,870.50
C58933YBL8	MERCK & CO INC 4.9% 05-17-2044				
		Free Delivery	-745,000.00		
SBP487L4	MERCK & CO INC 4.9% 05-17-2044				
		Acquisitions	251,000.00	-245,679.49	
		Dispositions	-835,000.00		810,267.15
		Free Receipt	745,000.00	-741,112.66	
C58933YBN4	MERCK & CO INC 5.15% 05-17-2063				
		Free Delivery	-225,000.00		
SBP487N6	MERCK & CO INC 5.15% 05-17-2063				
		Acquisitions	111,000.00	-113,438.58	
		Dispositions	-225,000.00		220,540.50
		Free Receipt	225,000.00	-224,016.75	
C589331AQ0	MERCK & CO INC 5.85% DUE 06-30-2039				
		Acquisitions	75,000.00	-79,188.00	
		Free Delivery	-75,000.00		
SBG490B5	MERCK & CO INC 5.85% DUE 06-30-2039				
		Free Receipt	75,000.00	-79,188.00	
C58933YBA2	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Free Delivery	-75,000.00		
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	571,000.00	-401,830.28	
		Dispositions	-160,000.00		111,032.00
		Free Receipt	75,000.00	-66,850.50	
C58933YAT2	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Acquisitions	70,000.00	-57,334.90	
		Free Delivery	-70,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	Acquisitions	115,000.00	-92,568.10	
		Dispositions	-440,000.00		358,322.25
		Free Receipt	70,000.00	-57,334.90	
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049	Acquisitions	325,000.00	-270,250.65	
		Dispositions	-325,000.00		285,229.45
C58933YBM6	MERCK & CO INC NEW 5.0% 05-17-2053	Free Delivery	-340,000.00		
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	Acquisitions	310,000.00	-302,209.21	
		Dispositions	-1,120,000.00		1,079,671.90
		Free Receipt	340,000.00	-338,636.60	
C806605AH4	MERCK & CO INC NEW 6.55% DUE 09-15-2037	Acquisitions	85,000.00	-96,395.10	
		Free Delivery	-85,000.00		
SBG5GXT4	MERCK & CO INC NEW 6.55% DUE 09-15-2037	Free Receipt	85,000.00	-96,395.10	
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	5,062,000.00	-5,018,012.77	
		Dispositions	-390,000.00		398,687.85
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	Acquisitions	5,268,000.00	-5,265,751.04	
		Dispositions	-175,000.00		186,714.50
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053	Acquisitions	1,305,000.00	-1,412,372.55	
		Dispositions	-2,160,000.00		2,269,635.75
		Free Delivery	-1,505,000.00		
		Free Receipt	1,505,000.00	-1,488,945.39	
C30303M8R6	META PLATFORMS INC 5.75% 05-15-2063	Free Delivery	-90,000.00		
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063	Acquisitions	271,000.00	-291,474.26	
		Dispositions	-70,000.00		73,893.05
		Free Receipt	90,000.00	-89,731.80	

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C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Free Delivery	-365,000.00		
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Acquisitions	1,434,000.00	-1,266,855.27	
		Dispositions	-4,464,000.00		3,911,573.98
		Free Receipt	365,000.00	-293,354.98	
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	Acquisitions	260,000.00	-164,340.80	
		Dispositions	-260,000.00		170,188.20
C59156RBN7	METLIFE INC 4.05% DUE 03-01-2045	Free Delivery	-215,000.00		
SBW9JZD9	METLIFE INC 4.05% DUE 03-01-2045	Acquisitions	10,000.00	-8,189.70	
		Free Receipt	215,000.00	-207,929.06	
C59156RBD9	METLIFE INC 4.125% DUE 08-13-2042	Free Delivery	-130,000.00		
SB815P82	METLIFE INC 4.125% DUE 08-13-2042	Dispositions	-90,000.00		78,607.80
		Free Receipt	130,000.00	-158,746.90	
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	135,000.00	-115,757.10	
		Dispositions	-83,000.00		76,510.23
SBGDXXK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	75,000.00	-66,729.00	
		Dispositions	-818,000.00		773,557.14
C59156RCC0	METLIFE INC 5.0% 07-15-2052	Free Delivery	-65,000.00		
SBP9RBD6	METLIFE INC 5.0% 07-15-2052	Free Receipt	65,000.00	-60,848.15	
C59156RCD8	METLIFE INC 5.25% DUE 01-15-2054	Free Delivery	-673,000.00		
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054	Acquisitions	38,000.00	-38,836.06	
		Dispositions	-1,373,000.00		1,348,734.07

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		Free Receipt	673,000.00	-654,443.85	
C59156RAM0	METLIFE INC 5.7% DUE 06-15-2035	Free Delivery	-85,000.00		
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035	Dispositions	-85,000.00		90,667.80
		Free Receipt	85,000.00	-98,386.48	
C59156RAY4	METLIFE INC 5.875% DUE 02-06-2041	Free Delivery	-285,000.00		
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	Acquisitions	130,000.00	-137,459.40	
		Free Receipt	285,000.00	-287,170.90	
C59156RAJ7	METLIFE INC 6.375% DUE 06-15-2034	Free Delivery	-15,000.00		
SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034	Dispositions	-15,000.00		16,432.95
		Free Receipt	15,000.00	-19,008.30	
SBRF3SD1	METLIFE INC SR NT 5.3% 12-15-2034	Acquisitions	2,960,000.00	-2,949,697.20	
		Dispositions	-1,965,000.00		2,028,125.35
C59156RBL1	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	Dispositions	-100,000.00		91,114.00
		Free Delivery	-35,000.00		
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	Free Receipt	35,000.00	-44,159.85	
C595112BU6	MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	Acquisitions	110,000.00	-77,601.70	
		Dispositions	-110,000.00		77,506.00
C594918CC6	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	65,000.00	-42,161.60	
		Free Delivery	-786,000.00		
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,005,000.00	-1,238,087.55	
		Dispositions	-4,155,000.00		2,692,225.40
		Free Receipt	786,000.00	-708,509.72	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918CE2	MICROSOFT CORP 2.921% 03-17-2052 USD	Free Delivery	-594,000.00		
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	Acquisitions	608,000.00	-420,554.24	
		Dispositions	-2,204,000.00		1,468,749.65
		Free Receipt	594,000.00	-563,138.20	
SBMFPF53	MICROSOFT CORP 3.041% 03-17-2062	Acquisitions	185,000.00	-131,316.75	
		Dispositions	-489,000.00		341,175.30
C594918BS2	MICROSOFT CORP 3.45% DUE 08-08-2036	Acquisitions	365,000.00	-327,625.35	
		Dispositions	-145,000.00		128,440.55
C594918AR5	MICROSOFT CORP 3.5% DUE 11-15-2042	Acquisitions	125,000.00	-106,767.50	
		Dispositions	-125,000.00		103,483.00
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-106,767.50	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	500,000.00	-422,590.00	
		Dispositions	-85,000.00		70,505.80
		Free Delivery	-500,000.00		
		Free Receipt	500,000.00	-422,590.00	
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	75,000.00	-72,738.75	
		Dispositions	-75,000.00		71,972.25
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	-72,738.75	
SBS4BYQ8	MICROSOFT CORP 4.5% 06-15-2047	Acquisitions	60,000.00	-57,084.00	
		Dispositions	-60,000.00		55,630.20
C595620AL9	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	Free Delivery	-210,000.00		
SBDWGKX7	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	Dispositions	-145,000.00		133,307.20
		Free Receipt	210,000.00	-210,849.88	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C595620AY1	MIDAMERICAN ENERGY 5.858% 09-15-2054	Free Delivery	-155,000.00		
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054	Acquisitions	309,000.00	-334,183.78	
		Dispositions	-330,000.00		356,445.40
		Free Receipt	155,000.00	-154,820.20	
C595620AW5	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	Dispositions	-150,000.00		92,998.50
		Free Delivery	-380,000.00		
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	Dispositions	-300,000.00		192,699.00
		Free Receipt	380,000.00	-377,305.80	
C595620AV7	MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	Dispositions	-125,000.00		86,610.00
		Free Delivery	-290,000.00		
SBKT2JL0	MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	Free Receipt	290,000.00	-288,364.40	
SBDFFSG2	MIDAMERICAN ENERGY CO 3.95% 08-01-2047	Acquisitions	190,000.00	-154,637.20	
		Dispositions	-50,000.00		39,945.00
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	325,000.00	-286,263.25	
		Dispositions	-280,000.00		235,326.00
SBZ4C9B0	MIDAMERICAN ENERGY CO 4.25% 05-01-2046	Acquisitions	218,000.00	-190,761.04	
		Dispositions	-218,000.00		181,240.84
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055	Acquisitions	2,485,000.00	-2,447,847.00	
		Dispositions	-695,000.00		712,324.55
C59562EAH8	MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036	Dispositions	-295,000.00		307,800.05
		Free Delivery	-115,000.00		
SB1FS7D7	MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036	Acquisitions	334,000.00	-356,672.06	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039	Dispositions	-115,000.00		125,214.30
		Free Receipt	115,000.00	-138,543.80	
		Acquisitions	70,000.00	-59,623.90	
		Dispositions	-70,000.00		60,141.90
C606822DF8	MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035	Acquisitions	390,000.00	-387,036.45	
		Dispositions	-330,000.00		336,210.90
		Acquisitions	125,000.00	-104,975.00	
		Dispositions	-2,075,000.00		1,757,769.87
SBNQSGJ9	MOODYS CORP 3.75% 02-25-2052	Acquisitions	115,000.00	-90,235.90	
		Dispositions	-115,000.00		90,216.35
		Acquisitions	195,000.00	-138,202.35	
		Free Delivery	-195,000.00		
SBL66ZM5	MOODYS CORP SR NT 2.75% 08-19-2041	Acquisitions	92,000.00	-67,264.96	
		Dispositions	-38,000.00		26,863.34
		Free Receipt	195,000.00	-138,202.35	
		Acquisitions	298,000.00	-199,531.98	
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	Dispositions	-137,000.00		87,232.01
		Free Delivery	-275,000.00		
		Acquisitions	321,000.00	-282,864.82	
		Dispositions	-3,225,000.00		2,836,751.80
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Free Receipt	275,000.00	-274,701.13	
		Acquisitions			
		Dispositions			
		Free Receipt			
C61747YDY8	MORGAN STANLEY 4.3% DUE 01-27-2045	Dispositions	-130,000.00		113,668.10
		Free Delivery	-335,000.00		
		Acquisitions			
		Acquisitions	105,000.00	-90,061.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,080,000.00		944,406.40
		Free Receipt	335,000.00	-332,321.71	
C61746BEG7	MORGAN STANLEY 4.375% DUE 01-22-2047				
		Free Delivery	-35,000.00		
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047				
		Free Receipt	35,000.00	-26,670.70	
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035				
		Acquisitions	2,055,000.00	-2,064,485.00	
		Dispositions	-495,000.00		500,518.55
C61747YFG5	MORGAN STANLEY 5.424% 07-21-2034				
		Acquisitions	400,000.00	-398,584.00	
		Dispositions	-161,000.00		164,725.54
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035				
		Acquisitions	365,000.00	-365,000.00	
		Dispositions	-365,000.00		364,481.70
		Free Delivery	-365,000.00		
		Free Receipt	365,000.00	-365,000.00	
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035				
		Acquisitions	359,000.00	-359,072.16	
		Dispositions	-358,000.00		358,520.42
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039				
		Acquisitions	28,000.00	-27,804.77	
		Dispositions	-28,000.00		28,248.64
C61747YFB6	MORGAN STANLEY 5.948% 01-19-2038				
		Dispositions	-105,000.00		105,389.55
SBL0NRR1	MORGAN STANLEY 5.948% 01-19-2038				
		Acquisitions	37,000.00	-37,709.74	
		Dispositions	-1,662,000.00		1,700,742.02
C61747YFY7	MORGAN STANLEY 6.342% 10-18-2033				
		Acquisitions	55,000.00	-58,644.85	
		Dispositions	-55,000.00		58,280.75
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	70,000.00	-78,064.00	
		Dispositions	-70,000.00		80,314.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Acquisitions	195,000.00	-152,811.25	
		Dispositions	-180,000.00		130,723.20
SBGF5CJ4	MOSAIC CO NEW 5.45% DUE 11-15-2033	Acquisitions	115,000.00	-116,288.60	
		Dispositions	-46,000.00		46,916.32
C55336VAM2	MPLX LP 4.5% 04-15-2038	Free Delivery	-465,000.00		
SBYZGJX6	MPLX LP 4.5% 04-15-2038	Free Receipt	465,000.00	-462,024.82	
C55336VAN0	MPLX LP 4.7% 04-15-2048	Acquisitions	280,000.00	-236,611.20	
		Free Delivery	-280,000.00		
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	202,000.00	-174,016.94	
		Dispositions	-55,000.00		45,950.30
		Free Receipt	280,000.00	-236,611.20	
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	149,000.00	-144,084.33	
		Dispositions	-765,000.00		730,902.05
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052	Free Delivery	-85,000.00		
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052	Acquisitions	2,080,000.00	-1,821,160.80	
		Dispositions	-95,000.00		85,788.80
		Free Receipt	85,000.00	-74,074.95	
C62213LAA4	MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	Acquisitions	80,000.00	-61,981.60	
		Free Delivery	-80,000.00		
SBN94M29	MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	Dispositions	-80,000.00		64,504.00
		Free Receipt	80,000.00	-61,981.60	
SBGN8240	MYLAN INC 5.4 DUE 11-29-2043	Acquisitions	474,000.00	-420,368.83	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-173,000.00		151,406.12
C628530BJ5	MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	Acquisitions	2,345,000.00	-1,919,714.90	
		Dispositions	-4,486,000.00		3,644,047.66
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046	Acquisitions	741,000.00	-616,062.67	
		Dispositions	-695,000.00		592,162.90
C63111XAE1	NASDAQ INC 2.5% DUE 12-21-2040	Acquisitions	115,000.00	-77,616.95	
		Dispositions	-1,440,000.00		1,004,313.35
		Free Delivery	-115,000.00		
		Free Receipt	115,000.00	-77,616.95	
C63111XAK7	NASDAQ INC 5.95% 08-15-2053	Free Delivery	-25,000.00		
SBRT75P0	NASDAQ INC 5.95% 08-15-2053	Acquisitions	2,225,000.00	-2,413,589.39	
		Dispositions	-150,000.00		163,984.35
		Free Receipt	25,000.00	-24,725.62	
C63111XAL5	NASDAQ INC 6.1% 06-28-2063	Acquisitions	1,056,000.00	-1,152,357.09	
		Dispositions	-270,000.00		283,167.55
		Free Delivery	-410,000.00		
		Free Receipt	410,000.00	-420,196.60	
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052	Acquisitions	55,000.00	-43,570.45	
		Dispositions	-55,000.00		41,746.65
SBJLVK59	NATIONAL RURAL UTILS COOP 4.15% DUE 12-15-2032 BEO	Acquisitions	200,000.00	-185,458.00	
		Dispositions	-81,000.00		77,578.56
SBRRDR21	NATL RURAL UTILS FIXED 7.125% 09-15-2053	Acquisitions	121,000.00	-125,787.31	
		Dispositions	-121,000.00		124,932.50
C63902HBF5	NATURE CONSERVANCY 3.957% DUE 03-01-2052	Acquisitions	110,000.00	-92,647.50	
		Free Delivery	-110,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052	Free Receipt	110,000.00	-92,647.50	
C63946BAJ9	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	75,000.00	-66,609.00	
		Free Delivery	-75,000.00		
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	92,000.00	-83,919.08	
		Free Receipt	75,000.00	-66,609.00	
C641062AN4	NESTLE HLDGS INC 4% DUE 09-24-2048	Dispositions	-200,000.00		169,694.00
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048	Acquisitions	65,000.00	-51,691.25	
SBR2NKN8	NETFLIX INC 4.9% 08-15-2034	Acquisitions	95,000.00	-94,633.30	
		Dispositions	-95,000.00		97,529.85
SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Acquisitions	532,000.00	-530,882.80	
		Dispositions	-532,000.00		532,498.84
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054	Acquisitions	499,000.00	-528,108.31	
		Dispositions	-184,000.00		201,314.86
C437076CQ3	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	130,000.00	-102,981.50	
		Free Delivery	-785,000.00		
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	103,000.00	-82,000.82	
		Dispositions	-103,000.00		76,948.21
		Free Receipt	785,000.00	-695,796.87	
SBK5WMP9	NEW YORK & 3.954% DUE 08-01-2119	Acquisitions	90,000.00	-64,268.10	
		Dispositions	-90,000.00		65,561.40
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	Acquisitions	250,000.00	-269,817.50	
		Dispositions	-50,000.00		54,238.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C65339KCQ1	NEXTERA ENERGY CAP 5.38% 02-28-2053	Acquisitions	270,000.00	-254,961.00	
		Dispositions	-105,000.00		100,161.60
		Free Delivery	-270,000.00		
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053	Acquisitions	817,000.00	-782,904.51	
		Dispositions	-362,000.00		345,478.93
		Free Receipt	270,000.00	-254,961.00	
SBQWPXV6	NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054	Acquisitions	1,257,000.00	-1,244,595.30	
		Dispositions	-157,000.00		159,503.26
SBS2H2W0	NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034	Acquisitions	1,350,000.00	-1,345,977.00	
		Dispositions	-1,350,000.00		1,333,476.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	90,000.00	-70,043.40	
		Dispositions	-1,385,000.00		1,121,787.05
C65473QBF9	NISOURCE FIN CORP 4.375% 05-15-2047	Free Delivery	-340,000.00		
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Dispositions	-70,000.00		59,431.40
		Free Receipt	340,000.00	-339,829.39	
C637417AR7	NNN REIT INC SR NT 3% 04-15-2052	Acquisitions	225,000.00	-143,721.00	
		Free Delivery	-225,000.00		
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052	Dispositions	-225,000.00		141,477.35
		Free Receipt	225,000.00	-143,721.00	
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053	Acquisitions	90,000.00	-79,231.50	
		Dispositions	-90,000.00		74,600.10
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045	Acquisitions	642,000.00	-552,095.46	
		Dispositions	-150,000.00		130,074.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	Acquisitions	90,000.00	-60,159.60	
		Dispositions	-90,000.00		58,198.50
C655844CU0	NORFOLK SOUTHN CORP 5.95% 03-15-2064	Free Delivery	-95,000.00		
SBNTZTQ5	NORFOLK SOUTHN CORP 5.95% 03-15-2064	Acquisitions	209,000.00	-229,547.49	
		Dispositions	-1,324,000.00		1,395,539.19
		Free Receipt	95,000.00	-94,734.95	
SBNQSGK0	NORFOLK SOUTHN CORP SR NT 3% 03-15-2032	Acquisitions	200,000.00	-172,686.00	
		Dispositions	-81,000.00		72,465.84
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	Acquisitions	79,000.00	-56,419.43	
		Dispositions	-40,000.00		31,686.80
C655844BX5	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	Free Delivery	-150,000.00		
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	Acquisitions	5,000.00	-3,897.70	
		Dispositions	-934,000.00		760,776.28
		Free Receipt	150,000.00	-138,220.56	
C665772CX5	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	Free Delivery	-215,000.00		
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	Dispositions	-215,000.00		202,215.95
		Free Receipt	215,000.00	-213,396.10	
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Acquisitions	60,000.00	-36,562.80	
		Dispositions	-22,000.00		13,918.74
C665772CJ6	NORTHN STS PWR CO 3.4 DUE 08-15-2042	Free Delivery	-190,000.00		
SB8KCXG8	NORTHN STS PWR CO 3.4 DUE 08-15-2042	Free Receipt	190,000.00	-179,008.99	
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	581,000.00	-459,677.45	
		Dispositions	-201,000.00		151,017.33
C666807BP6	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Dispositions	-340,000.00		280,496.60
		Free Delivery	-225,000.00		
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Dispositions	-645,000.00		532,118.55
		Free Receipt	225,000.00	-223,499.69	
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Dispositions	-415,000.00		384,717.45
		Free Delivery	-145,000.00		
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	220,000.00	-199,058.20	
		Dispositions	-1,465,000.00		1,356,007.80
		Free Receipt	145,000.00	-146,943.18	
C666807BT8	NORTHROP GRUMMAN 5.15% DUE 05-01-2040				
		Dispositions	-90,000.00		88,250.40
		Free Delivery	-130,000.00		
SBLGSGS4	NORTHROP GRUMMAN 5.15% DUE 05-01-2040				
		Acquisitions	57,000.00	-57,375.12	
		Free Receipt	130,000.00	-127,528.91	
C666807CJ9	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Free Delivery	-100,000.00		
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	155,000.00	-144,450.70	
		Dispositions	-545,000.00		522,171.50
		Free Receipt	100,000.00	-99,589.00	
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Acquisitions	765,000.00	-754,422.95	
		Dispositions	-165,000.00		162,020.50
SBQWNTW3	NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034				
		Acquisitions	2,455,000.00	-2,452,986.90	
		Dispositions	-2,455,000.00		2,399,107.66
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	315,000.00	-313,468.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-90,000.00		87,066.00
SBLB6SV0	NORTHWESTERN UNIV 2.64% DUE 12-01-2050	Acquisitions	180,000.00	-120,218.40	
		Dispositions	-180,000.00		118,584.00
C668103AC8	NORTHWESTN MEM 2.633% DUE 07-15-2051	Acquisitions	126,000.00	-80,575.74	
		Free Delivery	-126,000.00		
SBNNS3Z7	NORTHWESTN MEM 2.633% DUE 07-15-2051	Dispositions	-126,000.00		81,655.56
		Free Receipt	126,000.00	-80,575.74	
C66989HAH1	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Free Delivery	-865,000.00		
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	Dispositions	-100,000.00		89,980.00
		Free Receipt	865,000.00	-879,218.92	
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054	Acquisitions	2,080,000.00	-2,074,487.30	
		Dispositions	-95,000.00		87,693.25
SBP96092	NUCOR CORP NT 3.85% 04-01-2052	Acquisitions	365,000.00	-289,934.10	
		Dispositions	-65,000.00		49,864.75
C67077MAS7	NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	Acquisitions	50,000.00	-47,257.00	
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	-47,257.00	
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	126,000.00	-109,244.08	
		Dispositions	-815,000.00		688,838.00
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	560,000.00	-442,168.25	
		Dispositions	-280,000.00		216,162.65
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	45,000.00	-35,004.15	
		Dispositions	-45,000.00		36,906.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	Acquisitions	1,390,000.00	-1,027,331.40	
		Dispositions	-1,160,000.00		899,883.70
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	Acquisitions	80,000.00	-54,140.00	
		Dispositions	-80,000.00		54,684.80
C674599CN3	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Acquisitions	140,000.00	-107,178.40	
		Free Delivery	-140,000.00		
SBFMZD75	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Dispositions	-140,000.00		108,473.11
		Free Receipt	140,000.00	-107,178.40	
C674599CJ2	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Free Delivery	-220,000.00		
		Acquisitions	90,000.00	-70,658.10	
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Free Receipt	220,000.00	-158,826.20	
		Acquisitions	200,000.00	-205,504.00	
SBMHLJ91	OCCIDENTAL PETE 6.125% DUE 01-01-2031	Dispositions	-81,000.00		85,255.74
		Acquisitions	200,000.00	-205,504.00	
C674599DJ1	OCCIDENTAL PETE 6.2% DUE 03-15-2040	Dispositions	-80,000.00		80,809.60
		Free Delivery	-75,000.00		
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040	Acquisitions	352,000.00	-358,910.24	
		Dispositions	-75,000.00		74,355.75
C674599DH5	OCCIDENTAL PETE 7.95% DUE 06-15-2039	Free Receipt	75,000.00	-73,342.79	
		Free Delivery	-20,000.00		
SBK8VN72	OCCIDENTAL PETE 7.95% DUE 06-15-2039	Free Receipt	20,000.00	-21,395.80	
		Acquisitions	755,000.00	-758,307.60	
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Dispositions	-155,000.00		156,222.95
		Acquisitions	755,000.00	-758,307.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C674599DL6	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Free Delivery	-20,000.00		
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Acquisitions	450,000.00	-482,057.25	
		Dispositions	-550,000.00		572,894.50
		Free Receipt	20,000.00	-20,468.20	
C677050AQ9	OGLETHORPE PWR CORP 3.75% 08-01-2050	Dispositions	-170,000.00		122,473.10
		Free Delivery	-60,000.00		
SBN77TJ6	OGLETHORPE PWR CORP 3.75% 08-01-2050	Acquisitions	488,000.00	-360,128.62	
		Free Receipt	60,000.00	-61,195.63	
C677050AS5	OGLETHORPE PWR CORP 4.5% 04-01-2047	Free Delivery	-260,000.00		
SBMWGQY5	OGLETHORPE PWR CORP 4.5% 04-01-2047	Dispositions	-170,000.00		149,433.40
		Free Receipt	260,000.00	-217,755.68	
C677050AK2	OGLETHORPE PWR CORP 4.55 DUE 06-01-2044 REG	Dispositions	-115,000.00		94,457.55
		Free Delivery	-100,000.00		
SBN8MK75	OGLETHORPE PWR CORP 4.55 DUE 06-01-2044 REG	Free Receipt	100,000.00	-99,790.28	
C677050AN6	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	Free Delivery	-90,000.00		
SBJXRH21	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	Free Receipt	90,000.00	-96,622.47	
SBMVRDN7	OHIOHEALTH CORP 2.834% 11-15-2041	Acquisitions	195,000.00	-142,365.60	
		Dispositions	-125,000.00		91,232.50
C6789084B7	OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	Acquisitions	135,000.00	-134,654.40	
		Free Delivery	-135,000.00		
SBNM40F5	OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	Dispositions	-135,000.00		133,769.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	135,000.00	-134,654.40	
SBNXHZF8	OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053	Acquisitions	218,000.00	-227,681.31	
		Dispositions	-218,000.00		216,659.30
SBLC88X7	OLD REPUBLIC INTERNATIONAL CORP 5.75% 03-28-2034	Acquisitions	202,000.00	-202,508.40	
		Dispositions	-202,000.00		206,703.23
C68233JBB9	ONCOR ELEC 3.75% DUE 04-01-2045	Free Delivery	-255,000.00		
SBZ16JQ0	ONCOR ELEC 3.75% DUE 04-01-2045	Dispositions	-185,000.00		145,204.65
		Free Receipt	255,000.00	-227,614.96	
C68233JBV5	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	Dispositions	-210,000.00		161,786.10
		Free Delivery	-45,000.00		
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	Acquisitions	60,000.00	-47,815.80	
		Free Receipt	45,000.00	-57,042.51	
SBPX1TR4	ONCOR ELEC FIXED 4.6% DUE 06-01-2052	Acquisitions	149,000.00	-136,647.52	
		Dispositions	-149,000.00		129,464.61
C68233JCM4	ONCOR ELEC FIXED 4.95% DUE 09-15-2052	Free Delivery	-110,000.00		
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052	Acquisitions	150,000.00	-137,984.00	
		Free Receipt	110,000.00	-113,143.18	
C68233JAT1	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	Dispositions	-55,000.00		50,204.55
		Free Delivery	-200,000.00		
SB8B7B80	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	Acquisitions	287,000.00	-268,803.74	
		Free Receipt	200,000.00	-202,684.39	
SBRBVNB2	ONEOK INC 5.7% 11-01-2054	Acquisitions	2,597,000.00	-2,576,716.08	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,035,000.00		1,980,087.40
SBSNW020	ONEOK INC NEW 4.25% 09-15-2046	Dispositions	-160,000.00		125,083.20
		Free Receipt	235,000.00	231,961.70	
C682680AZ6	ONEOK INC NEW 4.45% DUE 09-01-2049	Acquisitions	265,000.00	-213,147.45	
		Free Delivery	-265,000.00		
SBK9V9H7	ONEOK INC NEW 4.45% DUE 09-01-2049	Free Receipt	265,000.00	-213,147.45	
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047	Acquisitions	85,000.00	-72,760.00	
		Dispositions	-360,000.00		327,408.70
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043	Dispositions	-144,000.00		131,290.56
		Free Receipt	165,000.00	150,192.90	
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	2,299,000.00	-1,774,562.86	
		Dispositions	-1,250,000.00		1,024,495.70
C68389XB2	ORACLE CORP 3.6% DUE 04-01-2050 REG	Free Delivery	-65,000.00		
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	3,401,000.00	-2,447,087.91	
		Dispositions	-1,715,000.00		1,255,956.70
		Free Receipt	65,000.00	-47,155.55	
C68389XBP9	ORACLE CORP 3.8% 11-15-2037	Free Delivery	-275,000.00		
SBF4ZFF5	ORACLE CORP 3.8% 11-15-2037	Dispositions	-2,725,000.00		2,304,814.00
		Free Receipt	275,000.00	-273,933.44	
C68389XBH7	ORACLE CORP 3.85% DUE 07-15-2036	Free Delivery	-90,000.00		
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036	Acquisitions	195,000.00	-169,989.78	
		Dispositions	-90,000.00		76,909.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	90,000.00	-99,394.20	
C68389XBE4	ORACLE CORP 3.9% DUE 05-15-2035	Free Delivery	-795,000.00		
SBWTM367	ORACLE CORP 3.9% DUE 05-15-2035	Dispositions	-795,000.00		703,582.95
		Free Receipt	795,000.00	-785,099.76	
C68389XCA1	ORACLE CORP 3.95% DUE 03-25-2051	Free Delivery	-345,000.00		
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	70,000.00	-53,029.20	
		Dispositions	-615,000.00		475,788.75
		Free Receipt	345,000.00	-257,820.78	
C68389XBQ7	ORACLE CORP 4% 11-15-2047	Free Delivery	-105,000.00		
SBD390R1	ORACLE CORP 4% 11-15-2047	Dispositions	-50,000.00		38,539.50
		Free Receipt	105,000.00	-80,288.40	
C68389XBJ3	ORACLE CORP 4% DUE 07-15-2046	Free Delivery	-505,000.00		
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	531,000.00	-429,586.50	
		Dispositions	-855,000.00		693,052.05
		Free Receipt	505,000.00	-504,324.44	
C68389XBF1	ORACLE CORP 4.125% DUE 05-15-2045	Dispositions	-60,000.00		48,318.00
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	190,000.00	-155,518.55	
		Dispositions	-130,000.00		107,094.40
SBQFN0D8	ORACLE CORP 4.7% 09-27-2034	Acquisitions	365,000.00	-363,934.20	
		Dispositions	-365,000.00		363,364.25
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	135,000.00	-136,682.10	
		Dispositions	-435,000.00		418,383.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLFBZX2	ORACLE CORP 5.375% 09-27-2054	Acquisitions	558,000.00	-556,819.67	
		Dispositions	-470,000.00		455,844.95
SBLFC9N3	ORACLE CORP 5.5% 09-27-2064	Acquisitions	995,000.00	-987,803.60	
		Dispositions	-40,000.00		39,294.40
C68389XCQ6	ORACLE CORP 5.55% 02-06-2053	Free Delivery	-410,000.00		
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053	Acquisitions	38,000.00	-37,760.20	
		Dispositions	-763,000.00		754,059.03
		Free Receipt	410,000.00	-392,134.01	
SBMYLX70	ORACLE CORP FIXED 2.875% DUE 03-25-2031	Acquisitions	300,000.00	-259,323.00	
		Dispositions	-121,000.00		107,901.75
C68389XBZ7	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Free Delivery	-400,000.00		
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	420,000.00	-324,772.60	
		Dispositions	-360,000.00		293,310.20
		Free Receipt	400,000.00	-351,386.06	
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	3,683,000.00	-2,624,460.80	
		Dispositions	-60,000.00		44,565.00
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	165,000.00	-125,367.30	
		Dispositions	-2,880,000.00		2,170,969.60
C68389XCK9	ORACLE CORP FIXED 6.9% DUE 11-09-2052	Free Delivery	-1,220,000.00		
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052	Acquisitions	173,000.00	-203,404.21	
		Dispositions	-2,605,000.00		2,993,881.60
		Free Receipt	1,220,000.00	-1,259,207.12	
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		140,000.00
S9A32GKL	OTC DER CASH COLL PAY TO BNP PARIBAS	Acquisitions	13,680,000.00	-13,680,000.00	
		Dispositions	-13,680,000.00		13,680,000.00
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9D85KJL	OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Acquisitions	84,960,000.00	-84,960,000.00	
		Dispositions	-67,010,000.00		67,010,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9A32HLL	OTC DERIVATIVE CASH COLL PAY TO RBC	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		140,000.00
S9E9XZ2L	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	110,000.00	-110,000.00	
		Dispositions	-165,000.00		165,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		140,000.00

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S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	108,286,000.00	-108,286,000.00	
		Dispositions	-79,005,000.00		79,005,000.00
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Acquisitions	1,430,000.00	-1,430,000.00	
		Dispositions	-1,430,000.00		1,430,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053	Acquisitions	1,804,000.00	-1,977,826.02	
		Dispositions	-1,755,000.00		1,985,768.70
SBNNRNW1	OWENS CORNING 5.95% 06-15-2054	Acquisitions	2,400,000.00	-2,368,176.00	
		Dispositions	-2,400,000.00		2,545,392.00
C694308JJ7	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Dispositions	-235,000.00		159,374.65
		Free Delivery	-150,000.00		
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Dispositions	-80,000.00		55,274.40
		Free Receipt	150,000.00	-145,923.26	
C694308JU2	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	Free Delivery	-345,000.00		
SBN93099	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	Acquisitions	40,000.00	-32,585.20	
		Free Receipt	345,000.00	-337,736.00	
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	2,933,000.00	-2,918,892.27	
		Dispositions	-2,933,000.00		2,919,302.89
C694308JQ1	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Free Delivery	-433,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	270,000.00	-236,466.00	
		Dispositions	-703,000.00		602,016.67
		Free Receipt	433,000.00	-351,940.97	
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	2,635,000.00	-2,224,938.56	
		Dispositions	-1,360,000.00		1,216,152.85
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00	-73,933.65	
C694308HY6	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	Acquisitions	360,000.00	-262,227.60	
		Free Delivery	-360,000.00		
SBD24YZ3	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	Free Receipt	360,000.00	-262,227.60	
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	Acquisitions	550,000.00	-458,158.55	
		Dispositions	-125,000.00		107,118.75
C694308KH9	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Dispositions	-210,000.00		224,632.80
		Free Delivery	-282,000.00		
		Dispositions	-1,254,000.00		1,358,121.96
SBNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Free Receipt	282,000.00	-282,694.24	
		Acquisitions	536,000.00	-423,368.83	
SBT6SJF8	PACIFIC GAS & ELECTRIC 4.3% 03-15-2045	Dispositions	-960,000.00		741,992.70
		Acquisitions	95,000.00	-57,215.65	
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD	Dispositions	-1,400,000.00		914,158.00
		Acquisitions	521,000.00	-408,275.08	
SBHXC�N8	PACIFICORP 4.15% 02-15-2050	Dispositions	-60,000.00		50,281.20
		Acquisitions	435,000.00	-432,385.65	
C695114DE5	PACIFICORP 5.8% 01-15-2055	Free Delivery	-435,000.00		

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SBRXGPG4	PACIFICORP 5.8% 01-15-2055	Acquisitions	1,752,000.00	-1,742,024.64	
		Dispositions	-2,112,000.00		2,043,673.18
		Free Receipt	435,000.00	-432,385.65	
C695114CL0	PACIFICORP 6% DUE 01-15-2039	Dispositions	-565,000.00		582,300.30
		Free Delivery	-90,000.00		
SB3KTPK2	PACIFICORP 6% DUE 01-15-2039	Dispositions	-90,000.00		93,204.00
		Free Receipt	90,000.00	-108,343.12	
C695114CX4	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	175,000.00	-116,607.75	
		Free Delivery	-175,000.00		
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Free Receipt	175,000.00	-116,607.75	
SBQRGK46	PACKAGING CORP AMER 5.7% 12-01-2033	Acquisitions	125,000.00	-129,232.50	
		Dispositions	-125,000.00		128,308.75
SBP0TWY9	PACKAGING CORP FIXED 3.05% DUE 10-01-2051	Acquisitions	175,000.00	-118,223.00	
		Dispositions	-85,000.00		54,842.85
C70450YAN3	PAYPAL HLDGS INC 5.25% 06-01-2062	Acquisitions	267,000.00	-259,862.43	
		Dispositions	-45,000.00		45,432.00
		Free Delivery	-95,000.00		
		Free Receipt	95,000.00	-90,300.35	
C70462GAC2	PEACEHEALTH 3.218% DUE 11-15-2050	Acquisitions	170,000.00	-112,611.40	
		Free Delivery	-170,000.00		
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050	Free Receipt	170,000.00	-112,611.40	
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	235,000.00	-162,758.10	
		Dispositions	-160,000.00		109,921.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052	Acquisitions	315,000.00	-275,458.05	
		Dispositions	-130,000.00		114,605.40
SBSWW1L7	PEPSICO INC 5.25% 07-17-2054	Acquisitions	275,000.00	-274,298.75	
		Dispositions	-275,000.00		283,945.65
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041	Acquisitions	445,000.00	-322,309.05	
		Dispositions	-150,000.00		106,248.00
		Free Delivery	-46,000.00		
		Free Receipt	46,000.00	-44,965.92	
C713448BZ0	PEPSICO INC SR NT 4 DUE 03-05-2042	Acquisitions	270,000.00	-238,477.50	
		Free Delivery	-270,000.00		
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042	Acquisitions	65,000.00	-55,740.10	
		Free Receipt	270,000.00	-238,477.50	
SB58NF99	PEPSICO INC SR NT 4.875 DUE 11-01-2040	Acquisitions	180,000.00	-177,840.00	
		Dispositions	-55,000.00		53,149.25
C71644EAJ1	PETRO-CDA 6.8% DUE 05-15-2038	Free Delivery	-20,000.00		
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038	Acquisitions	26,000.00	-27,776.84	
		Dispositions	-533,000.00		596,251.48
		Free Receipt	20,000.00	-27,919.40	
C717081EZ2	PFIZER INC 2.55% DUE 05-28-2040	Free Delivery	-225,000.00		
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Dispositions	-225,000.00		157,935.65
		Free Receipt	225,000.00	-209,603.85	
C717081EC3	PFIZER INC 4% DUE 12-15-2036	Dispositions	-125,000.00		114,592.20
SBZ3FFJ0	PFIZER INC 4% DUE 12-15-2036				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C716973AF9	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Acquisitions	92,000.00	-85,747.64	
		Acquisitions	35,000.00	-34,219.05	
		Dispositions	-540,000.00		525,965.40
		Free Delivery	-585,000.00		
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Acquisitions	1,419,000.00	-1,387,885.88	
		Dispositions	-1,990,000.00		1,949,635.80
		Free Receipt	585,000.00	-573,117.34	
		Free Delivery	-674,000.00		
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	2,247,000.00	-2,245,762.66	
		Dispositions	-6,669,000.00		6,550,050.52
		Free Receipt	674,000.00	-674,032.81	
		Free Delivery	-1,145,000.00		
C716973AH5	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Acquisitions	498,000.00	-477,590.10	
		Dispositions	-515,000.00		511,672.00
		Free Receipt	1,145,000.00	-1,129,652.44	
		Free Delivery	-230,000.00		232,166.60
C693342AE7	PG&E WILDFIRE 4.674% DUE 12-01-2053	Acquisitions	300,000.00	-281,145.00	
		Dispositions	-230,000.00		
		Free Receipt	300,000.00	-281,145.00	
		Free Delivery	-265,000.00		
SBPX32J3	PG&E WILDFIRE 4.674% DUE 12-01-2053	Acquisitions	140,000.00	-128,797.20	
		Dispositions	-230,000.00		
		Free Receipt	300,000.00	-281,145.00	
		Free Delivery	-265,000.00		
C693342AH0	PG&E WILDFIRE 5.081% DUE 06-01-2043	Acquisitions	265,000.00	-262,999.25	
		Dispositions	-230,000.00		
		Free Receipt	300,000.00	-281,145.00	
		Free Delivery	-265,000.00		
SBMG3WQ6	PG&E WILDFIRE 5.081% DUE 06-01-2043				

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		Free Receipt	265,000.00	-262,999.25	
C718172AW9	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Free Delivery	-35,000.00		
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Free Receipt	35,000.00	-33,874.23	
C718172AP4	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Free Delivery	-65,000.00		
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Dispositions	-485,000.00		443,887.45
		Free Receipt	65,000.00	-68,081.94	
C718546BA1	PHILLIPS 66 3.3% DUE 03-15-2052	Free Delivery	-110,000.00		
SBNM6J09	PHILLIPS 66 3.3% DUE 03-15-2052	Dispositions	-110,000.00		75,187.20
		Free Receipt	110,000.00	-109,189.30	
C718547AP7	PHILLIPS 66 CO 4.9% DUE 10-01-2046	Dispositions	-50,000.00		45,212.00
		Free Delivery	-295,000.00		
SBQYLTC5	PHILLIPS 66 CO 4.9% DUE 10-01-2046	Free Receipt	295,000.00	-264,380.44	
SBRQPL60	PHILLIPS 66 CO 5.841% 03-15-2055	Acquisitions	295,000.00	-294,402.85	
		Dispositions	-115,000.00		107,742.35
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054	Acquisitions	4,370,000.00	-4,365,979.60	
		Dispositions	-4,325,000.00		4,356,899.88
SBK7ZSP8	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	1,500,000.00	-1,269,810.00	
		Dispositions	-1,932,000.00		1,684,588.08
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	2,130,000.00	-1,845,597.80	
		Dispositions	-1,809,000.00		1,587,650.50
SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034	Acquisitions	37,000.00	-37,667.85	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-37,000.00		37,089.91
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	1,401,000.00	-1,422,253.44	
		Dispositions	-1,401,000.00		1,433,656.95
C693475BW4	PNC FINL SVCS GROUP INC 5.676% 01-22-2035	Acquisitions	443,000.00	-443,956.63	
		Dispositions	-443,000.00		452,136.26
SBSMRJG3	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	Acquisitions	95,000.00	-94,511.70	
		Dispositions	-95,000.00		97,926.95
SBN7DSM0	PPL ELEC UTILS 4.125% DUE 06-15-2044	Acquisitions	126,000.00	-110,056.15	
		Dispositions	-126,000.00		102,353.58
SB7XR437	PRAXAIR INC 3.55% DUE 11-07-2042	Acquisitions	115,000.00	-93,311.00	
		Dispositions	-50,000.00		41,342.00
SBNHN7V2	PRIN FINL GROUP FIXED 5.5% 03-15-2053	Acquisitions	185,000.00	-182,689.35	
		Dispositions	-1,978,000.00		1,964,284.94
SB3R2N66	PROGRESS ENERGY 6% DUE 12-01-2039	Acquisitions	180,000.00	-184,377.60	
		Dispositions	-180,000.00		188,215.20
C29273RAR0	PROGRESS ENERGY 6.5% DUE 02-01-2042	Free Delivery	-45,000.00		
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042	Acquisitions	90,000.00	-94,411.80	
		Free Receipt	45,000.00	-49,637.70	
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048	Acquisitions	875,000.00	-755,895.00	
		Dispositions	-695,000.00		581,307.35
SBDRO683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	380,000.00	-323,174.55	
		Dispositions	-84,000.00		74,785.20
SBNRJF94	PROLOGIS L P 5% 01-31-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	385,000.00	-380,595.60	
		Dispositions	-379,000.00		380,565.06
C74340XCJ8	PROLOGIS L P 5.0% 03-15-2034				
		Acquisitions	770,000.00	-760,213.30	
		Free Delivery	-770,000.00		
SBPDYZF3	PROLOGIS L P 5.0% 03-15-2034				
		Dispositions	-403,000.00		399,217.35
		Free Receipt	770,000.00	-760,213.30	
C74340XCK5	PROLOGIS L P 5.25% 03-15-2054				
		Acquisitions	80,000.00	-78,576.00	
		Free Delivery	-80,000.00		
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Acquisitions	738,000.00	-709,754.61	
		Dispositions	-350,000.00		347,763.90
		Free Receipt	80,000.00	-78,576.00	
C74340XCF6	PROLOGIS L P 5.25% 06-15-2053				
		Free Delivery	-230,000.00		
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	160,000.00	-161,981.31	
		Dispositions	-143,000.00		137,963.17
		Free Receipt	230,000.00	-223,900.40	
C74340XCC3	PROLOGIS L P SR NT 3.05% 03-01-2050				
		Acquisitions	55,000.00	-37,602.95	
		Free Delivery	-55,000.00		
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050				
		Dispositions	-55,000.00		36,967.48
		Free Receipt	55,000.00	-37,602.95	
C743820AB8	PROVID ST JOSEPH 2.7% DUE 10-01-2051				
		Acquisitions	285,000.00	-168,700.05	
		Free Delivery	-285,000.00		
SBN14JM6	PROVID ST JOSEPH 2.7% DUE 10-01-2051				
		Dispositions	-285,000.00		171,204.30
		Free Receipt	285,000.00	-168,700.05	
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	346,000.00	-291,795.64	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		215,191.30
C744320AY8	PRUDENTIAL FINL 3.905% DUE 12-07-2047	Free Delivery	-145,000.00		
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047	Dispositions	-145,000.00		115,770.25
		Free Receipt	145,000.00	-166,737.83	
SBMFDH84	PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050	Acquisitions	60,000.00	-50,196.00	
		Dispositions	-60,000.00		53,695.80
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	Acquisitions	165,000.00	-123,254.10	
		Dispositions	-80,000.00		63,137.60
C744320BA9	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	Acquisitions	365,000.00	-290,200.55	
		Free Delivery	-525,000.00		
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	Acquisitions	740,000.00	-575,771.80	
		Dispositions	-315,000.00		256,552.60
		Free Receipt	525,000.00	-468,608.91	
SBQ5HY61	PRUDENTIAL FINL INC 6.5% 03-15-2054	Acquisitions	2,345,000.00	-2,347,632.50	
		Dispositions	-565,000.00		587,907.15
SBLH17V2	PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	Acquisitions	55,000.00	-36,958.90	
		Dispositions	-55,000.00		36,233.45
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	Acquisitions	255,000.00	-145,979.85	
		Dispositions	-255,000.00		140,260.20
C744448CX7	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	Acquisitions	125,000.00	-105,301.25	
		Free Delivery	-125,000.00		
SBMH3RJ3	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	Free Receipt	125,000.00	-105,301.25	
SBSWWTG8	PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-199,438.00	
		Dispositions	-200,000.00		194,894.00
SBKPNNY8	PUBLIC SERVICE ENTERPRISE 5.45% 04-01-2034				
		Acquisitions	200,000.00	-196,968.60	
		Dispositions	-200,000.00		199,363.50
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	3,195,000.00	-3,155,740.25	
		Dispositions	-120,000.00		118,196.60
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050				
		Acquisitions	190,000.00	-129,371.00	
		Dispositions	-95,000.00		67,000.65
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00	-129,371.00	
C744448CJ8	PUBLIC SVC CO COLO 3.95% DUE 03-15-2043				
		Dispositions	-995,000.00		771,154.85
		Free Delivery	-215,000.00		
SB8NVT19	PUBLIC SVC CO COLO 3.95% DUE 03-15-2043				
		Free Receipt	215,000.00	-214,022.00	
C744448BZ3	PUBLIC SVC CO COLO 6.25% DUE 09-01-2037				
		Dispositions	-425,000.00		453,470.75
		Free Delivery	-95,000.00		
SB23YNB4	PUBLIC SVC CO COLO 6.25% DUE 09-01-2037				
		Dispositions	-95,000.00		102,819.45
		Free Receipt	95,000.00	-129,599.49	
C744482BM1	PUBLIC SVC CO N H 3.6% DUE 07-01-2049				
		Acquisitions	55,000.00	-41,804.40	
		Free Delivery	-55,000.00		
SBJBZSV3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049				
		Free Receipt	55,000.00	-41,804.40	
SBMFS3F8	PUBLIC SVC ELEC 5.45% 03-01-2054				
		Acquisitions	131,000.00	-131,763.83	
		Dispositions	-131,000.00		131,489.89
SBK5HXM8	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049				
		Acquisitions	230,000.00	-164,155.60	
		Dispositions	-60,000.00		43,902.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPSKCJ9	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053	Acquisitions	80,000.00	-84,444.19	
		Dispositions	-80,000.00		79,484.80
SBRDZWS2	PUGET ENERGY INC SR NT 5.33% 06-15-2034	Acquisitions	155,000.00	-154,998.45	
		Dispositions	-155,000.00		155,604.50
S9M62T8U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.078125 31750NN85	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		750.00
S9M61L8U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 96.1796875 31750NN02	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		781.25
S9M6PMDU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.65625 31750NUV6	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,859.38
S9M6TDBU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,453.13
S9M93GFU	PUT BONDOPT CHASUS33 10/08/2024 FNCL 4% 10/15/2024 91.109375 31750OQH0	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,062.50
S9M7MFCU	PUT BONDOPT SBNYUS33 06/06/2024 FNCL 5% 06/13/2024 95.65625 31750O7U2	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		937.50
S9MXX13U	PUT BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 94.96875 31750PGV7	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		570.31
S9MXKVLU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		561.18
S9MXS76U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		592.93
S9MXRKXU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024				

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		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		607.97
S9MXC54U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		513.19
S9MXHX0U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		533.47
S9MX7BKU	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		541.14
S9MYF30U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		532.29
S9MX5NYU	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		311.03
S9MX5ENU	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,005.00
S9MX6GQU	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MX4Y9U	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		670.00
S9MX5MAU	PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9M9WAJU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,177.50
S9MX234U	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,068.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MX1SZU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,091.25
S9MX9QQU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		892.50
S9MXFJ7U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,938.00
S9MXDQ4U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		939.00
S9MXJG5U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,130.00
S9MXS40U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,241.25
S9MXUW5U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,391.25
S9MXWNXU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,353.75
S9MYFU0U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9MXAUGU	PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		840.00
S9MXPCPU	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,190.25
S9MXH59U	PUT SWO USD PNBPU33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,440.00
S9MXGP0U	PUT SWO USD PNBPU33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXGP2U	PUT SWO USD PNBPU33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXE85U	PUT SWO USD PNBPU33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,310.00
S9MXKC3U	PUT SWO USD PNBPU33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MXRGFU	PUT SWO USD PNBPU33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,780.00
S9MXPFIU	PUT SWO USD PNBPU33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPFIU	PUT SWO USD PNBPU33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPFOU	PUT SWO USD PNBPU33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,560.00
S9MXU22U	PUT SWO USD PNBPU33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9MXVWNU	PUT SWO USD PNBPU33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,005.00
S9MYCX3U	PUT SWO USD PNBPU33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,510.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6RHAU	PUT SWO USD PNBPUS33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MYEQFU	PUT SWO USD PNBPUS33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,044.00
S9MXE35U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9MY2WJU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,428.75
C00131LAS4	PVTPL AIA GROUP LTD 5.4% 09-30-2054	Acquisitions	240,000.00	-238,694.40	
		Dispositions	-240,000.00		237,184.80
C00131LAR6	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035	Acquisitions	200,000.00	-199,272.00	
		Dispositions	-129,000.00		126,715.41
C00973RAP8	PVTPL AKER BP ASA 5.8% 10-01-2054	Acquisitions	470,000.00	-468,121.40	
		Dispositions	-105,000.00		97,577.55
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Acquisitions	1,225,000.00	-1,208,058.25	
		Dispositions	-1,225,000.00		1,247,442.00
C05523RAC1	PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO	Acquisitions	35,000.00	-36,163.21	
		Dispositions	-240,000.00		243,916.80
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	Acquisitions	1,550,000.00	-1,524,285.50	
		Dispositions	-460,000.00		474,013.60
C07274NBH5	PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	Acquisitions	80,000.00	-58,118.40	
		Dispositions	-45,000.00		32,683.50
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00	-58,118.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033	Acquisitions	190,000.00	-190,133.00	
		Dispositions	-190,000.00		194,454.18
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00	-190,133.00	
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Acquisitions	1,505,000.00	-1,519,716.10	
		Dispositions	-455,000.00		467,851.35
SBQ66GR2	PVTPL BOEING CO 6.528% 05-01-2034	Acquisitions	320,000.00	-326,488.00	
		Dispositions	-320,000.00		331,802.50
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	1,744,000.00	-1,748,245.00	
		Dispositions	-1,494,000.00		1,504,247.92
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	3,573,000.00	-3,621,484.67	
		Dispositions	-2,886,000.00		3,036,209.77
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035	Acquisitions	1,425,000.00	-1,425,000.00	
		Dispositions	-325,000.00		341,939.00
C05571AAU9	PVTPL BPCE SA 6.508% 18 JAN 2035	Acquisitions	1,645,000.00	-1,648,915.10	
		Dispositions	-1,645,000.00		1,678,689.60
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	Acquisitions	275,000.00	-241,882.75	
		Dispositions	-111,000.00		98,896.56
C11135FBQ3	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Free Delivery	-55,000.00		
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Acquisitions	3,055,000.00	-2,500,975.75	
		Dispositions	-5,151,000.00		4,120,519.07
		Free Receipt	55,000.00	-42,426.45	
C11135FBJ9	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Free Delivery	-355,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	143,000.00	-114,938.46	
		Dispositions	-640,000.00		494,847.40
		Free Receipt	355,000.00	-344,823.33	
SBMDLRW4	PVTPL BUSINESS JET SECURITIES LLC SR 24-1A CL B 6.924% 05-15-2039	Acquisitions	250,000.00	-249,996.90	
		Dispositions	-22,814.21		22,814.21
C12803RAH7	PVTPL CAIXABANK SA 6.037% 06-15-2035	Acquisitions	215,000.00	-215,000.00	
		Dispositions	-215,000.00		228,069.60
SBKPK093	PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	Acquisitions	260,000.00	-215,021.80	
		Dispositions	-260,000.00		212,442.44
C14448CBA1	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	Free Delivery	-95,000.00		
SBP0VPR9	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	Acquisitions	30,000.00	-34,372.80	
		Free Receipt	95,000.00	-94,843.25	
C411707AM4	PVTPL CKE RESTAURANTS HOLDINGS INC SER 24-1A CL A2 7.253% 03-20-2054	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-3,750.00		3,750.00
C202712BL8	PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	Acquisitions	280,000.00	-227,424.40	
		Dispositions	-175,000.00		139,182.75
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	Acquisitions	1,050,000.00	-1,048,656.00	
		Dispositions	-240,000.00		242,277.60
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035	Acquisitions	170,000.00	-170,443.70	
		Dispositions	-80,000.00		80,625.60
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00	-170,443.70	
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	Acquisitions	126,000.00	-119,563.69	
		Dispositions	-126,000.00		110,127.78

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SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	Acquisitions	115,000.00	-123,791.75	
		Dispositions	-115,000.00		123,631.73
C25156PAR4	PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	Acquisitions	210,000.00	-202,171.20	
		Dispositions	-155,000.00		147,009.75
C29278GBB3	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	Acquisitions	1,205,000.00	-1,468,774.50	
		Dispositions	-1,905,000.00		2,349,932.95
C29286DAC9	PVTPL ENGIE S A 5.875% 04-10-2054	Acquisitions	1,055,000.00	-1,038,626.40	
		Dispositions	-1,055,000.00		1,043,722.05
SBR1WPT7	PVTPL ERAC USA FINANCE LLC 5.2% 10-30-2034	Acquisitions	470,000.00	-471,583.90	
		Dispositions	-470,000.00		466,860.00
C303901BP6	PVTPL FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	Acquisitions	3,476,000.00	-3,467,320.94	
		Dispositions	-1,070,000.00		1,080,071.40
C683879AF7	PVTPL FIBERCOP SPA 7.2% 07-18-2036	Dispositions	-375,000.00		402,187.50
		Free Receipt	375,000.00	357,410.80	
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	Acquisitions	2,440,000.00	-2,456,021.40	
		Dispositions	-570,000.00		590,844.90
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Acquisitions	3,545,000.00	-3,521,106.70	
		Dispositions	-3,485,000.00		3,519,729.50
C45262BAH6	PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034	Acquisitions	1,420,000.00	-1,412,900.00	
		Dispositions	-320,000.00		331,814.40
C459506AR2	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	Dispositions	-645,000.00		454,118.70
		Free Delivery	-135,000.00		
SBLPK766	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C466365AD5	PVTPL JACK IN THE BOX FDG LLC 2022-1 SR SECD NT CL A-2-I 3.445% 02-26-2052	Free Receipt	135,000.00	-121,968.11	
		Acquisitions	144,000.00	-133,790.62	
		Dispositions	-2,250.00		2,250.00
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	Dispositions	-400,000.00		428,941.05
		Free Delivery	-195,000.00		
		Free Receipt	195,000.00	-195,555.34	
		Acquisitions	70,000.00	-73,992.80	
SBNSP5K2	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034	Dispositions	-5,000.00		5,378.95
		Acquisitions	80,000.00	-79,718.40	
SBPG4QX5	PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035	Dispositions	-80,000.00		80,231.20
		Acquisitions	240,364.73	-214,863.54	
C46651NAB0	PVTPL JOL AIR LTD SER 19-1 CL B 4.948% 04-15-2044 BEO	Dispositions	-35,641.55		35,641.56
		Acquisitions	215,000.00	-215,000.00	
SBSNSBY7	PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054	Dispositions	-100,000.00		100,745.00
		Acquisitions	120,000.00	-129,118.80	
C61980AAD5	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	Free Delivery	-120,000.00		
		Dispositions	-35,000.00		37,208.15
SB5MMVT4	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	Free Receipt	120,000.00	-129,118.80	
		Acquisitions	60,000.00	-61,147.20	
C628312AE0	PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064	Free Delivery	-60,000.00		
		Free Receipt	60,000.00	-61,147.20	
SBR88PN2	PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064	Free Receipt	60,000.00	-61,147.20	
		Acquisitions	285,000.00	-276,828.90	
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	Dispositions	-165,000.00		160,501.30

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C641062AL8	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	Dispositions	-125,000.00		111,091.25
		Free Delivery	-135,000.00		
SBG0QJS0	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	Free Receipt	135,000.00	-138,185.26	
C644188BG8	PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	Acquisitions	190,000.00	-116,827.20	
		Free Delivery	-190,000.00		
SBKS9644	PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	Free Receipt	190,000.00	-116,827.20	
SBSWT884	PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034	Acquisitions	185,000.00	-184,541.20	
		Dispositions	-140,000.00		140,020.90
SBJXLHN4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	Acquisitions	182,000.00	-130,074.26	
		Dispositions	-2,114,000.00		1,488,242.14
SBLBMDQ8	PVTPL PENSKE TRUCK LEASING CO LP/PTL FIN5.35% 03-30-2029	Acquisitions	433,000.00	-432,250.91	
		Dispositions	-175,000.00		179,348.75
SBSKSZX7	PVTPL PINE STREET TRUST III 6.223% 05-15-2054	Acquisitions	1,960,000.00	-1,966,099.77	
		Dispositions	-1,960,000.00		2,044,991.45
SBMTYKX9	PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034	Acquisitions	200,000.00	-199,662.00	
		Dispositions	-81,000.00		83,988.90
SBM8SW70	PVTPL ROCHE HLDGS INC 4.985% 03-08-2034	Acquisitions	125,000.00	-126,053.75	
		Dispositions	-65,000.00		65,614.90
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	1,217,000.00	-1,256,296.01	
		Dispositions	-325,000.00		338,586.00
C771196CH3	PVTPL ROCHE HLDGS INC 5.593% 11-13-2033	Acquisitions	540,000.00	-570,013.20	
		Dispositions	-540,000.00		558,230.17

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C771196BY7	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Free Delivery	-540,000.00		
		Free Receipt	540,000.00	-570,013.20	
		Dispositions	-535,000.00		339,644.75
		Free Delivery	-146,000.00		
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Dispositions	-1,965,000.00		1,257,796.50
		Free Receipt	146,000.00	-145,712.30	
		Acquisitions	1,790,000.00	-1,787,350.80	
		Dispositions	-1,790,000.00		1,823,490.90
C78516FAC3	PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	Dispositions	-80,000.00		66,865.60
		Free Delivery	-145,000.00		
		Dispositions	-50,000.00		41,789.00
		Free Receipt	145,000.00	-143,201.37	
SBS99XZ9	PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054	Acquisitions	220,000.00	-225,700.20	
		Dispositions	-45,000.00		46,183.50
C83272GAC5	PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034	Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		219,758.70
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Acquisitions	1,659,000.00	-1,660,562.75	
		Dispositions	-1,459,000.00		1,472,056.62
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	590,000.00	-581,507.00	
		Dispositions	-290,000.00		290,920.50
SBPGN870	PVTPL SOLVENTUM CORP 5.6% 03-23-2034	Acquisitions	350,000.00	-349,309.10	
		Dispositions	-115,000.00		113,697.05
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	550,000.00	-536,449.49	
		Dispositions	-355,000.00		354,304.85

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SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	140,000.00	-136,489.10	
		Dispositions	-60,000.00		58,902.60
C85573LAB7	PVTPL START LTD SER 19-1 CL B 5.095% DUE 03-15-2044	Acquisitions	149,507.30	-134,930.33	
		Dispositions	-12,458.93		12,458.93
SB92NKN2	PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042/01-06-2013 BEO	Acquisitions	287,000.00	-240,970.41	
		Dispositions	-287,000.00		242,647.99
SBP6T4Q9	PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021	Acquisitions	200,000.00	-190,922.00	
		Dispositions	-81,000.00		79,079.49
C882384AE0	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	Dispositions	-150,000.00		120,240.00
		Free Delivery	-105,000.00		
		Free Receipt	105,000.00	-104,072.85	
C88240TAB7	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.966% DUE 02-01-2042 BEO	Acquisitions	260,000.00	-252,899.40	
		Free Delivery	-260,000.00		
SBMDTNP3	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.966% DUE 02-01-2042 BEO	Dispositions	-260,000.00		250,946.80
		Free Receipt	260,000.00	-252,899.40	
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035	Acquisitions	555,000.00	-554,955.60	
		Dispositions	-555,000.00		553,368.30
SBN4JN93	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	Acquisitions	235,000.00	-237,805.90	
		Dispositions	-235,000.00		232,503.10
SBP93RF8	PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035	Acquisitions	240,000.00	-235,819.70	
		Dispositions	-55,000.00		53,019.45
C97064YAA2	PVTPL WILLIS ENGINE STRUCTURED TR VII SR23-A CL A 8.0% 10-15-2048	Acquisitions	242,031.31	-253,934.33	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-24,741.66		24,741.66
SBQWNV05	PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054	Acquisitions	1,800,000.00	-1,799,730.00	
		Dispositions	-1,800,000.00		1,823,508.00
C747525AV5	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	175,000.00	-155,039.50	
		Free Delivery	-175,000.00		
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	Free Receipt	175,000.00	-155,039.50	
C747525BR3	QUALCOMM INC 4.5% 05-20-2052	Dispositions	-45,000.00		40,091.40
		Free Delivery	-435,000.00		
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052	Dispositions	-60,000.00		51,855.00
		Free Receipt	435,000.00	-425,521.35	
C747525BT9	QUALCOMM INC 6% 05-20-2053	Acquisitions	185,000.00	-210,922.56	
		Dispositions	-345,000.00		392,376.50
C756109CD4	REALTY INCOME CORP 3.2% 02-15-2031	Dispositions	-605,000.00		529,610.95
		Free Receipt	605,000.00	526,737.71	
C75884RAY9	REGENCY CTRS L P 4.65% DUE 03-15-2049	Dispositions	-315,000.00		267,368.85
		Free Delivery	-315,000.00		
		Free Receipt	315,000.00	-326,294.47	
SBRXCX35	REGENCY CTRS L P 5.1% 01-15-2035	Acquisitions	2,931,000.00	-2,925,519.03	
		Dispositions	-2,931,000.00		2,937,682.68
SBNRQYS7	REINSURANCE GROUP AMER INC 5.75% 09-15-2034	Acquisitions	1,868,000.00	-1,854,681.16	
		Dispositions	-1,868,000.00		1,953,472.42
S9A6FXFU	REPO COLL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	7,211,936.00	-7,211,936.00	
		Dispositions	-1,765,330.00		1,765,330.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMB5438	REPUBLIC SERVICES INC 5.0% 12-15-2033	Acquisitions	210,000.00	-208,527.90	
		Dispositions	-180,000.00		179,807.40
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	Acquisitions	1,800,000.00	-1,802,007.00	
		Dispositions	-3,788,000.00		3,665,410.28
SBPLZ1S3	REPUBLIC SERVICES INC 5.2% 11-15-2034	Acquisitions	1,402,000.00	-1,397,737.92	
		Dispositions	-1,402,000.00		1,440,050.28
SBNVY313	REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031	Acquisitions	200,000.00	-160,668.00	
		Dispositions	-81,000.00		66,833.10
C761713AZ9	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	Free Delivery	-200,000.00		
SBDWGXG3	REYNOLDS AMERN INC 6.15% DUE 09-15-2043	Dispositions	-400,000.00		393,164.00
		Free Receipt	200,000.00	-241,660.95	
C761713BB1	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Free Delivery	-625,000.00		
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Dispositions	-1,823,000.00		1,698,064.52
		Free Receipt	625,000.00	-738,035.94	
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Acquisitions	99,000.00	-66,053.26	
		Dispositions	-105,000.00		66,278.10
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	Acquisitions	155,000.00	-98,279.30	
		Dispositions	-55,000.00		34,365.65
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	Acquisitions	130,000.00	-107,054.00	
		Dispositions	-390,000.00		351,215.25
SBQB3TG8	ROPER TECHNOLOGIES INC 4.9% 10-15-2034	Acquisitions	250,000.00	-248,787.50	
		Dispositions	-55,000.00		53,677.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034	Acquisitions	215,000.00	-214,561.40	
		Dispositions	-215,000.00		214,208.80
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040	Acquisitions	260,000.00	-197,632.45	
		Dispositions	-159,000.00		118,176.75
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-92,518.75	
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054	Acquisitions	130,000.00	-126,902.10	
		Dispositions	-130,000.00		128,700.80
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051	Acquisitions	530,000.00	-335,066.40	
		Dispositions	-120,000.00		75,423.60
C75513ECP4	RTX CORPORATION 3.03% 03-15-2052	Free Delivery	-25,000.00		
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	63,000.00	-39,448.11	
		Free Receipt	25,000.00	-23,358.04	
C75513EAC5	RTX CORPORATION 3.125% 07-01-2050	Acquisitions	130,000.00	-88,624.90	
		Free Delivery	-130,000.00		
SBLBCYC1	RTX CORPORATION 3.125% 07-01-2050	Acquisitions	1,140,000.00	-774,960.60	
		Free Receipt	130,000.00	-88,624.90	
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046	Acquisitions	2,048,000.00	-1,535,583.60	
		Dispositions	-635,000.00		499,743.15
C913017CP2	RTX CORPORATION 4.05% 05-04-2047	Acquisitions	455,000.00	-371,098.00	
		Free Delivery	-455,000.00		
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047	Acquisitions	60,000.00	-47,532.60	
		Dispositions	-110,000.00		88,722.20
		Free Receipt	455,000.00	-371,098.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWTZ6W3	RTX CORPORATION 4.15% 05-15-2045	Acquisitions	500,000.00	-418,400.00	
		Dispositions	-45,000.00		37,305.45
SBMQ9JS5	RTX CORPORATION 4.35% DUE 04-15-2047	Acquisitions	97,000.00	-80,350.00	
		Dispositions	-610,000.00		538,510.90
C913017CW7	RTX CORPORATION 4.45% 11-16-2038	Acquisitions	105,000.00	-94,992.45	
		Free Delivery	-255,000.00		
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038	Acquisitions	528,000.00	-487,689.54	
		Dispositions	-250,000.00		228,480.10
		Free Receipt	255,000.00	-244,730.89	
C913017BT5	RTX CORPORATION 4.5% 06-01-2042	Dispositions	-1,270,000.00		1,135,786.40
		Free Delivery	-353,000.00		
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Dispositions	-3,333,000.00		2,984,584.93
		Free Receipt	353,000.00	-369,350.37	
SBYVN9P3	RTX CORPORATION 4.625% 11-16-2048	Acquisitions	160,000.00	-139,209.60	
		Dispositions	-160,000.00		139,267.20
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	206,000.00	-206,166.50	
		Dispositions	-206,000.00		197,317.52
SBQHN1W2	RTX CORPORATION 6.1% 03-15-2034	Acquisitions	225,000.00	-240,268.50	
		Dispositions	-225,000.00		239,278.50
C75513ECX7	RTX CORPORATION 6.4% 03-15-2054	Dispositions	-90,000.00		100,632.60
		Free Delivery	-247,000.00		
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	138,000.00	-159,904.14	
		Dispositions	-905,000.00		1,036,554.25
		Free Receipt	247,000.00	-246,762.09	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJX0S6	RYDER SYSTEM INC 6.6% 12-01-2033	Acquisitions	371,000.00	-398,709.99	
		Dispositions	-150,000.00		165,640.50
C837004CG3	S CAROLINA ELEC & 4.6% DUE 06-15-2043	Acquisitions	110,000.00	-98,187.10	
		Free Delivery	-110,000.00		
SBBHV6D7	S CAROLINA ELEC & 4.6% DUE 06-15-2043	Acquisitions	235,000.00	-209,533.05	
		Dispositions	-250,000.00		222,122.50
		Free Receipt	110,000.00	-98,187.10	
C78409VBL7	S&P GLOBAL INC 3.7% 03-01-2052	Free Delivery	-65,000.00		
SBQZC712	S&P GLOBAL INC 3.7% 03-01-2052	Acquisitions	160,000.00	-128,718.40	
		Dispositions	-65,000.00		50,652.55
		Free Receipt	65,000.00	-50,887.85	
C79466LAK0	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	Dispositions	-535,000.00		389,282.05
		Free Delivery	-45,000.00		
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	Acquisitions	1,571,000.00	-1,127,429.27	
		Dispositions	-1,250,000.00		927,050.00
		Free Receipt	45,000.00	-42,529.95	
C79466LAL8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Free Delivery	-300,000.00		
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	4,204,000.00	-2,793,516.90	
		Dispositions	-4,405,000.00		2,891,813.49
		Free Receipt	300,000.00	-295,124.97	
C79466LAM6	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Free Delivery	-210,000.00		
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	1,360,000.00	-879,899.25	
		Dispositions	-1,386,000.00		871,478.00
		Free Receipt	210,000.00	-209,323.80	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C797440BW3	SAN DIEGO GAS & 4.15% DUE 05-15-2048	Dispositions	-30,000.00		24,759.90
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00	-52,181.10	
SBNNRKG4	SCHLUMBERGER INVT SA 5.0% 06-01-2034	Acquisitions	295,000.00	-290,079.40	
		Dispositions	-65,000.00		64,528.10
C77799JAN1	SELL TO OPEN REPO W/BNP PARIB 5.44% FROM01-18-2024 TO 03-19-2024	Acquisitions	27,518,400.00	-27,518,400.00	
		Dispositions	-27,518,400.00		27,518,400.00
C77799JAN1	SELL TO OPEN REPO W/BNP PARIB 5.44% FROM01-18-2024 TO 03-19-2024	Acquisitions	30,999,831.25	-30,999,831.25	
		Dispositions	-30,999,831.25		30,999,831.25
C77799JAN1	SELL TO OPEN REPO W/BNP PARIB 5.44% FROM01-18-2024 TO 03-19-2024	Acquisitions	31,093,987.50	-31,093,987.50	
		Dispositions	-31,093,987.50		31,093,987.50
C77799JAN1	SELL TO OPEN REPO W/BNP PARIB 5.44% FROM01-18-2024 TO 03-19-2024	Acquisitions	11,523,575.00	-11,523,575.00	
		Dispositions	-11,523,575.00		11,523,575.00
C77799JAN1	SELL TO OPEN REPO W/BNP PARIB 5.44% FROM01-18-2024 TO 03-19-2024	Acquisitions	31,144,256.25	-31,144,256.25	
		Dispositions	-31,144,256.25		31,144,256.25
C77799MAR5	SELL TO OPEN REPO W/BNP PARIB 5.4499999%FROM 03-19-2024 TO 06-20-2024	Acquisitions	30,346,056.25	-30,346,056.25	
		Dispositions	-30,346,056.25		30,346,056.25
C77799MAR5	SELL TO OPEN REPO W/BNP PARIB 5.4499999%FROM 03-19-2024 TO 06-20-2024	Acquisitions	30,131,150.00	-30,131,150.00	
		Dispositions	-30,131,150.00		30,131,150.00
C77799MAR5	SELL TO OPEN REPO W/BNP PARIB 5.4499999%FROM 03-19-2024 TO 06-20-2024	Acquisitions	30,520,331.25	-30,520,331.25	
		Dispositions	-30,520,331.25		30,520,331.25
C77799MAR5	SELL TO OPEN REPO W/BNP PARIB 5.4499999%FROM 03-19-2024 TO 06-20-2024	Acquisitions	11,112,018.75	-11,112,018.75	
		Dispositions	-11,112,018.75		11,112,018.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	SELL TO OPEN REPO W/BNP PARIB 5.4499999%FROM 03-19-2024 TO 06-20-2024	Acquisitions	26,956,800.00	-26,956,800.00	
		Dispositions	-26,956,800.00		26,956,800.00
C77799JUN9	SELL TO OPEN REPO W/BNP PARIB 5.4599999%FROM 06-20-2024 TO 09-23-2024	Acquisitions	30,754,162.50	-30,754,162.50	
		Dispositions	-30,754,162.50		30,754,162.50
C77799JUN9	SELL TO OPEN REPO W/BNP PARIB 5.4599999%FROM 06-20-2024 TO 09-23-2024	Acquisitions	30,509,500.00	-30,509,500.00	
		Dispositions	-30,509,500.00		30,509,500.00
C77799JUN9	SELL TO OPEN REPO W/BNP PARIB 5.4599999%FROM 06-20-2024 TO 09-23-2024	Acquisitions	26,956,800.00	-26,956,800.00	
		Dispositions	-26,956,800.00		26,956,800.00
C77799JUN9	SELL TO OPEN REPO W/BNP PARIB 5.4599999%FROM 06-20-2024 TO 09-23-2024	Acquisitions	30,676,312.50	-30,676,312.50	
		Dispositions	-30,676,312.50		30,676,312.50
C77799JUN9	SELL TO OPEN REPO W/BNP PARIB 5.4599999%FROM 06-20-2024 TO 09-23-2024	Acquisitions	11,290,956.25	-11,290,956.25	
		Dispositions	-11,290,956.25		11,290,956.25
C77799SEP2	SELL TO OPEN REPO W/BOFA SECU 5.03% FROM09-23-2024 TO 11-08-2024	Acquisitions	32,704,068.75	-32,704,068.75	
		Dispositions	-32,704,068.75		32,704,068.75
C77799SEP2	SELL TO OPEN REPO W/BOFA SECU 5.03% FROM09-23-2024 TO 11-08-2024	Acquisitions	28,814,400.00	-28,814,400.00	
		Dispositions	-28,814,400.00		28,814,400.00
C77799SEP2	SELL TO OPEN REPO W/BOFA SECU 5.03% FROM09-23-2024 TO 11-08-2024	Acquisitions	32,340,012.50	-32,340,012.50	
		Dispositions	-32,340,012.50		32,340,012.50
C77799SEP2	SELL TO OPEN REPO W/BOFA SECU 5.03% FROM09-23-2024 TO 11-08-2024	Acquisitions	11,863,556.25	-11,863,556.25	
		Dispositions	-11,863,556.25		11,863,556.25
C77799SEP2	SELL TO OPEN REPO W/BOFA SECU 5.03% FROM09-23-2024 TO 11-08-2024	Acquisitions	32,525,306.25	-32,525,306.25	
		Dispositions	-32,525,306.25		32,525,306.25
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,813,025.00	-8,813,025.00	
		Dispositions	-8,813,025.00		8,813,025.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,764,875.00	-8,764,875.00	
		Dispositions	-8,764,875.00		8,764,875.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	4,320,718.75	-4,320,718.75	
		Dispositions	-4,320,718.75		4,320,718.75
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,788,725.00	-8,788,725.00	
		Dispositions	-8,788,725.00		8,788,725.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,772,525.00	-8,772,525.00	
		Dispositions	-8,772,525.00		8,772,525.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,792,400.00	-8,792,400.00	
		Dispositions	-8,792,400.00		8,792,400.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,767,025.00	-8,767,025.00	
		Dispositions	-8,767,025.00		8,767,025.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,763,150.00	-8,763,150.00	
		Dispositions	-8,763,150.00		8,763,150.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,786,106.25	-8,786,106.25	
		Dispositions	-8,786,106.25		8,786,106.25
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,780,393.75	-8,780,393.75	
		Dispositions	-8,780,393.75		8,780,393.75
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,827,875.00	-8,827,875.00	
		Dispositions	-8,827,875.00		8,827,875.00
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM11-21-2024 TO 12-17-2024				
		Acquisitions	8,817,687.50	-8,817,687.50	
		Dispositions	-8,817,687.50		8,817,687.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM 11-21-2024 TO 12-17-2024	Acquisitions	4,327,531.25	-4,327,531.25	
		Dispositions	-4,327,531.25		4,327,531.25
C77799NOV9	SELL TO OPEN REPO W/J.P. MORG 4.75% FROM 11-21-2024 TO 12-17-2024	Acquisitions	8,821,406.25	-8,821,406.25	
		Dispositions	-8,821,406.25		8,821,406.25
C77799AUG3	SELL TO OPEN REPO W/J.P. MORG 5.3% FROM 08-22-2024 TO 11-21-2024	Acquisitions	32,065,250.00	-32,065,250.00	
		Dispositions	-32,065,250.00		32,065,250.00
C77799AUG3	SELL TO OPEN REPO W/J.P. MORG 5.3% FROM 08-22-2024 TO 11-21-2024	Acquisitions	32,658,887.50	-32,658,887.50	
		Dispositions	-32,658,887.50		32,658,887.50
C77799AUG3	SELL TO OPEN REPO W/J.P. MORG 5.3% FROM 08-22-2024 TO 11-21-2024	Acquisitions	32,640,650.00	-32,640,650.00	
		Dispositions	-32,640,650.00		32,640,650.00
C77799AUG3	SELL TO OPEN REPO W/J.P. MORG 5.3% FROM 08-22-2024 TO 11-21-2024	Acquisitions	32,967,000.00	-32,967,000.00	
		Dispositions	-32,967,000.00		32,967,000.00
C77799MAY0	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 05-29-2024 TO 08-22-2024	Acquisitions	29,923,906.25	-29,923,906.25	
		Dispositions	-29,923,906.25		29,923,906.25
C77799MAY0	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 05-29-2024 TO 08-22-2024	Acquisitions	30,282,187.50	-30,282,187.50	
		Dispositions	-30,282,187.50		30,282,187.50
C77799MAY0	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 05-29-2024 TO 08-22-2024	Acquisitions	30,259,950.00	-30,259,950.00	
		Dispositions	-30,259,950.00		30,259,950.00
C77799MAY0	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 05-29-2024 TO 08-22-2024	Acquisitions	30,067,868.75	-30,067,868.75	
		Dispositions	-30,067,868.75		30,067,868.75
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 07-16-2024 TO 10-16-2024	Acquisitions	4,452,656.25	-4,452,656.25	
		Dispositions	-4,452,656.25		4,452,656.25
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 07-16-2024 TO 10-16-2024				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,303,812.50	-8,303,812.50	
		Dispositions	-8,303,812.50		8,303,812.50
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM07-16-2024 TO 10-16-2024				
		Acquisitions	13,362,525.00	-13,362,525.00	
		Dispositions	-13,362,525.00		13,362,525.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM07-16-2024 TO 10-16-2024				
		Acquisitions	6,919,000.00	-6,919,000.00	
		Dispositions	-6,919,000.00		6,919,000.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM07-16-2024 TO 10-16-2024				
		Acquisitions	11,402,037.50	-11,402,037.50	
		Dispositions	-11,402,037.50		11,402,037.50
C77799FEB1	SELL TO OPEN REPO W/J.P. MORG 5.45% FROM02-27-2024 TO 05-29-2024				
		Acquisitions	30,259,950.00	-30,259,950.00	
		Dispositions	-30,259,950.00		30,259,950.00
C77799FEB1	SELL TO OPEN REPO W/J.P. MORG 5.4500001%FROM 02-27-2024 TO 05-29-2024				
		Acquisitions	30,531,937.50	-30,531,937.50	
		Dispositions	-30,531,937.50		30,531,937.50
C77799FEB1	SELL TO OPEN REPO W/J.P. MORG 5.4500001%FROM 02-27-2024 TO 05-29-2024				
		Acquisitions	29,923,906.25	-29,923,906.25	
		Dispositions	-29,923,906.25		29,923,906.25
C77799FEB1	SELL TO OPEN REPO W/J.P. MORG 5.4500001%FROM 02-27-2024 TO 05-29-2024				
		Acquisitions	30,429,406.25	-30,429,406.25	
		Dispositions	-30,429,406.25		30,429,406.25
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4500002%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	12,687,650.00	-12,687,650.00	
		Dispositions	-12,687,650.00		12,687,650.00
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4500002%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	4,237,031.25	-4,237,031.25	
		Dispositions	-4,237,031.25		4,237,031.25
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4500002%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	10,857,787.50	-10,857,787.50	
		Dispositions	-10,857,787.50		10,857,787.50
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4500002%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	7,890,687.50	-7,890,687.50	
		Dispositions	-7,890,687.50		7,890,687.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4500002%FROM 04-16-2024 TO 07-16-2024	Acquisitions	6,579,000.00	-6,579,000.00	
		Dispositions	-6,579,000.00		6,579,000.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024	Acquisitions	4,506,562.50	-4,506,562.50	
		Dispositions	-4,506,562.50		4,506,562.50
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024	Acquisitions	7,021,000.00	-7,021,000.00	
		Dispositions	-7,021,000.00		7,021,000.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024	Acquisitions	11,538,100.00	-11,538,100.00	
		Dispositions	-11,538,100.00		11,538,100.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024	Acquisitions	13,531,243.75	-13,531,243.75	
		Dispositions	-13,531,243.75		13,531,243.75
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024	Acquisitions	8,407,093.75	-8,407,093.75	
		Dispositions	-8,407,093.75		8,407,093.75
C816851BJ7	SEMPRA 4% DUE 02-01-2048	Free Delivery	-13,000.00		
SBFWJFR1	SEMPRA 4% DUE 02-01-2048	Acquisitions	195,000.00	-154,196.25	
		Dispositions	-745,000.00		601,018.20
		Free Receipt	13,000.00	-12,765.63	
C816851BH1	SEMPRA ENERGY 3.8% DUE 02-01-2038	Dispositions	-250,000.00		208,155.00
		Free Delivery	-105,000.00		
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038	Dispositions	-1,180,000.00		982,726.50
		Free Receipt	105,000.00	-103,382.18	
SBR4TTW6	SHELL FIN US INC 4.375% 05-11-2045	Dispositions	-50,000.00		43,711.00
		Free Receipt	3,718,000.00	3,762,011.36	
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-82,000.00		58,579.16
		Free Receipt	1,003,000.00	701,432.96	
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	260,000.00	-232,300.60	
		Dispositions	-4,358,000.00		575,740.55
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	340,000.00	-298,496.20	
		Dispositions	-2,240,000.00		717,710.40
C822582CL4	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Free Delivery	-50,000.00		
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	155,000.00	-104,247.88	
		Dispositions	-80,000.00		52,958.40
		Free Receipt	50,000.00	-47,992.50	
C822582CH3	SHELL INTL FIN B V 3.25% DUE 04-06-2050				
		Acquisitions	70,000.00	-50,949.50	
		Free Delivery	-70,000.00		
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050				
		Acquisitions	933,000.00	-651,454.54	
		Dispositions	-1,003,000.00		1,003.00
		Free Receipt	70,000.00	-50,949.50	
C822582BY7	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Free Delivery	-255,000.00		
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	1,237,000.00	-992,858.04	
		Dispositions	-1,492,000.00		227,286.38
		Free Receipt	255,000.00	-244,823.20	
C822582BQ4	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Dispositions	-120,000.00		100,543.20
		Free Delivery	-375,000.00		
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046				
		Acquisitions	1,262,000.00	-1,045,625.12	
		Dispositions	-1,637,000.00		1,637.00
		Free Receipt	375,000.00	-370,600.34	
C822582BE1	SHELL INTL FIN B V 4.125% DUE 05-11-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-195,000.00		181,858.95
		Free Delivery	-145,000.00		
SBXQ9F28	SHELL INTL FIN B V 4.125% DUE 05-11-2035	Dispositions	-145,000.00		134,644.10
		Free Receipt	145,000.00	-142,904.30	
C822582AD4	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Free Delivery	-55,000.00		
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038	Dispositions	-580,000.00		655,517.25
		Free Receipt	55,000.00	-67,117.55	
C828807DH7	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Free Delivery	-205,000.00		
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Dispositions	-1,315,000.00		905,366.50
		Free Receipt	205,000.00	-130,910.80	
C828807DX2	SIMON PPTY GROUP L P 6.65% 01-15-2054	Free Delivery	-170,000.00		
SBN12KX8	SIMON PPTY GROUP L P 6.65% 01-15-2054	Dispositions	-1,218,000.00		1,371,589.80
		Free Receipt	170,000.00	-167,970.20	
C828807DV6	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	Free Delivery	-380,000.00		
SBMGQP77	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	Dispositions	-2,661,000.00		2,722,291.51
		Free Receipt	380,000.00	-369,818.47	
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043	Acquisitions	461,000.00	-508,964.81	
		Dispositions	-255,000.00		278,113.50
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	Acquisitions	125,000.00	-92,740.00	
		Dispositions	-125,000.00		90,915.00
C842400GK3	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	Dispositions	-350,000.00		282,467.50
		Free Delivery	-190,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	Free Receipt	190,000.00	-183,259.11	
SBF6DYS3	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	Acquisitions	80,000.00	-73,395.20	
		Dispositions	-80,000.00		74,124.00
C842400HN6	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	Acquisitions	290,000.00	-203,936.70	
		Free Delivery	-290,000.00		
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	Dispositions	-190,000.00		136,458.50
		Free Receipt	290,000.00	-203,936.70	
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6% 04-01-2054	Acquisitions	165,000.00	-161,813.20	
		Dispositions	-165,000.00		162,445.45
C842434CY6	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	Free Delivery	-307,000.00		
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	Dispositions	-242,000.00		252,502.60
		Free Receipt	307,000.00	-306,404.95	
C842587CW5	SOUTHERN CO 4.25% DUE 07-01-2036	Acquisitions	150,000.00	-134,917.50	
		Free Delivery	-150,000.00		
SBYT1517	SOUTHERN CO 4.25% DUE 07-01-2036	Acquisitions	1,175,000.00	-1,048,722.75	
		Dispositions	-300,000.00		284,235.00
		Free Receipt	150,000.00	-134,917.50	
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	Acquisitions	239,000.00	-209,485.89	
		Dispositions	-400,000.00		339,412.00
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047	Free Delivery	-100,000.00		
SBD9BPH6	SOUTHN CAL EDISON 4% DUE 04-01-2047	Free Receipt	100,000.00	-103,988.00	
SB469DS7	SOUTHN CAL EDISON 4.5% DUE 09-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	195,000.00	-176,551.98	
		Dispositions	-775,000.00		701,474.35
S2317894	SOUTHN CAL EDISON 6% DUE 01-15-2034				
		Acquisitions	115,000.00	-121,505.55	
		Dispositions	-115,000.00		124,503.60
C842434CK6	SOUTHN CAL GAS 3.75 DUE 09-15-2042				
		Dispositions	-40,000.00		31,663.60
		Free Delivery	-210,000.00		
SB8DRYG7	SOUTHN CAL GAS 3.75 DUE 09-15-2042				
		Free Receipt	210,000.00	-207,494.72	
C842434CX8	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Free Delivery	-273,000.00		
SBQ3QPB2	SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052				
		Dispositions	-273,000.00		312,847.08
		Free Receipt	273,000.00	-273,341.84	
SB8Q7066	SOUTHN COPPER CORP 7.5% DUE 07-27-2035				
		Acquisitions	780,000.00	-902,298.40	
		Dispositions	-60,000.00		69,804.00
C845437BT8	SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051				
		Acquisitions	490,000.00	-323,458.80	
		Dispositions	-165,000.00		103,339.50
		Free Delivery	-490,000.00		
		Free Receipt	490,000.00	-323,458.80	
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Acquisitions	234,000.00	-234,404.00	
		Dispositions	-170,000.00		174,503.60
SBGYKMF6	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048				
		Acquisitions	300,000.00	-241,965.00	
		Dispositions	-475,000.00		387,353.00
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038				
		Acquisitions	150,000.00	-156,477.00	
		Dispositions	-150,000.00		165,214.50
SBZ5ZP21	STANFORD HLTH CARE 3.795% DUE 11-15-2048				
		Acquisitions	235,000.00	-187,743.85	
		Dispositions	-235,000.00		195,940.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHX630	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	Acquisitions	195,000.00	-114,252.45	
		Dispositions	-125,000.00		72,403.75
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-127,780.20	
		Dispositions	-1,070,000.00		789,510.75
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	390,000.00	-336,261.90	
		Dispositions	-330,000.00		292,221.60
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	180,000.00	-123,796.80	
		Dispositions	-60,000.00		41,440.80
SBLFBVY5	STATE STREET CORP 6.113% 11-21-2034	Acquisitions	222,000.00	-231,560.00	
		Dispositions	-206,000.00		218,915.36
C85769EBB6	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031	Acquisitions	200,000.00	-199,000.00	
		Dispositions	-1,500.00		1,500.00
SBLSP5D1	STATOIL ASA 3.95 DUE 05-15-2043	Acquisitions	241,000.00	-210,959.95	
		Dispositions	-345,000.00		293,550.15
SBL68N83	STEEL DYNAMICS INC 3.25% DUE 10-15-2050	Acquisitions	271,000.00	-185,954.87	
		Dispositions	-950,000.00		664,439.60
SBRQPL82	STRYKER CORP 4.625% 09-11-2034	Acquisitions	100,000.00	-99,470.00	
		Dispositions	-100,000.00		95,621.00
SBS6Z6W8	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	Acquisitions	235,000.00	-235,000.00	
		Dispositions	-145,000.00		148,712.00
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	Acquisitions	1,260,000.00	-1,261,688.00	
		Dispositions	-980,000.00		1,009,645.00
C867224AE7	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	Free Delivery	-40,000.00		
		Acquisitions	2,200,000.00	-1,640,056.00	
		Dispositions	-1,369,000.00		1,021,447.51
		Free Receipt	40,000.00	-39,807.20	
C86765BAQ2	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Free Delivery	-10,000.00		
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Free Receipt	10,000.00	-8,446.70	
C86765BAV1	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Dispositions	-185,000.00		169,193.60
		Free Delivery	-510,000.00		
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Dispositions	-205,000.00		185,959.80
		Free Receipt	510,000.00	-511,796.18	
C86944BAJ2	SUTTER HEALTH 3.361% DUE 08-15-2050	Dispositions	-185,000.00		135,152.40
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	-70,000.00	
SBQ9D465	SW (FINANCE) I PLC 7% A/BKD 16/04/2040 GBP 'A'	Acquisitions	100,000.00	-120,156.79	
		Dispositions	-100,000.00		110,094.13
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		140,000.00
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	Acquisitions	255,000.00	-178,216.95	
		Dispositions	-545,000.00		362,174.30
SBZ974R1	SYSCO CORP 4.85% DUE 10-01-2045	Acquisitions	420,000.00	-380,678.20	
		Dispositions	-195,000.00		174,271.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C871829BH9	SYSCO CORP FIXED 4.45% DUE 03-15-2048	Acquisitions	80,000.00	-68,201.60	
		Free Delivery	-80,000.00		
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048	Free Receipt	80,000.00	-68,201.60	
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050	Acquisitions	579,000.00	-667,398.26	
		Dispositions	-395,000.00		456,422.85
SBN11QY8	TAKEDA PHARMACEUTICAL 5.65% 07-05-2054	Acquisitions	225,000.00	-224,139.00	
		Dispositions	-50,000.00		51,632.50
SBN11R01	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064	Acquisitions	934,000.00	-927,412.78	
		Dispositions	-200,000.00		212,136.00
C874060BD7	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07-09-2060	Acquisitions	280,000.00	-197,078.00	
		Dispositions	-1,005,000.00		653,682.15
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	Acquisitions	330,000.00	-248,054.40	
		Dispositions	-470,000.00		356,887.95
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	310,000.00	-213,629.35	
		Dispositions	-70,000.00		47,520.90
SB8G1GS2	TAMPA ELEC CO 4.1% DUE 06-15-2042	Acquisitions	419,000.00	-358,351.95	
		Dispositions	-334,000.00		288,664.03
SBXVMRF9	TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	Acquisitions	110,000.00	-88,690.80	
		Dispositions	-110,000.00		89,536.70
SBP93RV4	TARGA RESOURCES CORPORATION 5.5% 02-15-2035	Acquisitions	105,000.00	-104,940.15	
		Dispositions	-105,000.00		106,777.65
C87612EBR6	TARGET CORP 4.8% DUE 01-15-2053	Acquisitions	235,000.00	-221,713.10	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,000.00		4,768.05
		Free Delivery	-235,000.00		
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	126,000.00	-122,517.63	
		Dispositions	-361,000.00		333,866.17
		Free Receipt	235,000.00	-221,713.10	
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY				
		Acquisitions	254,000.00	-254,000.00	
		Dispositions	-250,000.00		250,000.00
SBMQ57B2	TEACHERS INS & 3.3% DUE 05-15-2050				
		Acquisitions	80,000.00	-56,388.00	
		Dispositions	-14,000.00		9,973.18
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047				
		Acquisitions	391,000.00	-331,887.99	
		Dispositions	-88,000.00		74,222.72
SB7VFK35	TECK RESOURCES LTD 6.25% DUE 07-15-2041				
		Acquisitions	145,000.00	-147,330.15	
		Dispositions	-145,000.00		151,788.90
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	49,000.00	-43,664.39	
		Dispositions	-88,000.00		75,594.64
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,170,000.00	-1,101,431.85	
		Dispositions	-1,170,000.00		1,122,954.65
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048				
		Acquisitions	150,000.00	-132,795.20	
		Dispositions	-50,000.00		41,973.00
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	1,643,000.00	-1,629,225.25	
		Dispositions	-1,583,000.00		1,575,511.30
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	375,000.00	-367,034.72	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-265,000.00		245,818.45
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Acquisitions	5,174,000.00	-4,909,769.62	
		Dispositions	-550,000.00		540,329.95
C416515AP9	THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041	Acquisitions	45,000.00	-47,482.20	
		Free Delivery	-45,000.00		
SBFN0JK4	THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041	Free Receipt	45,000.00	-47,482.20	
C883556CM2	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Acquisitions	65,000.00	-47,492.90	
		Free Delivery	-355,000.00		
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Dispositions	-170,000.00		124,047.30
		Free Receipt	355,000.00	-336,225.60	
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	Acquisitions	215,000.00	-160,613.60	
		Dispositions	-75,000.00		58,437.00
C88732JBD9	TIME WARNER CABLE 4.5% DUE 09-15-2042	Dispositions	-310,000.00		235,813.90
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042	Acquisitions	846,000.00	-657,710.48	
		Dispositions	-311,000.00		238,191.86
C88732JAY4	TIME WARNER CABLE 5.875% DUE 11-15-2040	Free Delivery	-225,000.00		
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Dispositions	-1,530,000.00		1,350,822.45
		Free Receipt	225,000.00	-239,872.55	
C88732JAJ7	TIME WARNER CABLE 6.55% DUE 05-01-2037	Dispositions	-280,000.00		269,600.80
		Free Delivery	-45,000.00		
SBBNBG20	TIME WARNER CABLE 6.55% DUE 05-01-2037	Dispositions	-88,000.00		83,306.08
		Free Receipt	45,000.00	-55,667.37	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C88732JAU2	TIME WARNER CABLE 6.75% DUE 06-15-2039	Free Delivery	-210,000.00		
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039	Free Receipt	210,000.00	-249,116.29	
C88732JAN8	TIME WARNER CABLE 7.3% DUE 07-01-2038	Free Delivery	-265,000.00		
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038	Free Receipt	265,000.00	-318,349.60	
C87264ADG7	T-MOBILE US INC 5.5% 01-15-2055	Acquisitions	825,000.00	-824,142.00	
		Dispositions	-735,000.00		724,658.55
		Free Delivery	-90,000.00		
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055	Free Receipt	90,000.00	-89,906.40	
C87264ABL8	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Free Delivery	-475,000.00		
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Acquisitions	149,000.00	-111,738.74	
		Dispositions	-525,000.00		396,065.15
		Free Receipt	475,000.00	-431,549.35	
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052	Acquisitions	1,040,000.00	-735,487.75	
		Dispositions	-1,820,000.00		1,266,351.10
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060	Acquisitions	2,413,000.00	-1,695,799.17	
		Dispositions	-2,409,000.00		1,652,572.69
C87264ADD4	T-MOBILE USA INC 6.0% 06-15-2054	Free Delivery	-290,000.00		
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054	Acquisitions	99,000.00	-108,424.28	
		Dispositions	-500,000.00		506,565.00
		Free Receipt	290,000.00	-289,507.00	
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	Acquisitions	376,000.00	-335,238.02	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-540,000.00		487,567.40
C87264ACX1	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	Free Delivery	-345,000.00		
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	Acquisitions	80,000.00	-80,029.60	
		Dispositions	-485,000.00		510,114.55
		Free Receipt	345,000.00	-344,577.14	
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	Acquisitions	126,000.00	-97,534.73	
		Dispositions	-205,000.00		155,408.85
		Free Delivery	-160,000.00		
		Free Receipt	160,000.00	-159,645.36	
C89153VAV1	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Dispositions	-540,000.00		379,798.20
		Free Delivery	-245,000.00		
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Acquisitions	209,000.00	-151,977.96	
		Dispositions	-1,145,000.00		808,141.35
		Free Receipt	245,000.00	-246,953.26	
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064	Acquisitions	3,979,000.00	-3,981,885.40	
		Dispositions	-2,933,000.00		2,950,685.99
SBPW6WK4	TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034	Acquisitions	255,000.00	-256,073.80	
		Dispositions	-255,000.00		251,978.40
SBQYKPK2	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054	Acquisitions	2,933,000.00	-2,933,000.00	
		Dispositions	-2,933,000.00		2,949,659.44
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	3,671,000.00	-3,650,897.65	
		Dispositions	-1,315,000.00		1,370,112.45
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	Acquisitions	2,388,000.00	-2,388,485.62	
		Dispositions	-1,867,000.00		1,868,810.87
SBQFN232	TOYOTA MOTOR CREDIT CORP 4.6% 10-10-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-543,904.55	
		Dispositions	-545,000.00		535,517.10
SBQB5NQ2	TOYOTA MOTOR CREDIT CORP 4.8% 01-05-2034				
		Acquisitions	75,000.00	-73,868.25	
		Dispositions	-75,000.00		73,761.75
SBMTSQY4	TRANSATLANTIC 8% DUE 11-30-2039				
		Acquisitions	14,000.00	-17,776.64	
		Dispositions	-14,000.00		17,628.31
C89352HAX7	TRANSCANADA 4.75% DUE 05-15-2038				
		Free Delivery	-35,000.00		
SBD366Y1	TRANSCANADA 4.75% DUE 05-15-2038				
		Dispositions	-35,000.00		31,417.05
		Free Receipt	35,000.00	-35,178.07	
SB3KV7R9	TRANSCANADA 7.625% DUE 01-15-2039				
		Acquisitions	125,000.00	-148,981.25	
		Dispositions	-400,000.00		453,876.00
C893574AR4	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050				
		Acquisitions	185,000.00	-146,000.15	
		Free Delivery	-185,000.00		
SBN49122	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050				
		Dispositions	-185,000.00		143,598.33
		Free Receipt	185,000.00	-146,000.15	
C89417EAS8	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Dispositions	-65,000.00		67,428.40
		Free Delivery	-290,000.00		
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053				
		Acquisitions	40,000.00	-40,730.80	
		Dispositions	-945,000.00		1,001,878.85
		Free Receipt	290,000.00	-297,131.35	
SBM8ZH54	TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051				
		Acquisitions	80,000.00	-53,927.20	
		Dispositions	-80,000.00		58,602.40
C893574AB9	TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041				
		Dispositions	-285,000.00		281,830.80
		Free Delivery	-155,000.00		

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SB9MSZ09	TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041	Dispositions	-155,000.00		148,142.80
		Free Receipt	155,000.00	-186,706.80	
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	145,000.00	-147,313.54	
		Dispositions	-145,000.00		145,146.40
SBMWF318	TRUIST FINL CORP SUB MED TERM NTS BOOK E4.916% 07-28-2033	Acquisitions	217,000.00	-202,222.42	
		Dispositions	-187,000.00		177,912.05
C88258MAB1	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	Acquisitions	255,000.00	-260,043.90	
		Free Delivery	-255,000.00		
SBN7BQ75	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	Acquisitions	360,000.00	-367,930.80	
		Free Receipt	255,000.00	-260,043.90	
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047	Acquisitions	1,280,000.00	-1,018,905.60	
		Dispositions	-1,860,000.00		1,626,756.00
C902494BH5	TYSON FOODS INC 5.1% 09-28-2048	Acquisitions	220,000.00	-195,221.40	
		Free Delivery	-220,000.00		
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048	Acquisitions	70,000.00	-62,204.10	
		Dispositions	-290,000.00		255,627.50
		Free Receipt	220,000.00	-195,221.40	
C91159HJN1	U S BANCORP 5.836% 06-12-2034	Dispositions	-185,000.00		185,257.90
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	-90,000.00	
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	3,845,000.00	-3,816,809.68	
		Dispositions	-2,305,000.00		2,309,956.50
C902674A26	UBS AG LONDON BRH 4.5% 06-26-2048	Acquisitions	130,000.00	-113,232.60	
		Dispositions	-75,000.00		71,307.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C902613AY4	UBS GROUP AG 4.875% 05-15-2045	Acquisitions	265,000.00	-247,804.15	
		Dispositions	-3,400,000.00		3,160,169.00
		Free Delivery	-265,000.00		
		Free Receipt	265,000.00	-247,804.15	
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000	Acquisitions	1,045,000.00	-1,324,439.63	
		Dispositions	-1,045,000.00		1,351,705.69
C904764BR7	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	Acquisitions	75,000.00	-48,987.75	
		Free Delivery	-75,000.00		
SBM8DC53	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO	Dispositions	-75,000.00		52,129.50
		Free Receipt	75,000.00	-48,987.75	
SBQ1PKT4	UNILEVER CAPITAL CORP 4.625% 08-12-2034	Acquisitions	225,000.00	-226,337.00	
		Dispositions	-145,000.00		142,339.25
C906548CJ9	UNION ELEC CO 3.9 DUE 09-15-2042	Free Delivery	-135,000.00		
SB759FZ0	UNION ELEC CO 3.9 DUE 09-15-2042	Acquisitions	135,000.00	-110,578.50	
		Dispositions	-85,000.00		67,963.45
		Free Receipt	135,000.00	-134,025.96	
C906548CN0	UNION ELEC CO 4.0% DUE 04-01-2048	Free Delivery	-180,000.00		
SBFY3BS4	UNION ELEC CO 4.0% DUE 04-01-2048	Acquisitions	95,000.00	-80,645.50	
		Free Receipt	180,000.00	-179,576.78	
SBM8T585	UNION ELECTRIC CO 3.9% DUE 04-01-2052	Acquisitions	230,000.00	-180,616.70	
		Dispositions	-150,000.00		120,491.25
SBPRC4Z6	UNION ELECTRIC COMPANY 5.25% 01-15-2054	Acquisitions	205,000.00	-197,070.60	
		Dispositions	-80,000.00		76,356.80

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C907818FZ6	UNION PAC CORP 3.5% 02-14-2053	Free Delivery	-245,000.00		
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053	Acquisitions	70,000.00	-55,076.00	
		Dispositions	-1,620,000.00		1,233,918.80
		Free Receipt	245,000.00	-226,138.75	
C907818FD5	UNION PAC CORP 3.55% DUE 08-15-2039	Free Delivery	-95,000.00		
SBKPHQ85	UNION PAC CORP 3.55% DUE 08-15-2039	Acquisitions	138,000.00	-118,253.22	
		Free Receipt	95,000.00	-95,785.65	
C907818EM6	UNION PAC CORP 3.799% DUE 10-01-2051	Free Delivery	-544,000.00		
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051	Dispositions	-665,000.00		536,707.15
		Free Receipt	544,000.00	-530,200.81	
C907818FG8	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Free Delivery	-180,000.00		
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	119,000.00	-89,947.82	
		Dispositions	-515,000.00		403,857.85
		Free Receipt	180,000.00	-206,839.34	
C907818FN3	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	Free Delivery	-540,000.00		
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	Acquisitions	2,080,000.00	-1,254,612.21	
		Free Receipt	540,000.00	-492,792.54	
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070	Acquisitions	24,000.00	-18,438.71	
		Dispositions	-14,000.00		10,064.46
C907818FY9	UNION PACIFIC CORP 3.375% 02-14-2042	Free Delivery	-80,000.00		
SBNYF3F7	UNION PACIFIC CORP 3.375% 02-14-2042	Free Receipt	80,000.00	-79,896.00	

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SBRRH916	UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036	Acquisitions	1,290,000.00	-1,289,290.50	
		Dispositions	-2,340,000.00		2,413,686.56
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	72,000.00	-70,713.36	
		Dispositions	-72,000.00		71,628.48
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	6,525,000.00	-6,518,825.75	
		Dispositions	-6,045,000.00		5,938,279.20
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	Acquisitions	4,236,000.00	-3,692,590.10	
		Dispositions	-7,636,000.00		6,601,714.17
SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029	Acquisitions	126,290,000.00	-129,515,962.90	
		Dispositions	-122,180,000.00		125,323,807.40
C91324PDF6	UNITEDHEALTH GROUP 3.75% 10-15-2047	Free Delivery	-130,000.00		
SBYZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047	Acquisitions	334,000.00	-273,461.74	
		Dispositions	-334,000.00		259,020.34
		Free Receipt	130,000.00	-128,623.93	
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	Acquisitions	80,000.00	-65,567.20	
		Dispositions	-335,000.00		295,115.70
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	110,000.00	-101,803.90	
		Dispositions	-710,000.00		659,417.85
C91324PBN1	UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	Free Delivery	-75,000.00		
SB55H840	UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	Dispositions	-1,240,000.00		1,306,103.60
		Free Receipt	75,000.00	-94,149.26	
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Acquisitions	1,145,000.00	-1,146,244.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-90,000.00		93,448.80
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Dispositions	-450,000.00		486,103.50
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	185,000.00	-197,253.30	
		Dispositions	-983,000.00		1,066,959.72
C91324PBQ4	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	Dispositions	-30,000.00		32,084.10
SB45YNS3	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	Acquisitions	65,000.00	-69,084.60	
C91324PET5	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Free Delivery	-185,000.00		
SBLBRZS9	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Acquisitions	623,000.00	-683,477.00	
		Free Receipt	185,000.00	-182,817.00	
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	285,000.00	-209,403.75	
		Dispositions	-710,000.00		528,881.75
C91324PDZ2	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Dispositions	-100,000.00		67,072.00
		Free Delivery	-195,000.00		
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	130,000.00	-86,865.95	
		Dispositions	-135,000.00		91,552.95
		Free Receipt	195,000.00	-201,098.44	
C91324PEE8	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	Free Delivery	-325,000.00		
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	Acquisitions	415,000.00	-308,461.00	
		Free Receipt	325,000.00	-315,053.63	
C91324PEF5	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Dispositions	-415,000.00		295,297.40
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	70,000.00	-47,177.90	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-70,000.00		48,373.50
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Free Delivery	-320,000.00		
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	123,000.00	-116,682.30	
		Dispositions	-1,685,000.00		1,562,483.95
		Free Receipt	320,000.00	-309,267.56	
C91324PEL2	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Free Delivery	-116,000.00		
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Acquisitions	203,000.00	-190,764.70	
		Free Receipt	116,000.00	-114,863.20	
SBQB5GK7	UNITEDHEALTH GROUP INC 5.0% 04-15-2034	Acquisitions	400,000.00	-394,396.00	
		Dispositions	-285,000.00		284,313.15
C91324PEW8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Acquisitions	65,000.00	-64,876.50	
		Dispositions	-115,000.00		110,601.25
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Acquisitions	365,000.00	-352,670.85	
		Dispositions	-60,000.00		59,469.60
C91324PEX6	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	45,000.00	-45,221.40	
		Free Delivery	-140,000.00		
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	3,315,000.00	-3,200,240.37	
		Dispositions	-815,000.00		807,514.20
		Free Receipt	140,000.00	-137,022.75	
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	1,110,000.00	-1,128,492.81	
		Dispositions	-580,000.00		574,180.05
SBQB5GH4	UNITEDHEALTH GROUP INC 5.5% 04-15-2064	Acquisitions	2,346,000.00	-2,336,404.90	
		Dispositions	-140,000.00		137,029.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044	Acquisitions	337,000.00	-333,902.97	
		Dispositions	-75,000.00		73,893.75
C914886AC0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	Acquisitions	185,000.00	-155,590.55	
		Free Delivery	-185,000.00		
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	Free Receipt	185,000.00	-155,590.55	
C91412NBE9	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	Acquisitions	265,000.00	-178,888.25	
		Free Delivery	-265,000.00		
SBKS7BH6	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	Free Receipt	265,000.00	-178,888.25	
SBKSK2J4	UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051	Acquisitions	210,000.00	-146,020.20	
		Dispositions	-470,000.00		336,191.00
SBSLT313	UNUM GROUP 6% 06-15-2054	Acquisitions	1,369,000.00	-1,330,762.58	
		Dispositions	-639,000.00		627,651.36
C91159HJR2	US BANCORP 5.678% 01-23-2035	Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		218,922.50
		Free Delivery	-85,000.00		
		Free Receipt	85,000.00	-85,000.00	
C927804GD0	VA ELEC & PWR CO 2.45% DUE 12-15-2050	Dispositions	-140,000.00		81,925.20
		Free Delivery	-51,000.00		
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050	Acquisitions	80,000.00	-48,463.20	
		Free Receipt	51,000.00	-50,188.08	
SB1YYQG2	VA ELEC & PWR CO 6% DUE 05-15-2037	Acquisitions	205,000.00	-214,766.20	
		Dispositions	-60,000.00		63,318.00
C91911TAR4	VALE OVERSEAS LTD 6.125% DUE 06-12-2033				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033	Acquisitions	660,000.00	-669,358.80	
		Free Delivery	-660,000.00		
		Dispositions	-660,000.00		658,738.72
		Free Receipt	660,000.00	-669,358.80	
C92343VCV4	VERIZON 4.272% DUE 01-15-2036	Dispositions	-950,000.00		875,035.50
		Free Delivery	-89,000.00		
		Dispositions	-89,000.00		84,064.95
		Free Receipt	89,000.00	-81,473.71	
C92343VEA8	VERIZON 4.5% DUE 08-10-2033	Dispositions	-360,000.00		343,191.60
		Acquisitions	334,000.00	-323,094.66	
		Dispositions	-135,000.00		130,913.55
		Free Delivery	-620,000.00		
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	753,000.00	-581,127.75	
		Dispositions	-480,000.00		371,088.00
		Free Receipt	620,000.00	-607,383.22	
		Free Delivery	-600,000.00		
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Acquisitions	125,000.00	-91,946.25	
		Dispositions	-600,000.00		443,388.29
		Free Receipt	600,000.00	-596,796.53	
		Free Delivery	-600,000.00		
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Acquisitions	1,298,000.00	-941,935.37	
		Dispositions	-3,330,000.00		2,439,815.30
		Acquisitions	1,612,000.00	-1,591,819.58	
		Dispositions	-360,000.00		370,881.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Acquisitions	260,000.00	-185,609.80	
		Dispositions	-110,000.00		83,129.20
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	830,000.00	-526,274.70	
		Dispositions	-610,000.00		404,935.30
C92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Free Delivery	-805,000.00		
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Acquisitions	256,000.00	-167,403.96	
		Dispositions	-821,000.00		512,616.03
		Free Receipt	805,000.00	-719,734.28	
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	Acquisitions	280,000.00	-225,005.20	
		Dispositions	-110,000.00		86,986.20
C92343VGN8	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Acquisitions	300,000.00	-245,583.00	
		Dispositions	-121,000.00		102,307.92
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036	Acquisitions	395,000.00	-367,954.05	
		Dispositions	-95,000.00		93,290.00
C92553PAP7	VIACOM INC NEW 4.375% DUE 03-15-2043	Free Delivery	-75,000.00		
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Dispositions	-75,000.00		52,764.75
		Free Receipt	75,000.00	-71,989.83	
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Dispositions	-525,000.00		458,335.25
		Free Delivery	-410,000.00		
		Free Receipt	410,000.00	-433,117.81	
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	Acquisitions	100,000.00	-68,390.20	
		Dispositions	-125,000.00		83,971.25
C925650AE3	VICI PTYS LP SR NT 5.625% 05-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP5JTP4	VICI PTYS LP SR NT 5.625% 05-15-2052	Free Delivery	-465,000.00		
		Acquisitions	1,000,000.00	-929,498.50	
		Free Receipt	465,000.00	-430,269.25	
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	Acquisitions	1,729,000.00	-1,676,847.27	
		Dispositions	-998,000.00		996,872.26
SBD1NQR7	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	Acquisitions	206,000.00	-189,362.88	
		Dispositions	-1,285,000.00		1,148,700.05
C927804GL2	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	Dispositions	-250,000.00		247,182.50
		Free Delivery	-55,000.00		
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	Acquisitions	234,000.00	-237,954.04	
		Dispositions	-45,000.00		44,131.95
		Free Receipt	55,000.00	-54,629.85	
C92826CAK8	VISA INC 2.7% DUE 04-15-2040	Free Delivery	-295,000.00		
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	138,000.00	-106,085.64	
		Dispositions	-130,000.00		99,106.80
		Free Receipt	295,000.00	-297,794.63	
C92826CAF9	VISA INC 4.3% DUE 12-14-2045	Free Delivery	-310,000.00		
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	300,000.00	-254,729.80	
		Dispositions	-250,000.00		220,925.00
		Free Receipt	310,000.00	-380,251.25	
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	Acquisitions	55,000.00	-42,952.25	
		Free Delivery	-295,000.00		
		Free Receipt	295,000.00	-297,283.88	
C92857WBY5	VODAFONE GROUP PLC 5.625% DUE 02-10-2053	Free Delivery	-190,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNHTNS9	VODAFONE GROUP PLC 5.625% DUE 02-10-2053	Acquisitions	99,000.00	-99,909.37	
		Free Receipt	190,000.00	-189,207.70	
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	2,410,000.00	-2,373,337.90	
		Dispositions	-760,000.00		775,254.65
SBNHTNW3	VODAFONE GROUP PLC 5.75% 02-10-2063	Acquisitions	197,000.00	-195,292.22	
		Dispositions	-160,000.00		157,420.80
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064	Acquisitions	2,599,000.00	-2,573,993.98	
		Dispositions	-2,189,000.00		2,134,594.34
SBJQ2JX8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	Acquisitions	100,000.00	-87,764.00	
		Dispositions	-1,330,000.00		1,176,744.70
SBRWLG34	VULCAN MATERIALS CO 5.7% 12-01-2054	Acquisitions	2,603,000.00	-2,595,096.76	
		Dispositions	-25,000.00		24,443.00
C93884PDW7	WA GAS LT CO 3.796% DUE 09-15-2046	Acquisitions	60,000.00	-44,791.80	
		Free Delivery	-60,000.00		
SBDHDQP9	WA GAS LT CO 3.796% DUE 09-15-2046	Dispositions	-60,000.00		43,273.20
		Free Receipt	60,000.00	-44,791.80	
SB1PB082	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	Acquisitions	340,000.00	-361,804.20	
		Dispositions	-1,025,000.00		1,061,469.50
C931142EU3	WALMART INC 2.5% DUE 09-22-2041 BEO	Free Delivery	-546,000.00		
SBMDP801	WALMART INC 2.5% DUE 09-22-2041 BEO	Dispositions	-2,825,000.00		2,045,708.25
		Free Receipt	546,000.00	-525,624.04	
C931142FE8	WALMART INC 4.5% DUE 04-15-2053	Free Delivery	-465,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053	Acquisitions	85,000.00	-77,253.10	
		Dispositions	-245,000.00		222,372.49
		Free Receipt	465,000.00	-462,578.79	
SB89WZZ2	WALMART INC 5.25% DUE 09-01-2035	Acquisitions	2,000,000.00	-2,123,600.00	
		Dispositions	-4,013,000.00		4,188,695.23
SBLS12B6	WAL-MART STORES 4.3 DUE 04-22-2044	Acquisitions	195,000.00	-174,118.50	
		Dispositions	-145,000.00		130,553.65
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	3,730,000.00	-2,931,349.74	
		Dispositions	-4,565,000.00		3,755,902.40
		Free Delivery	-840,000.00		
		Free Receipt	840,000.00	-650,684.79	
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	60,000.00	-50,125.20	
		Free Delivery	-255,000.00		
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	754,000.00	-610,816.36	
		Dispositions	-55,000.00		44,202.40
		Free Receipt	255,000.00	-206,853.65	
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Acquisitions	713,000.00	-595,806.65	
		Dispositions	-1,758,000.00		1,491,970.71
		Free Delivery	-765,000.00		
		Free Receipt	765,000.00	-625,492.34	
SBP4CPX4	WASHINGTON UNIV 3.524% DUE 04-15-2054	Acquisitions	290,000.00	-227,554.30	
		Dispositions	-290,000.00		221,806.60
SBMWCK0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	Acquisitions	812,000.00	-531,243.78	
		Dispositions	-65,000.00		42,077.10
SBP96122	WASTE CONNECTIONS FIXED 3.2% DUE 06-01-2032	Acquisitions	200,000.00	-174,318.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-81,000.00		73,334.97
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054	Acquisitions	463,000.00	-461,971.67	
		Dispositions	-100,000.00		99,659.00
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	40,000.00	-23,728.40	
		Dispositions	-1,085,000.00		692,799.35
SBNXJJN0	WASTE MGMT INC DEL 4.875% 02-15-2034	Acquisitions	315,000.00	-312,357.15	
		Dispositions	-3,124,000.00		3,126,417.51
SBSHPMV8	WASTE MGMT INC DEL 5.2% 03-15-2035	Acquisitions	255,000.00	-253,651.50	
		Dispositions	-60,000.00		59,448.60
C94973VBF3	WELLPOINT INC 5.1% DUE 01-15-2044	Free Delivery	-55,000.00		
SBCSCZN9	WELLPOINT INC 5.1% DUE 01-15-2044	Acquisitions	126,000.00	-122,672.55	
		Free Receipt	55,000.00	-63,362.76	
C94973VAN7	WELLPOINT INC 6.375% DUE 06-15-2037	Acquisitions	80,000.00	-86,940.80	
		Free Delivery	-80,000.00		
SBG496S4	WELLPOINT INC 6.375% DUE 06-15-2037	Free Receipt	80,000.00	-86,940.80	
C95000U2Q5	WELLS FARGO & CO 3.068% 04-30-2041	Free Delivery	-165,000.00		
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	Acquisitions	2,799,000.00	-2,084,108.68	
		Dispositions	-630,000.00		479,181.35
		Free Receipt	165,000.00	-122,425.05	
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	171,000.00	-135,262.71	
		Dispositions	-2,005,000.00		1,695,924.70
C95000U2Z5	WELLS FARGO & CO 4.611% 04-25-2053	Free Delivery	-943,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053	Acquisitions	503,000.00	-445,788.70	
		Dispositions	-1,323,000.00		1,173,449.37
		Free Receipt	943,000.00	-927,666.86	
C94974BGU8	WELLS FARGO & CO 4.75% DUE 12-07-2046	Free Delivery	-375,000.00		
SBD5FRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	410,000.00	-365,739.08	
		Dispositions	-550,000.00		486,687.10
		Free Receipt	375,000.00	-385,795.12	
C94974BGQ7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Dispositions	-75,000.00		66,855.75
		Free Delivery	-252,000.00		
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	1,680,000.00	-1,488,520.80	
		Dispositions	-280,000.00		261,481.60
		Free Receipt	252,000.00	-262,105.26	
C949746RF0	WELLS FARGO & CO 5.606% DUE 01-15-2044	Dispositions	-80,000.00		78,531.20
		Free Delivery	-107,000.00		
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	433,000.00	-414,208.14	
		Dispositions	-107,000.00		104,369.94
		Free Receipt	107,000.00	-115,346.11	
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	2,524,000.00	-2,346,757.16	
		Dispositions	-1,915,000.00		1,775,771.20
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	Dispositions	-345,000.00		368,327.20
		Free Delivery	-205,000.00		
		Free Receipt	205,000.00	-205,000.00	
C94974BGE4	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Free Delivery	-550,000.00		
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Dispositions	-1,585,000.00		1,380,369.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	550,000.00	-546,100.86	
C95000U3K7	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	485,000.00	-485,000.00	
		Dispositions	-485,000.00		485,121.25
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	820,000.00	-820,475.80	
		Dispositions	-820,000.00		830,321.58
C95000U3F8	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	812,000.00	-823,161.25	
		Dispositions	-857,000.00		857,454.79
		Free Delivery	-245,000.00		
		Free Receipt	245,000.00	-245,000.00	
C95002UAD3	WELLS FARGO COML 1.81% DUE 07-15-2053	Acquisitions	209,000.00	-174,686.44	
		Dispositions	-109,327.14		95,361.51
SBP9QDP9	WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034	Acquisitions	200,000.00	-202,482.00	
		Dispositions	-101,000.00		104,961.54
SBKP4ZQ7	WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	Acquisitions	300,000.00	-192,566.57	
		Dispositions	-3,656,000.00		2,282,598.62
C961214EY5	WESTPAC BANKING CORPORATION 3.133% 11-18-2041	Acquisitions	138,000.00	-98,476.74	
		Dispositions	-235,000.00		163,192.95
		Free Delivery	-155,000.00		
		Free Receipt	155,000.00	-155,000.00	
C88339WAA4	WILLIAMS COMPANIES INC 3.5% 10-15-2051	Free Delivery	-60,000.00		
SBMTVQ21	WILLIAMS COMPANIES INC 3.5% 10-15-2051	Dispositions	-60,000.00		42,351.60
		Free Receipt	60,000.00	-43,937.51	
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034	Acquisitions	330,000.00	-322,921.70	
		Dispositions	-330,000.00		325,824.00
C969457CA6	WILLIAMS COS INC 5.3% DUE 08-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	Dispositions	-295,000.00		279,586.25
		Free Delivery	-20,000.00		
		Acquisitions	125,000.00	-113,901.25	
		Dispositions	-145,000.00		135,999.31
SBNJZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	Free Receipt	20,000.00	-20,038.95	
		Acquisitions	734,000.00	-737,675.53	
		Dispositions	-220,000.00		216,845.20
		Acquisitions	3,886,000.00	-3,877,606.24	
SBMZBG14	WILLIAMS COS INC 5.8% 11-15-2054	Dispositions	-61,000.00		62,685.43
		Acquisitions	120,000.00	-111,426.00	
		Free Delivery	-235,000.00		
		Dispositions	-127,000.00		118,606.79
C96949LAC9	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Free Receipt	235,000.00	-228,499.04	
		Free Delivery	-185,000.00		
		Acquisitions	1,430,000.00	-1,499,863.00	
		Free Receipt	185,000.00	-253,026.35	
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Acquisitions	165,000.00	-163,486.28	
		Dispositions	-165,000.00		168,501.14
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-3,673.79		3,673.79
C97299ABX0	WINRAL RLTY ASSOC LLC PROM NT 6.46% 08-01-2029	Acquisitions	275,000.00	-236,915.75	
		Dispositions	-275,000.00		234,069.00
		Acquisitions	57,000.00	-62,834.17	
		Dispositions	-595,000.00		646,146.20
SBM93S98	WRKCO INC 3% DUE 06-15-2033	Acquisitions			
		Dispositions			
		Acquisitions			
		Dispositions			
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions			
		Dispositions			
		Acquisitions			
		Dispositions			

*Generated by Northern Trust from periodic data on 02 May 25 C0703

Reporting

01 JAN 24 - 31 DEC 24

Account number EXLHFI
EXELONLIABHEDGEFIXEDINCOME

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98459LAC7	YALE UNIV 2.402% DUE 04-15-2050	Acquisitions	480,000.00	-307,713.60	
		Free Delivery	-480,000.00		
SBMB1CC1	YALE UNIV 2.402% DUE 04-15-2050	Dispositions	-55,000.00		34,877.70
		Free Receipt	480,000.00	-307,713.60	

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

**Generated by Northern Trust from periodic data on 02 May 25 C0703*

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Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI
Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part A
Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE GOVT SHORT TERM INVT FD	200,000,000.000	01 Feb 24	1.0000			0.00	200,000,000.00	200,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD	-195,650,660.440	02 Feb 24		1.0000		0.00	195,650,660.44	195,650,660.44	0.00
Value of Interest in Registered Investment Companies									
United States - USD									
ISHARES CORE S P 500 ETF	337,374.000	20 Dec 24	593.3103			0.00	200,175,903.50	200,175,903.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI
Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part A
Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9182155 WITH NORTHERN	567,440.000	1 Feb 24				0.00	617,981.31	614,963.12	-3,018.19
FX DEAL TRANACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.086656 WITH NORTHERN TRUST	-567,440.000	1 Feb 24				0.00	-616,612.08	-614,480.78	2,131.30
FX DEAL TRANACTED ON 02 APR 2024 EUR / USD EX.RATE 0.9291142 WITH NORTHERN	727,749.000	2 Apr 24				0.00	783,271.88	783,494.64	222.76
FX DEAL TRANACTED ON 02 APR 2024 USD / EUR EX.RATE 1.079271 WITH NORTHERN TRUST	-727,749.000	2 Apr 24				0.00	-785,438.39	-781,202.22	4,236.17
FX DEAL TRANACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9265565 WITH NORTHERN	435,798.000	2 Feb 24				0.00	470,341.53	470,749.05	407.52
FX DEAL TRANACTED ON 02 FEB 2024 USD / EUR EX.RATE 1.081433 WITH NORTHERN TRUST	-435,798.000	2 Feb 24				0.00	-471,286.34	-472,296.10	-1,009.76
FX DEAL TRANACTED ON 02 MAY 2024 EUR / USD EX.RATE 1.073902 WITH NORTHERN TRUST	1,898,702.000	2 May 24				0.00	2,039,019.88	2,038,161.79	-858.09
FX DEAL TRANACTED ON 02 MAY 2024 USD / EUR EX.RATE 1.072227 WITH NORTHERN TRUST	-1,898,702.000	2 May 24				0.00	-2,035,839.55	-2,029,427.79	6,411.76
FX DEAL TRANACTED ON 03 JUN 2024 EUR / USD EX.RATE 1.089434 WITH NORTHERN TRUST	3,317.000	3 Jun 24				0.00	3,613.65	3,605.58	-8.07
FX DEAL TRANACTED ON 03 JUN 2024 USD / EUR EX.RATE 1.093225 WITH NORTHERN TRUST	-3,317.000	3 Jun 24				0.00	-3,626.23	-3,670.26	-44.03
FX DEAL TRANACTED ON 03 OCT 2024 EUR / USD EX.RATE 0.9063849 WITH NORTHERN	763,679.000	3 Oct 24				0.00	842,554.82	841,421.56	-1,133.26
FX DEAL TRANACTED ON 03 OCT 2024 USD / EUR EX.RATE 1.106797 WITH NORTHERN TRUST	-763,679.000	3 Oct 24				0.00	-845,237.63	-794,111.66	51,125.97
FX DEAL TRANACTED ON 04 MAR 2024 EUR / USD EX.RATE 0.9211801 WITH NORTHERN	197,257.000	4 Mar 24				0.00	214,135.10	214,290.15	155.05

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

*Generated by Northern Trust from periodic data on 02 May 25 C0700

Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 04 MAR 2024 USD / EUR EX.RATE 1.086442 WITH NORTHERN TRUST	-197,257.000	4 Mar 24				0.00	-214,308.29	-213,777.28	531.01
FX DEAL TRANSACTED ON 04 OCT 2024 EUR / USD EX.RATE 0.9086003 WITH NORTHERN	416,489.000	4 Oct 24				0.00	458,385.29	433,086.12	-25,299.17
FX DEAL TRANSACTED ON 04 OCT 2024 USD / EUR EX.RATE 1.097092 WITH NORTHERN TRUST	-416,489.000	4 Oct 24				0.00	-456,926.75	-456,867.65	59.10
FX DEAL TRANSACTED ON 05 APR 2024 EUR / USD EX.RATE 0.9205009 WITH NORTHERN	685,742.000	5 Apr 24				0.00	744,966.11	736,109.80	-8,856.31
FX DEAL TRANSACTED ON 05 APR 2024 USD / EUR EX.RATE 1.083572 WITH NORTHERN TRUST	-685,742.000	5 Apr 24				0.00	-743,050.83	-741,835.76	1,215.07
FX DEAL TRANSACTED ON 05 MAR 2024 EUR / USD EX.RATE 0.9214178 WITH NORTHERN	43,259.000	5 Mar 24				0.00	46,948.30	47,029.03	80.73
FX DEAL TRANSACTED ON 05 MAR 2024 USD / EUR EX.RATE 1.086114 WITH NORTHERN TRUST	-43,259.000	5 Mar 24				0.00	-46,984.21	-46,881.94	102.27
FX DEAL TRANSACTED ON 06 FEB 2024 EUR / USD EX.RATE 0.9285586 WITH NORTHERN	611,039.000	6 Feb 24				0.00	658,051.12	662,213.54	4,162.42
FX DEAL TRANSACTED ON 06 FEB 2024 USD / EUR EX.RATE 1.074854 WITH NORTHERN TRUST	-611,039.000	6 Feb 24				0.00	-656,777.71	-656,500.34	277.37
FX DEAL TRANSACTED ON 06 MAR 2024 EUR / USD EX.RATE 0.9177815 WITH NORTHERN	87,067.000	6 Mar 24				0.00	94,866.81	94,968.34	101.53
FX DEAL TRANSACTED ON 06 MAR 2024 USD / EUR EX.RATE 1.090372 WITH NORTHERN TRUST	-87,067.000	6 Mar 24				0.00	-94,935.42	-94,358.86	576.56
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9139765 WITH NORTHERN	29,092.000	7 Mar 24				0.00	31,830.14	31,796.10	-34.04
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.094867 WITH NORTHERN TRUST	-29,092.000	7 Mar 24				0.00	-31,851.87	-31,528.46	323.41

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

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Schedule of Reportable Transactions

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Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 07 OCT 2024 EUR / USD EX.RATE 0.9102925 WITH NORTHERN	1,654,541.000	7 Oct 24				0.00	1,817,592.71	1,811,391.57	-6,201.14
FX DEAL TRANSACTED ON 07 OCT 2024 USD / EUR EX.RATE 1.101932 WITH NORTHERN TRUST	-1,654,541.000	7 Oct 24				0.00	-1,823,191.67	-1,720,474.58	102,717.09
FX DEAL TRANSACTED ON 08 FEB 2024 EUR / USD EX.RATE 0.9281854 WITH NORTHERN	157,865.000	8 Feb 24				0.00	170,079.17	169,894.32	-184.85
FX DEAL TRANSACTED ON 08 FEB 2024 USD / EUR EX.RATE 1.079331 WITH NORTHERN TRUST	-157,865.000	8 Feb 24				0.00	-170,388.59	-171,086.20	-697.61
FX DEAL TRANSACTED ON 08 MAR 2024 EUR / USD EX.RATE 0.9137176 WITH NORTHERN	263,638.000	8 Mar 24				0.00	288,533.34	285,717.69	-2,815.65
FX DEAL TRANSACTED ON 08 MAR 2024 USD / EUR EX.RATE 1.093781 WITH NORTHERN TRUST	-263,638.000	8 Mar 24				0.00	-288,362.24	-288,947.27	-585.03
FX DEAL TRANSACTED ON 09 FEB 2024 EUR / USD EX.RATE 0.9275199 WITH NORTHERN	967,264.000	9 Feb 24				0.00	1,042,849.88	1,043,339.41	489.53
FX DEAL TRANSACTED ON 09 FEB 2024 USD / EUR EX.RATE 1.079979 WITH NORTHERN TRUST	-967,264.000	9 Feb 24				0.00	-1,044,624.81	-1,048,272.39	-3,647.58
FX DEAL TRANSACTED ON 10 JUN 2024 EUR / USD EX.RATE 1.076444 WITH NORTHERN TRUST	1,308,889.000	10 Jun 24				0.00	1,408,945.71	1,405,026.99	-3,918.72
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.079938 WITH NORTHERN TRUST	-1,308,889.000	10 Jun 24				0.00	-1,413,518.97	-1,448,285.78	-34,766.81
FX DEAL TRANSACTED ON 11 JUL 2024 EUR / USD EX.RATE 0.9204594 WITH NORTHERN	954,035.000	11 Jul 24				0.00	1,036,476.98	1,037,894.71	1,417.73
FX DEAL TRANSACTED ON 11 JUL 2024 USD / EUR EX.RATE 1.088359 WITH NORTHERN TRUST	-954,035.000	11 Jul 24				0.00	-1,038,332.58	-1,055,639.80	-17,307.22
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9153871 WITH NORTHERN	1,211,204.000	11 Mar 24				0.00	1,323,160.43	1,323,543.31	382.88

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Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 11 MAR 2024 USD / EUR EX.RATE 1.093015 WITH NORTHERN TRUST	-1,211,204.000	11 Mar 24				0.00	-1,323,864.14	-1,312,642.38	11,221.76
FX DEAL TRANSACTED ON 11 OCT 2024 EUR / USD EX.RATE 0.9136926 WITH NORTHERN	42,216.000	11 Oct 24				0.00	46,203.72	46,078.76	-124.96
FX DEAL TRANSACTED ON 11 OCT 2024 USD / EUR EX.RATE 1.097604 WITH NORTHERN TRUST	-42,216.000	11 Oct 24				0.00	-46,336.45	-43,898.31	2,438.14
FX DEAL TRANSACTED ON 11 SEP 2024 EUR / USD EX.RATE 0.9074031 WITH NORTHERN	2,071,954.000	11 Sep 24				0.00	2,283,388.62	2,281,221.39	-2,167.23
FX DEAL TRANSACTED ON 11 SEP 2024 USD / EUR EX.RATE 1.103476 WITH NORTHERN TRUST	-2,071,954.000	11 Sep 24				0.00	-2,286,351.51	-2,268,375.34	17,976.17
FX DEAL TRANSACTED ON 12 APR 2024 EUR / USD EX.RATE 0.9391312 WITH NORTHERN	2,799.000	12 Apr 24				0.00	2,980.41	2,975.48	-4.93
FX DEAL TRANSACTED ON 12 APR 2024 USD / EUR EX.RATE 1.067257 WITH NORTHERN TRUST	-2,799.000	12 Apr 24				0.00	-2,987.25	-3,004.59	-17.34
FX DEAL TRANSACTED ON 12 JUL 2024 EUR / USD EX.RATE 0.917326 WITH NORTHERN TRUST	6,088.000	12 Jul 24				0.00	6,636.68	6,641.70	5.02
FX DEAL TRANSACTED ON 12 JUL 2024 USD / EUR EX.RATE 1.091935 WITH NORTHERN TRUST	-6,088.000	12 Jul 24				0.00	-6,647.70	-6,736.37	-88.67
FX DEAL TRANSACTED ON 12 MAR 2024 EUR / USD EX.RATE 0.9145642 WITH NORTHERN	971,157.390	12 Mar 24				0.00	1,061,880.00	1,043,460.10	-18,419.90
FX DEAL TRANSACTED ON 12 MAR 2024 EUR / USD EX.RATE 0.9155966 WITH NORTHERN	961,685.000	12 Mar 24				0.00	1,050,336.97	1,049,967.76	-369.21
FX DEAL TRANSACTED ON 12 MAR 2024 USD / EUR EX.RATE 1.093068 WITH NORTHERN TRUST	-961,685.000	12 Mar 24				0.00	-1,051,187.10	-1,033,282.49	17,904.61
FX DEAL TRANSACTED ON 12 SEP 2024 EUR / USD EX.RATE 0.904048 WITH NORTHERN TRUST	596,763.000	12 Sep 24				0.00	660,101.04	658,826.35	-1,274.69

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Schedule of Reportable Transactions

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Account ID EXLHFI

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 12 SEP 2024 USD / EUR EX.RATE 1.10748 WITH NORTHERN TRUST	-596,763.000	12 Sep 24				0.00	-660,903.09	-653,336.16	7,566.93
FX DEAL TRANSACTED ON 13 AUG 2024 EUR / USD EX.RATE 0.9077532 WITH NORTHERN	394,088.000	13 Aug 24				0.00	434,135.62	431,447.56	-2,688.06
FX DEAL TRANSACTED ON 13 AUG 2024 USD / EUR EX.RATE 1.098724 WITH NORTHERN TRUST	-394,088.000	13 Aug 24				0.00	-432,993.94	-431,762.85	1,231.09
FX DEAL TRANSACTED ON 13 NOV 2024 EUR / USD EX.RATE 0.9441239 WITH NORTHERN	1,274,241.000	13 Nov 24				0.00	1,349,654.41	1,325,019.59	-24,634.82
FX DEAL TRANSACTED ON 13 NOV 2024 USD / EUR EX.RATE 1.057513 WITH NORTHERN TRUST	-1,274,241.000	13 Nov 24				0.00	-1,347,526.42	-1,349,357.58	-1,831.16
FX DEAL TRANSACTED ON 14 AUG 2024 EUR / USD EX.RATE 0.9054608 WITH NORTHERN	1,310,736.000	14 Aug 24				0.00	1,447,589.95	1,434,993.84	-12,596.11
FX DEAL TRANSACTED ON 14 AUG 2024 USD / EUR EX.RATE 1.101533 WITH NORTHERN TRUST	-1,310,736.000	14 Aug 24				0.00	-1,443,818.96	-1,446,397.21	-2,578.25
FX DEAL TRANSACTED ON 15 FEB 2024 EUR / USD EX.RATE 0.9287992 WITH NORTHERN	99,381.000	15 Feb 24				0.00	106,999.45	106,953.83	-45.62
FX DEAL TRANSACTED ON 15 FEB 2024 USD / EUR EX.RATE 1.078299 WITH NORTHERN TRUST	-99,381.000	15 Feb 24				0.00	-107,162.43	-107,704.16	-541.73
FX DEAL TRANSACTED ON 15 MAR 2024 EUR / USD EX.RATE 0.9186617 WITH NORTHERN	65,954.000	15 Mar 24				0.00	71,793.57	71,810.72	17.15
FX DEAL TRANSACTED ON 15 MAR 2024 USD / EUR EX.RATE 1.092233 WITH NORTHERN TRUST	-65,954.000	15 Mar 24				0.00	-72,037.14	-71,309.47	727.67
FX DEAL TRANSACTED ON 15 MAY 2024 EUR / USD EX.RATE 1.087713 WITH NORTHERN TRUST	1,103,341.000	15 May 24				0.00	1,200,118.35	1,197,842.25	-2,276.10
FX DEAL TRANSACTED ON 15 MAY 2024 USD / EUR EX.RATE 1.088826 WITH NORTHERN TRUST	-1,103,341.000	15 May 24				0.00	-1,201,346.37	-1,184,381.47	16,964.90

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Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 16 APR 2024 EUR / USD EX.RATE 1.062274 WITH NORTHERN TRUST	161,096.000	16 Apr 24				0.00	171,128.09	171,269.22	141.13
FX DEAL TRANSACTED ON 16 APR 2024 USD / EUR EX.RATE 1.064613 WITH NORTHERN TRUST	-161,096.000	16 Apr 24				0.00	-171,504.90	-172,928.51	-1,423.61
FX DEAL TRANSACTED ON 16 FEB 2024 EUR / USD EX.RATE 0.9279709 WITH NORTHERN	1,333,271.000	16 Feb 24				0.00	1,436,759.50	1,435,599.68	-1,159.82
FX DEAL TRANSACTED ON 16 FEB 2024 USD / EUR EX.RATE 1.079101 WITH NORTHERN TRUST	-1,333,271.000	16 Feb 24				0.00	-1,438,734.07	-1,444,932.49	-6,198.42
FX DEAL TRANSACTED ON 17 APR 2024 EUR / USD EX.RATE 1.067684 WITH NORTHERN TRUST	173,695.000	17 Apr 24				0.00	185,451.37	184,750.70	-700.67
FX DEAL TRANSACTED ON 17 APR 2024 USD / EUR EX.RATE 1.069973 WITH NORTHERN TRUST	-173,695.000	17 Apr 24				0.00	-185,848.96	-186,452.91	-603.95
FX DEAL TRANSACTED ON 17 DEC 2024 EUR / USD EX.RATE 0.9524435 WITH NORTHERN	463.000	17 Dec 24				0.00	486.12	486.10	-0.02
FX DEAL TRANSACTED ON 17 DEC 2024 USD / EUR EX.RATE 1.053554 WITH NORTHERN TRUST	-463.000	17 Dec 24				0.00	-487.80	-480.75	7.05
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9235998 WITH NORTHERN	1,388.000	17 Oct 24				0.00	1,502.82	1,502.93	0.11
FX DEAL TRANSACTED ON 17 OCT 2024 USD / EUR EX.RATE 1.0857 WITH NORTHERN TRUST	-1,388.000	17 Oct 24				0.00	-1,506.95	-1,443.31	63.64
FX DEAL TRANSACTED ON 17 SEP 2024 EUR / USD EX.RATE 0.8994707 WITH NORTHERN	58,645.000	17 Sep 24				0.00	65,199.46	65,239.63	40.17
FX DEAL TRANSACTED ON 17 SEP 2024 USD / EUR EX.RATE 1.112829 WITH NORTHERN TRUST	-58,645.000	17 Sep 24				0.00	-65,261.86	-64,204.55	1,057.31
FX DEAL TRANSACTED ON 18 DEC 2024 EUR / USD EX.RATE 0.9541275 WITH NORTHERN	410.000	18 Dec 24				0.00	429.71	429.35	-0.36

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Schedule of Reportable Transactions

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Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 DEC 2024 EUR / USD EX.RATE 0.9629097 WITH NORTHERN	865,222.000	18 Dec 24				0.00	898,549.49	899,701.16	1,151.67
FX DEAL TRANSACTED ON 18 DEC 2024 USD / EUR EX.RATE 1.041863 WITH NORTHERN TRUST	-865,222.000	18 Dec 24				0.00	-901,442.79	-898,390.11	3,052.68
FX DEAL TRANSACTED ON 18 DEC 2024 USD / EUR EX.RATE 1.051628 WITH NORTHERN TRUST	-410.000	18 Dec 24				0.00	-431.17	-425.72	5.45
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9176012 WITH NORTHERN	202,037.000	18 Jul 24				0.00	220,179.52	220,523.39	343.87
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.091402 WITH NORTHERN TRUST	-202,037.000	18 Jul 24				0.00	-220,503.59	-223,553.96	-3,050.37
FX DEAL TRANSACTED ON 18 JUN 2024 EUR / USD EX.RATE 0.9287888 WITH NORTHERN	270,467.000	18 Jun 24				0.00	291,203.98	299,271.76	8,067.78
FX DEAL TRANSACTED ON 18 JUN 2024 USD / EUR EX.RATE 1.07356 WITH NORTHERN TRUST	-270,467.000	18 Jun 24				0.00	-290,362.55	-290,725.01	-362.46
FX DEAL TRANSACTED ON 18 MAR 2024 EUR / USD EX.RATE 0.9201545 WITH NORTHERN	67,128.000	18 Mar 24				0.00	72,952.97	73,072.19	119.22
FX DEAL TRANSACTED ON 18 MAR 2024 USD / EUR EX.RATE 1.090458 WITH NORTHERN TRUST	-67,128.000	18 Mar 24				0.00	-73,200.26	-72,058.56	1,141.70
FX DEAL TRANSACTED ON 18 NOV 2024 EUR / USD EX.RATE 0.9442202 WITH NORTHERN	652.000	18 Nov 24				0.00	690.52	689.39	-1.13
FX DEAL TRANSACTED ON 18 NOV 2024 USD / EUR EX.RATE 1.060502 WITH NORTHERN TRUST	-652.000	18 Nov 24				0.00	-691.45	-677.98	13.47
FX DEAL TRANSACTED ON 18 OCT 2024 EUR / USD EX.RATE 0.9205365 WITH NORTHERN	436.000	18 Oct 24				0.00	473.64	473.39	-0.25
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.089189 WITH NORTHERN TRUST	-436.000	18 Oct 24				0.00	-474.89	-453.38	21.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

*Generated by Northern Trust from periodic data on 02 May 25 C0700

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 19 AUG 2024 EUR / USD EX.RATE 0.902677 WITH NORTHERN TRUST	632,008.000	19 Aug 24				0.00	700,148.57	699,316.90	-831.67
FX DEAL TRANSACTED ON 19 AUG 2024 USD / EUR EX.RATE 1.110429 WITH NORTHERN TRUST	-632,008.000	19 Aug 24				0.00	-701,800.01	-691,922.39	9,877.62
FX DEAL TRANSACTED ON 19 MAR 2024 EUR / USD EX.RATE 0.9175086 WITH NORTHERN	286,048.000	19 Mar 24				0.00	311,766.00	307,058.25	-4,707.75
FX DEAL TRANSACTED ON 19 MAR 2024 USD / EUR EX.RATE 1.086253 WITH NORTHERN TRUST	-286,048.000	19 Mar 24				0.00	-310,720.50	-310,619.53	100.97
FX DEAL TRANSACTED ON 19 NOV 2024 EUR / USD EX.RATE 0.9434959 WITH NORTHERN	1,472,515.000	19 Nov 24				0.00	1,560,700.98	1,531,194.83	-29,506.15
FX DEAL TRANSACTED ON 19 NOV 2024 USD / EUR EX.RATE 1.058458 WITH NORTHERN TRUST	-1,472,515.000	19 Nov 24				0.00	-1,558,595.28	-1,558,878.09	-282.81
FX DEAL TRANSACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9236561 WITH NORTHERN	1,140,766.120	20 Feb 24				0.00	1,235,055.00	1,236,305.32	1,250.32
FX DEAL TRANSACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9251524 WITH NORTHERN	1,109,531.000	20 Feb 24				0.00	1,199,295.39	1,200,900.95	1,605.56
FX DEAL TRANSACTED ON 20 FEB 2024 USD / EUR EX.RATE 1.084679 WITH NORTHERN TRUST	-1,109,531.000	20 Feb 24				0.00	-1,203,484.98	-1,204,562.42	-1,077.44
FX DEAL TRANSACTED ON 20 JUN 2024 EUR / USD EX.RATE 0.933985 WITH NORTHERN TRUST	292,223.000	20 Jun 24				0.00	312,877.61	313,321.51	443.90
FX DEAL TRANSACTED ON 20 JUN 2024 USD / EUR EX.RATE 1.073707 WITH NORTHERN TRUST	-292,223.000	20 Jun 24				0.00	-313,761.88	-323,344.77	-9,582.89
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9134247 WITH NORTHERN	285,712.000	20 Mar 24				0.00	312,792.07	306,697.57	-6,094.50
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.091174 WITH NORTHERN TRUST	-285,712.000	20 Mar 24				0.00	-311,761.51	-310,111.82	1,649.69

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9327044 WITH NORTHERN	663,766.000	21 Jun 24				0.00	711,657.38	734,457.13	22,799.75
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.069226 WITH NORTHERN TRUST	-663,766.000	21 Jun 24				0.00	-709,715.87	-709,034.90	680.97
FX DEAL TRANSACTED ON 21 MAR 2024 EUR / USD EX.RATE 0.9178531 WITH NORTHERN	2,373,012.000	21 Mar 24				0.00	2,585,394.20	2,547,309.90	-38,084.30
FX DEAL TRANSACTED ON 21 MAR 2024 USD / EUR EX.RATE 1.085973 WITH NORTHERN TRUST	-2,373,012.000	21 Mar 24				0.00	-2,577,026.96	-2,577,328.42	-301.46
FX DEAL TRANSACTED ON 21 MAR 2024 USD / EUR EX.RATE 1.089033 WITH NORTHERN TRUST	-2,693,894.490	21 Mar 24				0.00	-2,933,740.00	-2,891,761.23	41,978.77
FX DEAL TRANSACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.927939 WITH NORTHERN TRUST	964.000	23 Oct 24				0.00	1,038.86	1,038.71	-0.15
FX DEAL TRANSACTED ON 23 OCT 2024 USD / EUR EX.RATE 1.080387 WITH NORTHERN TRUST	-964.000	23 Oct 24				0.00	-1,041.49	-1,002.42	39.07
FX DEAL TRANSACTED ON 24 JUL 2024 EUR / USD EX.RATE 0.9224105 WITH NORTHERN	75,922.000	24 Jul 24				0.00	82,308.25	82,405.74	97.49
FX DEAL TRANSACTED ON 24 JUL 2024 USD / EUR EX.RATE 1.085414 WITH NORTHERN TRUST	-75,922.000	24 Jul 24				0.00	-82,406.80	-84,007.70	-1,600.90
FX DEAL TRANSACTED ON 24 JUN 2024 EUR / USD EX.RATE 0.930069 WITH NORTHERN TRUST	1,340,093.000	24 Jun 24				0.00	1,440,853.25	1,482,813.01	41,959.76
FX DEAL TRANSACTED ON 24 JUN 2024 USD / EUR EX.RATE 1.072316 WITH NORTHERN TRUST	-1,340,093.000	24 Jun 24				0.00	-1,437,003.17	-1,437,919.87	-916.70
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9332119 WITH NORTHERN	3,001.000	25 Jun 24				0.00	3,215.78	3,211.37	-4.41
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.074345 WITH NORTHERN TRUST	-3,001.000	25 Jun 24				0.00	-3,224.11	-3,320.61	-96.50

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9227442 WITH NORTHERN	1,979,251.000	25 Mar 24				0.00	2,144,961.81	2,145,013.34	51.53
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.087096 WITH NORTHERN TRUST	-1,979,251.000	25 Mar 24				0.00	-2,151,635.85	-2,124,627.12	27,008.73
FX DEAL TRANSACTED ON 25 OCT 2024 EUR / USD EX.RATE 0.9259645 WITH NORTHERN	682.000	25 Oct 24				0.00	736.53	738.71	2.18
FX DEAL TRANSACTED ON 25 OCT 2024 USD / EUR EX.RATE 1.082498 WITH NORTHERN TRUST	-682.000	25 Oct 24				0.00	-738.26	-709.18	29.08
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9207374 WITH NORTHERN	130,488.000	26 Jul 24				0.00	141,721.19	141,657.79	-63.40
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.087184 WITH NORTHERN TRUST	-130,488.000	26 Jul 24				0.00	-141,864.47	-144,384.98	-2,520.51
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9552294 WITH NORTHERN	2,421,748.000	26 Nov 24				0.00	2,535,252.91	2,538,476.28	3,223.37
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.047952 WITH NORTHERN TRUST	-2,421,748.000	26 Nov 24				0.00	-2,537,875.66	-2,518,254.83	19,620.83
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.12143 WITH NORTHERN TRUST	-921,445.830	26 Sep 24				0.00	-1,033,337.00	-958,165.51	75,171.49
FX DEAL TRANSACTED ON 27 SEP 2024 EUR / USD EX.RATE 0.8931235 WITH NORTHERN	444,099.000	27 Sep 24				0.00	497,242.55	461,796.38	-35,446.17
FX DEAL TRANSACTED ON 27 SEP 2024 USD / EUR EX.RATE 1.116066 WITH NORTHERN TRUST	-444,099.000	27 Sep 24				0.00	-495,643.79	-496,458.33	-814.54
FX DEAL TRANSACTED ON 30 DEC 2024 EUR / USD EX.RATE 0.9618131 WITH NORTHERN	294.000	30 Dec 24				0.00	305.67	305.19	-0.48
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.04269 WITH NORTHERN TRUST	-294.000	30 Dec 24				0.00	-306.55	-305.27	1.28

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 30 OCT 2024 EUR / USD EX.RATE 0.9179988 WITH NORTHERN	1,207,945.000	30 Oct 24				0.00	1,315,845.90	1,256,081.69	-59,764.21
FX DEAL TRANSACTED ON 30 OCT 2024 USD / EUR EX.RATE 1.086904 WITH NORTHERN TRUST	-1,207,945.000	30 Oct 24				0.00	-1,312,920.25	-1,312,251.12	669.13
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8991981 WITH NORTHERN	473.000	30 Sep 24				0.00	526.02	527.89	1.87
FX DEAL TRANSACTED ON 30 SEP 2024 USD / EUR EX.RATE 1.115704 WITH NORTHERN TRUST	-473.000	30 Sep 24				0.00	-527.73	-491.85	35.88
South African rand - ZAR									
FX DEAL TRANSACTED ON 25 JAN 2024 ZAR / USD EX.RATE 18.877304 WITH NORTHERN	20,137.310	25 Jan 24				0.00	1,066.75	1,066.38	-0.37
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9182155 WITH NORTHERN	-617,981.310	1 Feb 24				0.00	-617,981.31	-617,981.31	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.086656 WITH NORTHERN TRUST	616,612.080	1 Feb 24				0.00	616,612.08	616,612.08	0.00
FX DEAL TRANSACTED ON 02 APR 2024 EUR / USD EX.RATE 0.9291142 WITH NORTHERN	-783,271.880	2 Apr 24				0.00	-783,271.88	-783,271.88	0.00
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.079271 WITH NORTHERN TRUST	785,438.390	2 Apr 24				0.00	785,438.39	785,438.39	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9265565 WITH NORTHERN	-470,341.530	2 Feb 24				0.00	-470,341.53	-470,341.53	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 USD / EUR EX.RATE 1.081433 WITH NORTHERN TRUST	471,286.340	2 Feb 24				0.00	471,286.34	471,286.34	0.00

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 02 MAY 2024 EUR / USD EX.RATE 1.073902 WITH NORTHERN TRUST	-2,039,019.880	2 May 24				0.00	-2,039,019.88	-2,039,019.88	0.00
FX DEAL TRANSACTED ON 02 MAY 2024 USD / EUR EX.RATE 1.072227 WITH NORTHERN TRUST	2,035,839.550	2 May 24				0.00	2,035,839.55	2,035,839.55	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 EUR / USD EX.RATE 1.089434 WITH NORTHERN TRUST	-3,613.650	3 Jun 24				0.00	-3,613.65	-3,613.65	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / EUR EX.RATE 1.093225 WITH NORTHERN TRUST	3,626.230	3 Jun 24				0.00	3,626.23	3,626.23	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 EUR / USD EX.RATE 0.9063849 WITH NORTHERN	-842,554.820	3 Oct 24				0.00	-842,554.82	-842,554.82	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 USD / EUR EX.RATE 1.106797 WITH NORTHERN TRUST	845,237.630	3 Oct 24				0.00	845,237.63	845,237.63	0.00
FX DEAL TRANSACTED ON 04 MAR 2024 EUR / USD EX.RATE 0.9211801 WITH NORTHERN	-214,135.100	4 Mar 24				0.00	-214,135.10	-214,135.10	0.00
FX DEAL TRANSACTED ON 04 MAR 2024 USD / EUR EX.RATE 1.086442 WITH NORTHERN TRUST	214,308.290	4 Mar 24				0.00	214,308.29	214,308.29	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 EUR / USD EX.RATE 0.9086003 WITH NORTHERN	-458,385.290	4 Oct 24				0.00	-458,385.29	-458,385.29	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 USD / EUR EX.RATE 1.097092 WITH NORTHERN TRUST	456,926.750	4 Oct 24				0.00	456,926.75	456,926.75	0.00
FX DEAL TRANSACTED ON 05 APR 2024 EUR / USD EX.RATE 0.9205009 WITH NORTHERN	-744,966.110	5 Apr 24				0.00	-744,966.11	-744,966.11	0.00
FX DEAL TRANSACTED ON 05 APR 2024 USD / EUR EX.RATE 1.083572 WITH NORTHERN TRUST	743,050.830	5 Apr 24				0.00	743,050.83	743,050.83	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 EUR / USD EX.RATE 0.9214178 WITH NORTHERN	-46,948.300	5 Mar 24				0.00	-46,948.30	-46,948.30	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 MAR 2024 USD / EUR EX.RATE 1.086114 WITH NORTHERN TRUST	46,984.210	5 Mar 24				0.00	46,984.21	46,984.21	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 EUR / USD EX.RATE 0.9285586 WITH NORTHERN	-658,051.120	6 Feb 24				0.00	-658,051.12	-658,051.12	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 USD / EUR EX.RATE 1.074854 WITH NORTHERN TRUST	656,777.710	6 Feb 24				0.00	656,777.71	656,777.71	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 EUR / USD EX.RATE 0.9177815 WITH NORTHERN	-94,866.810	6 Mar 24				0.00	-94,866.81	-94,866.81	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 USD / EUR EX.RATE 1.090372 WITH NORTHERN TRUST	94,935.420	6 Mar 24				0.00	94,935.42	94,935.42	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9139765 WITH NORTHERN	-31,830.140	7 Mar 24				0.00	-31,830.14	-31,830.14	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.094867 WITH NORTHERN TRUST	31,851.870	7 Mar 24				0.00	31,851.87	31,851.87	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 EUR / USD EX.RATE 0.9102925 WITH NORTHERN	-1,817,592.710	7 Oct 24				0.00	-1,817,592.71	-1,817,592.71	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 USD / EUR EX.RATE 1.101932 WITH NORTHERN TRUST	1,823,191.670	7 Oct 24				0.00	1,823,191.67	1,823,191.67	0.00
FX DEAL TRANSACTED ON 08 FEB 2024 EUR / USD EX.RATE 0.9281854 WITH NORTHERN	-170,079.170	8 Feb 24				0.00	-170,079.17	-170,079.17	0.00
FX DEAL TRANSACTED ON 08 FEB 2024 USD / EUR EX.RATE 1.079331 WITH NORTHERN TRUST	170,388.590	8 Feb 24				0.00	170,388.59	170,388.59	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 EUR / USD EX.RATE 0.9137176 WITH NORTHERN	-288,533.340	8 Mar 24				0.00	-288,533.34	-288,533.34	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 USD / EUR EX.RATE 1.093781 WITH NORTHERN TRUST	288,362.240	8 Mar 24				0.00	288,362.24	288,362.24	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 FEB 2024 EUR / USD EX.RATE 0.9275199 WITH NORTHERN	-1,042,849.880	9 Feb 24				0.00	-1,042,849.88	-1,042,849.88	0.00
FX DEAL TRANSACTED ON 09 FEB 2024 USD / EUR EX.RATE 1.079979 WITH NORTHERN TRUST	1,044,624.810	9 Feb 24				0.00	1,044,624.81	1,044,624.81	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 EUR / USD EX.RATE 1.076444 WITH NORTHERN TRUST	-1,408,945.710	10 Jun 24				0.00	-1,408,945.71	-1,408,945.71	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.079938 WITH NORTHERN TRUST	1,413,518.970	10 Jun 24				0.00	1,413,518.97	1,413,518.97	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 EUR / USD EX.RATE 0.9204594 WITH NORTHERN	-1,036,476.980	11 Jul 24				0.00	-1,036,476.98	-1,036,476.98	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / EUR EX.RATE 1.088359 WITH NORTHERN TRUST	1,038,332.580	11 Jul 24				0.00	1,038,332.58	1,038,332.58	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9153871 WITH NORTHERN	-1,323,160.430	11 Mar 24				0.00	-1,323,160.43	-1,323,160.43	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / EUR EX.RATE 1.093015 WITH NORTHERN TRUST	1,323,864.140	11 Mar 24				0.00	1,323,864.14	1,323,864.14	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 EUR / USD EX.RATE 0.9136926 WITH NORTHERN	-46,203.720	11 Oct 24				0.00	-46,203.72	-46,203.72	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 USD / EUR EX.RATE 1.097604 WITH NORTHERN TRUST	46,336.450	11 Oct 24				0.00	46,336.45	46,336.45	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 EUR / USD EX.RATE 0.9074031 WITH NORTHERN	-2,283,388.620	11 Sep 24				0.00	-2,283,388.62	-2,283,388.62	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / EUR EX.RATE 1.103476 WITH NORTHERN TRUST	2,286,351.510	11 Sep 24				0.00	2,286,351.51	2,286,351.51	0.00
FX DEAL TRANSACTED ON 12 APR 2024 EUR / USD EX.RATE 0.9391312 WITH NORTHERN	-2,980.410	12 Apr 24				0.00	-2,980.41	-2,980.41	0.00

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 APR 2024 USD / EUR EX.RATE 1.067257 WITH NORTHERN TRUST	2,987.250	12 Apr 24				0.00	2,987.25	2,987.25	0.00
FX DEAL TRANSACTED ON 12 JUL 2024 EUR / USD EX.RATE 0.917326 WITH NORTHERN TRUST	-6,636.680	12 Jul 24				0.00	-6,636.68	-6,636.68	0.00
FX DEAL TRANSACTED ON 12 JUL 2024 USD / EUR EX.RATE 1.091935 WITH NORTHERN TRUST	6,647.700	12 Jul 24				0.00	6,647.70	6,647.70	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 EUR / USD EX.RATE 0.9145642 WITH NORTHERN	-1,061,880.000	12 Mar 24				0.00	-1,061,880.00	-1,061,880.00	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 EUR / USD EX.RATE 0.9155966 WITH NORTHERN	-1,050,336.970	12 Mar 24				0.00	-1,050,336.97	-1,050,336.97	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / EUR EX.RATE 1.093068 WITH NORTHERN TRUST	1,051,187.100	12 Mar 24				0.00	1,051,187.10	1,051,187.10	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 EUR / USD EX.RATE 0.904048 WITH NORTHERN TRUST	-660,101.040	12 Sep 24				0.00	-660,101.04	-660,101.04	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / EUR EX.RATE 1.10748 WITH NORTHERN TRUST	660,903.090	12 Sep 24				0.00	660,903.09	660,903.09	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 EUR / USD EX.RATE 0.9077532 WITH NORTHERN	-434,135.620	13 Aug 24				0.00	-434,135.62	-434,135.62	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / EUR EX.RATE 1.098724 WITH NORTHERN TRUST	432,993.940	13 Aug 24				0.00	432,993.94	432,993.94	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 EUR / USD EX.RATE 0.9441239 WITH NORTHERN	-1,349,654.410	13 Nov 24				0.00	-1,349,654.41	-1,349,654.41	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / EUR EX.RATE 1.057513 WITH NORTHERN TRUST	1,347,526.420	13 Nov 24				0.00	1,347,526.42	1,347,526.42	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 EUR / USD EX.RATE 0.9054608 WITH NORTHERN	-1,447,589.950	14 Aug 24				0.00	-1,447,589.95	-1,447,589.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

*Generated by Northern Trust from periodic data on 02 May 25 C0700

Schedule of Reportable Transactions

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Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 AUG 2024 USD / EUR EX.RATE 1.101533 WITH NORTHERN TRUST	1,443,818.960	14 Aug 24				0.00	1,443,818.96	1,443,818.96	0.00
FX DEAL TRANSACTED ON 15 FEB 2024 EUR / USD EX.RATE 0.9287992 WITH NORTHERN	-106,999.450	15 Feb 24				0.00	-106,999.45	-106,999.45	0.00
FX DEAL TRANSACTED ON 15 FEB 2024 USD / EUR EX.RATE 1.078299 WITH NORTHERN TRUST	107,162.430	15 Feb 24				0.00	107,162.43	107,162.43	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 EUR / USD EX.RATE 0.9186617 WITH NORTHERN	-71,793.570	15 Mar 24				0.00	-71,793.57	-71,793.57	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / EUR EX.RATE 1.092233 WITH NORTHERN TRUST	72,037.140	15 Mar 24				0.00	72,037.14	72,037.14	0.00
FX DEAL TRANSACTED ON 15 MAY 2024 EUR / USD EX.RATE 1.087713 WITH NORTHERN TRUST	-1,200,118.350	15 May 24				0.00	-1,200,118.35	-1,200,118.35	0.00
FX DEAL TRANSACTED ON 15 MAY 2024 USD / EUR EX.RATE 1.088826 WITH NORTHERN TRUST	1,201,346.370	15 May 24				0.00	1,201,346.37	1,201,346.37	0.00
FX DEAL TRANSACTED ON 16 APR 2024 EUR / USD EX.RATE 1.062274 WITH NORTHERN TRUST	-171,128.090	16 Apr 24				0.00	-171,128.09	-171,128.09	0.00
FX DEAL TRANSACTED ON 16 APR 2024 USD / EUR EX.RATE 1.064613 WITH NORTHERN TRUST	171,504.900	16 Apr 24				0.00	171,504.90	171,504.90	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 EUR / USD EX.RATE 0.9279709 WITH NORTHERN	-1,436,759.500	16 Feb 24				0.00	-1,436,759.50	-1,436,759.50	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / EUR EX.RATE 1.079101 WITH NORTHERN TRUST	1,438,734.070	16 Feb 24				0.00	1,438,734.07	1,438,734.07	0.00
FX DEAL TRANSACTED ON 17 APR 2024 EUR / USD EX.RATE 1.067684 WITH NORTHERN TRUST	-185,451.370	17 Apr 24				0.00	-185,451.37	-185,451.37	0.00
FX DEAL TRANSACTED ON 17 APR 2024 USD / EUR EX.RATE 1.069973 WITH NORTHERN TRUST	185,848.960	17 Apr 24				0.00	185,848.96	185,848.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 17 DEC 2024 EUR / USD EX.RATE 0.9524435 WITH NORTHERN	-486.120	17 Dec 24				0.00	-486.12	-486.12	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / EUR EX.RATE 1.053554 WITH NORTHERN TRUST	487.800	17 Dec 24				0.00	487.80	487.80	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9235998 WITH NORTHERN	-1,502.820	17 Oct 24				0.00	-1,502.82	-1,502.82	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / EUR EX.RATE 1.0857 WITH NORTHERN TRUST	1,506.950	17 Oct 24				0.00	1,506.95	1,506.95	0.00
FX DEAL TRANSACTED ON 17 SEP 2024 EUR / USD EX.RATE 0.8994707 WITH NORTHERN	-65,199.460	17 Sep 24				0.00	-65,199.46	-65,199.46	0.00
FX DEAL TRANSACTED ON 17 SEP 2024 USD / EUR EX.RATE 1.112829 WITH NORTHERN TRUST	65,261.860	17 Sep 24				0.00	65,261.86	65,261.86	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 EUR / USD EX.RATE 0.9541275 WITH NORTHERN	-429.710	18 Dec 24				0.00	-429.71	-429.71	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 EUR / USD EX.RATE 0.9629097 WITH NORTHERN	-898,549.490	18 Dec 24				0.00	-898,549.49	-898,549.49	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / EUR EX.RATE 1.041863 WITH NORTHERN TRUST	901,442.790	18 Dec 24				0.00	901,442.79	901,442.79	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / EUR EX.RATE 1.051628 WITH NORTHERN TRUST	431.170	18 Dec 24				0.00	431.17	431.17	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9176012 WITH NORTHERN	-220,179.520	18 Jul 24				0.00	-220,179.52	-220,179.52	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.091402 WITH NORTHERN TRUST	220,503.590	18 Jul 24				0.00	220,503.59	220,503.59	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 EUR / USD EX.RATE 0.9287888 WITH NORTHERN	-291,203.980	18 Jun 24				0.00	-291,203.98	-291,203.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

*Generated by Northern Trust from periodic data on 02 May 25 C0700

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUN 2024 USD / EUR EX.RATE 1.07356 WITH NORTHERN TRUST	290,362.550	18 Jun 24				0.00	290,362.55	290,362.55	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 EUR / USD EX.RATE 0.9201545 WITH NORTHERN	-72,952.970	18 Mar 24				0.00	-72,952.97	-72,952.97	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / EUR EX.RATE 1.090458 WITH NORTHERN TRUST	73,200.260	18 Mar 24				0.00	73,200.26	73,200.26	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 EUR / USD EX.RATE 0.9442202 WITH NORTHERN	-690.520	18 Nov 24				0.00	-690.52	-690.52	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / EUR EX.RATE 1.060502 WITH NORTHERN TRUST	691.450	18 Nov 24				0.00	691.45	691.45	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 EUR / USD EX.RATE 0.9205365 WITH NORTHERN	-473.640	18 Oct 24				0.00	-473.64	-473.64	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.089189 WITH NORTHERN TRUST	474.890	18 Oct 24				0.00	474.89	474.89	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 EUR / USD EX.RATE 0.902677 WITH NORTHERN TRUST	-700,148.570	19 Aug 24				0.00	-700,148.57	-700,148.57	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / EUR EX.RATE 1.110429 WITH NORTHERN TRUST	701,800.010	19 Aug 24				0.00	701,800.01	701,800.01	0.00
FX DEAL TRANSACTED ON 19 MAR 2024 EUR / USD EX.RATE 0.9175086 WITH NORTHERN	-311,766.000	19 Mar 24				0.00	-311,766.00	-311,766.00	0.00
FX DEAL TRANSACTED ON 19 MAR 2024 USD / EUR EX.RATE 1.086253 WITH NORTHERN TRUST	310,720.500	19 Mar 24				0.00	310,720.50	310,720.50	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 EUR / USD EX.RATE 0.9434959 WITH NORTHERN	-1,560,700.980	19 Nov 24				0.00	-1,560,700.98	-1,560,700.98	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 USD / EUR EX.RATE 1.058458 WITH NORTHERN TRUST	1,558,595.280	19 Nov 24				0.00	1,558,595.28	1,558,595.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

*Generated by Northern Trust from periodic data on 02 May 25 C0700

Schedule of Reportable Transactions

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9236561 WITH NORTHERN	-1,235,055.000	20 Feb 24				0.00	-1,235,055.00	-1,235,055.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9251524 WITH NORTHERN	-1,199,295.390	20 Feb 24				0.00	-1,199,295.39	-1,199,295.39	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 USD / EUR EX.RATE 1.084679 WITH NORTHERN TRUST	1,203,484.980	20 Feb 24				0.00	1,203,484.98	1,203,484.98	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 EUR / USD EX.RATE 0.933985 WITH NORTHERN TRUST	-312,877.610	20 Jun 24				0.00	-312,877.61	-312,877.61	0.00
FX DEAL TRANSACTED ON 20 JUN 2024 USD / EUR EX.RATE 1.073707 WITH NORTHERN TRUST	313,761.880	20 Jun 24				0.00	313,761.88	313,761.88	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9134247 WITH NORTHERN	-312,792.070	20 Mar 24				0.00	-312,792.07	-312,792.07	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.091174 WITH NORTHERN TRUST	311,761.510	20 Mar 24				0.00	311,761.51	311,761.51	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9327044 WITH NORTHERN	-711,657.380	21 Jun 24				0.00	-711,657.38	-711,657.38	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.069226 WITH NORTHERN TRUST	709,715.870	21 Jun 24				0.00	709,715.87	709,715.87	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 EUR / USD EX.RATE 0.9178531 WITH NORTHERN	-2,585,394.200	21 Mar 24				0.00	-2,585,394.20	-2,585,394.20	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / EUR EX.RATE 1.085973 WITH NORTHERN TRUST	2,577,026.960	21 Mar 24				0.00	2,577,026.96	2,577,026.96	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / EUR EX.RATE 1.089033 WITH NORTHERN TRUST	2,933,740.000	21 Mar 24				0.00	2,933,740.00	2,933,740.00	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.927939 WITH NORTHERN TRUST	-1,038.860	23 Oct 24				0.00	-1,038.86	-1,038.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

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Schedule of Reportable Transactions

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 OCT 2024 USD / EUR EX.RATE 1.080387 WITH NORTHERN TRUST	1,041.490	23 Oct 24				0.00	1,041.49	1,041.49	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 EUR / USD EX.RATE 0.9224105 WITH NORTHERN	-82,308.250	24 Jul 24				0.00	-82,308.25	-82,308.25	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 USD / EUR EX.RATE 1.085414 WITH NORTHERN TRUST	82,406.800	24 Jul 24				0.00	82,406.80	82,406.80	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 EUR / USD EX.RATE 0.930069 WITH NORTHERN TRUST	-1,440,853.250	24 Jun 24				0.00	-1,440,853.25	-1,440,853.25	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / EUR EX.RATE 1.072316 WITH NORTHERN TRUST	1,437,003.170	24 Jun 24				0.00	1,437,003.17	1,437,003.17	0.00
FX DEAL TRANSACTED ON 25 JAN 2024 ZAR / USD EX.RATE 18.877304 WITH NORTHERN	-1,066.750	25 Jan 24				0.00	-1,066.75	-1,066.75	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9332119 WITH NORTHERN	-3,215.780	25 Jun 24				0.00	-3,215.78	-3,215.78	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.074345 WITH NORTHERN TRUST	3,224.110	25 Jun 24				0.00	3,224.11	3,224.11	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9227442 WITH NORTHERN	-2,144,961.810	25 Mar 24				0.00	-2,144,961.81	-2,144,961.81	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.087096 WITH NORTHERN TRUST	2,151,635.850	25 Mar 24				0.00	2,151,635.85	2,151,635.85	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 EUR / USD EX.RATE 0.9259645 WITH NORTHERN	-736.530	25 Oct 24				0.00	-736.53	-736.53	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / EUR EX.RATE 1.082498 WITH NORTHERN TRUST	738.260	25 Oct 24				0.00	738.26	738.26	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9207374 WITH NORTHERN	-141,721.190	26 Jul 24				0.00	-141,721.19	-141,721.19	0.00

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Schedule of Reportable Transactions

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.087184 WITH NORTHERN TRUST	141,864.470	26 Jul 24				0.00	141,864.47	141,864.47	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9552294 WITH NORTHERN	-2,535,252.910	26 Nov 24				0.00	-2,535,252.91	-2,535,252.91	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.047952 WITH NORTHERN TRUST	2,537,875.660	26 Nov 24				0.00	2,537,875.66	2,537,875.66	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.12143 WITH NORTHERN TRUST	1,033,337.000	26 Sep 24				0.00	1,033,337.00	1,033,337.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 EUR / USD EX.RATE 0.8931235 WITH NORTHERN	-497,242.550	27 Sep 24				0.00	-497,242.55	-497,242.55	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / EUR EX.RATE 1.116066 WITH NORTHERN TRUST	495,643.790	27 Sep 24				0.00	495,643.79	495,643.79	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 EUR / USD EX.RATE 0.9618131 WITH NORTHERN	-305.670	30 Dec 24				0.00	-305.67	-305.67	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.04269 WITH NORTHERN TRUST	306.550	30 Dec 24				0.00	306.55	306.55	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 EUR / USD EX.RATE 0.9179988 WITH NORTHERN	-1,315,845.900	30 Oct 24				0.00	-1,315,845.90	-1,315,845.90	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / EUR EX.RATE 1.086904 WITH NORTHERN TRUST	1,312,920.250	30 Oct 24				0.00	1,312,920.25	1,312,920.25	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8991981 WITH NORTHERN	-526.020	30 Sep 24				0.00	-526.02	-526.02	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / EUR EX.RATE 1.115704 WITH NORTHERN TRUST	527.730	30 Sep 24				0.00	527.73	527.73	0.00
Total NORTHERN TRUST COMPANY, CHICAGO							0.00	131,463.99	131,463.99

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

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Schedule of Reportable Transactions

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

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◆ 5% Report - Part C Summary

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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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	266	111,732,826.71			0.00	111,732,826.71	111,732,826.71
	Total dispositions	288		110,328,237.85		0.00	110,545,450.92	110,328,237.85
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	Total acquisitions	56	144,839,309.83			0.00	144,839,309.83	144,839,309.83
	Total dispositions	77		152,115,585.80		0.00	152,813,623.69	152,115,585.80
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	Total acquisitions	70	152,439,323.04			0.00	152,439,323.04	152,439,323.04
	Total dispositions	68		151,275,698.12		0.00	151,369,675.63	151,275,698.12
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 SEDOL: BQRHD39	Total acquisitions	98	136,234,088.85			0.00	136,234,088.85	136,234,088.85
	Total dispositions	75		121,156,555.27		0.00	118,232,911.81	121,156,555.27
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	49	129,515,962.90			0.00	129,515,962.90	129,515,962.90
	Total dispositions	38		125,323,807.40		0.00	125,301,135.56	125,323,807.40
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	23	86,472,935.10			0.00	86,472,935.10	86,472,935.10
	Total dispositions	37		135,595,893.43		0.00	139,004,427.99	135,595,893.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	Total acquisitions	238	238,704,265.06			0.00	238,704,265.06	238,704,265.06
	Total dispositions	305		244,688,283.59		0.00	244,022,605.50	244,688,283.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

*Generated by Northern Trust from periodic data on 02 May 25 C0073

Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part C Summary

Page 2 of 3

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	Total acquisitions	38	114,446,041.18			0.00	114,446,041.18	114,446,041.18
	Total dispositions	58		115,632,401.95		0.00	115,641,347.34	115,632,401.95
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051 SEDOL: BLF97G3	Total acquisitions	50	76,784,544.46			0.00	76,784,544.46	76,784,544.46
	Total dispositions	83		109,573,846.40		0.00	111,233,883.46	109,573,846.40
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050 SEDOL: BJL9M35	Total acquisitions	50	95,124,958.66			0.00	95,124,958.66	95,124,958.66
	Total dispositions	91		133,845,278.25		0.00	135,521,196.89	133,845,278.25
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050 SEDOL: BM9CSQ2	Total acquisitions	74	120,645,306.13			0.00	120,645,306.13	120,645,306.13
	Total dispositions	89		123,183,399.15		0.00	128,259,334.91	123,183,399.15
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	1,352	1,654,969,902.89			0.00	1,654,969,902.89	1,654,969,902.89
	Total dispositions	1,155		1,715,659,896.66		0.00	1,715,659,896.66	1,715,659,896.66
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	Total acquisitions	53	108,286,000.00			0.00	108,286,000.00	108,286,000.00
	Total dispositions	51		79,005,000.00		0.00	79,005,000.00	79,005,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

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Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI
Account Name EXELONLIABHEDGEFIXEDINCOME

◆ 5% Report - Part C Summary

Page 3 of 3

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	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

Schedule of Reportable Transactions

01 JAN 24 - 31 DEC 24

Account ID EXLHFI

Account Name EXELONLIABHEDGEFIXEDINCOME

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

Security Description / Asset ID	Shares/PAR	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

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NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 3,471,154,214.60

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
(EIN: 23-2990190, PLAN # 304)
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c)		
		Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	INTEREST-BEARING CASH			
	CF JPMCB LIQUIDITY FUND		1,326,528	1,335,646
*	NT COLLECTIVE GOVT SHORT TERM INVT FD		50,488,556	50,488,556
	TOTAL INTEREST-BEARING CASH		51,815,084	51,824,202
	U.S. GOVERNMENT SECURITIES			
	FANNIE MAE BS8074 5.03% 04-01-2053	^	2,279,531	2,084,063
	FANNIE MAE FN BW7921 5% 08-01-2052	^	441,319	448,726
	FANNIE MAE POOL FN BV8479 3% 1/4/2052 3%04-01-2052	^	2,335,077	2,223,244
	FEDERAL HOME LN MTG CORP 2.5% 10-25-2051	^	1,616,766	1,015,801
	FEDERAL HOME LN MTG CORP 3% 02-25-2052	^	2,867,888	2,700,002
	FEDERAL HOME LN MTG CORP 3% 10-25-2051	^	2,949,493	2,533,787
	FEDERAL HOME LN MTG CORP MULTICLASS 07-15-2042 REG	^	134,127	91,535
	FEDERAL HOME LN MTG CORP POOL #S0-7141 0% 03-15-2044 BEO	^	506,287	425,171
	FEDERAL HOME LN MTG CORP POOL #SD7512 3.0% 02-01-2050	^	2,387,481	2,250,860
	FEDERAL HOME LN MTG CORP POOL #WN0139 4.09% 06-01-2038	^	3,111,901	3,128,298
	FEDERAL HOME LN MTG CORP SER 004839 CL WO 0% 08-15-2056	^	621,459	535,718
	FEDERAL HOME LN MTG CORP SER 005150 CL AZ 2% 10-25-2051	^	1,345,762	703,012
	FEDERAL HOME LN MTG CORP SER 5319 CL PO 0% 08-25-2050	^	1,024,367	961,279
	FEDERAL HOME LOAN MORTGAGE CORP 6% 01-01-2054	^	342,158	339,454
	FEDERAL HOME LOAN MORTGAGE CORP 6% 06-01-2054	^	190,298	189,211
	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG	^	2,285,925	2,262,039
	FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2051	^	2,431,328	2,259,945
	FEDERAL NATIONAL MORTGAGE ASSOC 3% 05-01-2052	^	2,461,675	2,307,840
	FHLMC DTD 10/25/2000 6.75 03-15-2031	^	68,572	52,622
	FHLMC MULTICLASS SER 004573 CL DZ 3 04-15-2046	^	2,556,808	2,095,475
	FHLMC MULTICLASS SER 2107 CL Z 6 12-15-2028	^	17,892	17,223
	FHLMC MULTICLASS SER 4119 CL SC 10-15-2042	^	196,240	139,780
	FHLMC MULTICLASS SER 4375 CL KB 2 03-15-2043	^	325,740	296,034
	FHLMC MULTICLASS SER 4427 CL ZG 3 01-15-2045	^	1,469,631	1,321,529
	FHLMC MULTICLASS SER 4492 CL AZ 3.5 07-15-2045	^	2,320,014	2,270,680
	FHLMC MULTICLASS SER 5261 CL ZA 2.5% 09-25-2051	^	1,214,302	1,030,427
	FNMA 06.750FNRM370425BE#MBS REMIC/REAL ESTATE MORTGA 6.75 04-25-2037	^	13,081	13,690
	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY	^	3,671,238	3,647,411
	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY	^	3,019,922	3,012,562
	FNMA POOL #BL1873 4.08% 04-01-2049	^	1,523,438	1,307,983
	FNMA POOL #BO5155 4.0% DUE 09-01-2049	^	315,054	273,001
	FNMA POOL #BS5422 2.84% 03-01-2034 BEO	^	2,309,378	2,419,024
	FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO	^	3,635,553	3,567,930
	FNMA POOL #BS7256 5.19% 11-01-2034	^	2,739,006	2,593,804
	FNMA POOL #BS8281 4.75% 05-01-2038	^	3,004,657	3,126,069
	FNMA POOL #BZ1178 5.81% 06-01-2031	^	556,975	564,717
	FNMA POOL #FS1399 3% 04-01-2052 BEO	^	2,337,978	2,226,014
	FNMA POOL #FS5984 3% 12-01-2050 BEO	^	2,146,405	2,118,237
	FNMA POOL #FS7149 2.5% 03-01-2052 BEO	^	2,025,348	2,030,383
	FNMA POOL #MA4840 4.5% 12-01-2052 BEO	^	433,774	439,487
	FNMA REMIC TR 2013-70 CL-JZ PRIN ONLY 3 07-25-2043	^	1,040,235	971,865
	FNMA REMIC TR 2016-68 CL-LZ PRIN ONLY 3 10-25-2046	^	3,916,810	2,940,947
	FNMA REMIC TR 2021-72 CL-ZC 2% 10-25-2051	^	1,057,732	802,970
	FNMA REMIC TR 2021-93 CL-CZ 3% 03-25-2047	^	2,412,154	2,140,181
	FNMA REMIC TR 2021-93 CL-Z 3% 08-25-2051	^	2,158,149	2,309,035
	FNMA REMIC TR 2022-3 CL-NZ 2% 02-25-2052	^	1,990,717	1,250,043
	FNMA REMIC TR 2022-71 CL-PO PRIN 0% 05-25-2051	^	3,390,372	2,893,634
	FNMA SER 19-68 CLS ZL 2.5 11-25-2049	^	2,727,488	1,903,220
	FNMA SER 2013-1 CL JZ 3 DUE 02-25-2043	^	49,864	43,514
	FNMA SER 2018-21 CLASS PO 0.0% DUE 12-31-2040	^	318,331	286,802
	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY	^	1,122,278	1,123,792
	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	^	169,195	169,638
	FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY	^	4,047,507	3,977,641
	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH	^	274,359	274,122
	FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY	^	3,635,469	3,655,580
	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH	^	2,695,558	2,696,230
	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	^	1,934,063	1,929,551
	FREDDIE MAC SEASONED CR RISK SER 2018-4 CL MB 3.5% 03-25-2058	^	877,805	669,088
	FREDDIE MAC SEASONED CR RISK TRANSFER SER 2018-3 CLS HZ 3.0% 08-25-2057 REG	^	2,463,504	1,490,547
	FREDDIE MAC SR 5176 CL QZ 3% 12-25-2051	^	1,218,059	1,437,173
	FREDDIE MAC SR 5181 CL JZ 3% 01-25-2052	^	1,988,134	2,295,490
	GNMA 2% 04-20-2052	^	1,646,120	1,350,075
	GNMA 2% 11-20-2051	^	2,126,803	1,951,966
	GNMA 2% DUE 01-20-2051	^	544,064	514,266
	GNMA 2016-108 MTG PASSTHRU SECS 1.61693%08-20-2046	^	119,015	75,213
	GNMA 2017-078 REMIC PASSTHRU CTF CL AZ FIXED 3.0% DUE 05-20-2047	^	1,355,803	895,767
	GNMA 2017-134 REMIC PASSTHRU 3% 09-20-2047	^	2,841,558	2,786,805
	GNMA 2021-188 REMIC PASSTHRU SECS CL MX-BH 1.5% 10-20-2051	^	1,152,353	650,813
	GNMA 3% DUE 11-20-2046	^	2,355,728	1,907,093
	GNMA REMIC SERIES 22-107 CLASS DZ 3.0% DUE 06-20-2052	^	1,538,831	1,182,897
	GNMA SER 2023-196 REMIC PASS THRU CL EL 3.0% 12-20-2053	^	2,199,588	2,194,281

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
(EIN: 23-2990190, PLAN # 304)
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value			(d) Cost	(e) Current Value
		Maturity Value	Rate of Interest	Collateral Par or		
	GNMA SR 21-199 CL DZ 3.0% 11-01-2051	^			1,785,874	1,303,836
	GNMA SR 23-12 CL CZ 2.5% 01-20-2053	^			1,783,462	1,642,165
	GOVERNMENT NATIONAL MORTGAGE A SER 21-225 CL ZA 3% 12-20-2051	^			1,681,820	1,384,315
	GOVERNMENT NATIONAL MORTGAGE A SR 21-138CL ZN 3% 08-20-2051	^			2,197,026	2,379,477
	GOVERNMENT NATIONAL MORTGAGE ASSN SR 22-83 CL GZ 3% 05-20-2052	^			1,697,187	1,510,115
	GOVERNMENT NATIONAL MORTGAGE ASSOC 3% 12-20-2051	^			2,458,946	2,318,325
	GOVERNMENT NATIONAL MORTGAGE SR 22-64 CLZT 3% 02-20-2052	^			1,389,610	1,169,463
	I/O FEDERAL HOME LN MTG CORP MULTICLASS \02-15-2045 REG	^			173,076	102,606
	I/O FNMA FRN 04-25-2042 REG	^			181,769	109,742
	I/O FNMA REMIC TR 2011-58 CL-SA VAR RATE07-25-2041	^			165,786	85,014
	I/O GNMA 2010-020 CL SE FLTGT RT DUE 02-20-2040 REG	^			87,617	52,340
	I/O GNMA 2020-047 REMIC PASSTHRU CTF CL MX-SL ADJ RT 07-20-2044	^			135,702	55,772
	I/O GNMA 2021-046 REMIC PASSTHRU CTF CL DS 03-20-2051	^			260,814	13,497
	I/O GNMA SR 16-51 CL SA FLTGT RT 04-20-2046	^			269,212	189,929
	P/O FNMA REMIC SR 15-67 CL-OP 09-25-2043	^			191,694	139,399
	P/O FNMA REMIC TR 2014-29 CL-PO PRIN ONLY 01-25-2043	^			244,050	199,501
	P/O GNMA ZERO CUPON 04-16-2040	^			174,568	143,779
	U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	^			18,630,304	18,116,387
	UNITED STATES OF AMER TREAS BILLS 0% 03-06-2025	^			1,955,353	1,985,353
	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025	^			4,946,858	4,975,276
	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-23-2025	^			2,406,990	2,493,813
	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025	^			3,643,182	3,785,874
	UNITED STATES OF AMER TREAS BILLS 0.00% T-BILL02-20-2025	^			3,348,097	3,480,107
	UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044	^			7,365,988	6,761,918
	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	^			104,361	100,391
	UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045	^			7,596,285	7,154,879
	UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	^			6,191,603	5,867,207
	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	^			5,327,035	4,717,222
	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054	^			1,187,376	1,096,594
	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044	^			3,321,103	3,241,905
	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053	^			2,656,912	2,620,240
	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033	^			1,084,628	1,029,178
	UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031	^			161,296	158,239
	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	^			1,398,230	1,376,474
	UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031	^			939,500	940,234
	UNITED STATES OF AMER TREAS STRIP 02-15-2045	^			7,059,322	6,748,484
	UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047	^			3,323,554	3,108,130
	UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054	^			25,736,302	23,157,198
	UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG	^			24,708,025	21,829,317
	UNITED STATES OF AMER TREAS STRIP 0%02-15-2053	^			28,593,705	25,283,550
	UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053	^			40,283,967	35,745,416
	UNITED STATES OF AMER TREAS TIPS 04-15-2029	^			4,214,827	4,199,383
	UNITED STATES TREAS BD STRIPPED 08-15-2052	^			22,672,168	20,868,684
	UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	^			1,528,893	1,420,466
	UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047	^			18,625,342	16,966,242
	UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049	^			23,486,129	21,648,460
	UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	^			2,808,724	2,734,957
	UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	^			3,828,426	3,590,438
	UNITED STATES TREAS BD STRIPPED PRIN PMT00110 02-15-2046 (UNDDATE) REG	^			4,025,863	3,798,584
	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	^			15,640,144	14,630,153
	UNITED STATES TREAS BD STRIPPED PRIN PMT00113 08-15-2046 (UNDDATE) REG	^			5,761,548	5,388,874
	UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG	^			11,853,676	11,252,509
	UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	^			9,437,161	8,720,049
	UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	^			9,966,063	9,073,438
	UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG	^			19,969,867	18,321,713
	UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO	^			37,923,651	34,172,202
	UNITED STATES TREAS BDS 1.375% 11-15-2040	^			28,598,131	25,283,250
	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	^			231,653	221,531
	UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	^			28,517,692	25,257,116
	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	^			3,619,613	2,726,500
	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	^			2,277,227	2,228,438
	UNITED STATES TREAS BDS 1.875% 11-15-2051	^			5,829,349	3,865,284
	UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	^			2,635,432	2,361,461
	UNITED STATES TREAS BDS 2% 11-15-2041	^			27,810,381	24,341,324
	UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	^			28,709,401	25,289,135
	UNITED STATES TREAS BDS 2.25% 08-15-2049	^			3,901,645	3,658,922
	UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	^			3,826,410	3,557,169
	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	^			3,457,098	3,255,828
	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	^			1,527,633	1,428,436
	UNITED STATES TREAS BDS 4.625% 05-15-2044	^			9,069,476	8,709,957
	UNITED STATES TREAS BDS 4.625% 11-15-2044	^			18,714,417	18,259,106
	UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	^			28,651,435	25,360,228
	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	^			997,455	931,481
	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	^			3,352,607	3,297,744
	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	^			639,844	626,859
	UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	^			582,781	563,375
	UNITED STATES TREAS SEC STRIP 02-15-2046	^			9,183,353	7,814,511

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
(EIN: 23-2990190, PLAN # 304)
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value			(d) Cost	(e) Current Value
	UNITED STATES TREAS SEC STRIP 0% STRIP 02-15-2048		^		5,525,495	5,106,826
	UNITED STATES TREAS SEC STRIP 0% STRIP 11-15-2047		^		4,188,597	3,402,821
	UNITED STATES TREAS SEC STRIP DISC NT 02-15-2049		^		5,677,355	4,550,922
	UNITED STATES TREAS SEC STRIPPED 08-15-2038		^		18,647,716	18,282,809
	UNITED STATES TREAS SEC STRIPPED 11-15-2048		^		2,973,218	2,782,661
	UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046		^		11,061,197	9,129,757
	UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046		^		5,376,804	4,309,088
	UNITED STATES TREAS SEC STRIPPED INT PMT 11-15-2045		^		9,054,647	7,707,863
	UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG		^		7,742,108	6,284,418
	UNITED STATES TREAS SEC STRIPPED INT PMT 0.0% 05-15-2049		^		5,895,369	4,976,750
	UNITED STATES TREAS SEC STRIPPED INT PMT0% DUE 08-15-2051 REG		^		926,588	816,074
	UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/05/2048 USD 05-15-2048		^		5,668,003	4,849,823
	UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049		^		3,578,813	3,093,919
	UNITED STATES TREAS SEC STRIPPED INT PMT0.0% 11-15-2049		^		1,318,517	1,173,118
	UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG		^		18,666,213	18,337,770
	UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG		^		17,603,315	17,669,937
	UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG		^		18,744,283	19,583,032
	UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG		^		8,792,100	8,493,212
	UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG		^		18,657,346	18,322,635
	UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG		^		10,584,868	8,836,017
	UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041		^		14,135,511	13,782,426
	UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG		^		4,870,919	4,793,837
	UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG		^		9,815,033	9,585,829
	UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT ON 11-15-2046 (UNDDATE) REG		^		6,266,670	5,069,912
	UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG		^		18,581,297	18,110,494
	UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG		^		5,534,050	4,268,819
	UNITED STATES TREAS SEC STRIPPED ZERO COUPON 08-15-2048		^		4,790,088	3,912,596
	UNITED STS TREAS BILLS 0% T-BILL 04-17-2025		^		2,567,498	2,667,234
	US TREAS SEC 0 DUE 11-15-2041		^		9,825,830	9,618,856
	US TREAS SEC STRIPPED INT PMT 00116 11-15-2039		^		25,333,907	26,181,215
	US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG		^		18,608,323	18,099,244
	US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG		^		4,339,957	4,201,690
	US TREASURY N/B 3.875% 08-15-2034		^		203,852	189,156
	US TREASURY N/B 4.25% 08-15-2054		^		11,920,963	10,893,868
	UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052		^		42,666,406	38,998,816
	UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054		^		25,372,685	22,406,335
	UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 02-15-2050		^		3,549,864	3,200,221
	UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 05-15-2050		^		3,647,335	3,388,806
	UTD STATES TREAS SEC STRIPPED INT ZERO CPN 0.0% 05-15-2052		^		1,588,411	1,348,615
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047		^		11,725,481	9,496,997
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048		^		16,018,981	14,639,168
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049		^		24,625,743	23,293,074
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050		^		38,982,177	35,271,646
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2051		^		32,357,360	29,221,742
	UTD STATES TREAS ZERO CPN 0% DUE 02-15-2052		^		3,153,821	2,695,406
	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039		^		19,665,605	20,019,708
	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2047		^		5,823,075	5,115,667
	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051		^		27,544,949	25,255,354
	UTD STATES TREAS ZERO CPN 0% DUE 05-15-2054		^		39,069,695	36,207,656
	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039		^		20,949,422	21,267,002
	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044		^		2,337,346	2,183,548
	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2047		^		4,282,487	3,711,742
	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2049		^		16,011,374	14,304,072
	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050		^		16,226,779	14,804,535
	UTD STATES TREAS ZERO CPN 0% DUE 08-15-2051		^		46,098,155	42,697,770
	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047		^		18,539,776	17,141,946
	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048		^		19,926,562	18,944,532
	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2049		^		16,607,698	14,885,145
	UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050		^		51,767,275	46,283,167
	TOTAL GOVERNMENT SECURITIES				1,567,340,106	1,440,058,073
	<u>CORPORATE DEBT INSTRUMENTS-PREFERRED</u>					
	ABBOTT LABS 4.9% DUE 11-30-2046		^		1,996,086	1,843,621
	ACE INA HLDGS INC 6.7% DUE 05-15-2036		^		71,114	66,573
	ALABAMA PWR CO 3.75% DUE 03-01-2045		^		2,065,516	1,662,140
	ALABAMA PWR CO 3.85% DUE 12-01-2042		^		61,296	59,663
	ALABAMA PWR CO 4.1 DUE 01-15-2042		^		78,041	75,191
	ALABAMA PWR CO 4.3% 07-15-2048		^		129,010	122,422
	ALABAMA PWR CO 4.3% DUE 01-02-2046		^		633,349	656,439
	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO		^		48,895	44,433
	ALLEGHANY CORP DEL 4.9% DUE 09-15-2044		^		700,141	651,319
	AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051		^		65,941	62,951
	AMEREN ILLINOIS CO 3.25% DUE 03-15-2050		^		199,012	136,518
	AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050		^		469,032	324,952
	ARCHER DANIELS 4.53% DUE 03-26-2042		^		116,295	113,446
	ARCHER-DANIELS 4.5% DUE 03-15-2049		^		43,754	42,155
*	BALT GAS & ELEC CO 6.35% DUE 10-01-2036		^		817,395	767,936

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	BURL NORTHN 4.4 DUE 03-15-2042	^	390,360	355,958
	BURL NORTHN SANTA 4.95% DUE 09-15-2041	^	344,555	321,390
	BURL NORTHN SANTA 5.75% DUE 05-01-2040	^	896,558	899,000
	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	^	408,955	326,956
	CAROLINA PWR & LT 4.1 DUE 05-15-2042	^	386,201	341,473
	CAROLINA PWR & LT 4.1% DUE 03-15-2043	^	49,257	48,259
	CENTERPOINT ENERGY 3.95% 03-01-2048	^	108,180	103,783
	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	^	108,253	100,425
	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	^	33,480	32,316
	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	^	744,597	524,543
	CHUBB CORP 6.5% DUE 05-15-2038	^	109,100	110,342
	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	^	425,955	277,185
	CONSUMERS ENERGY 4.35% DUE 04-15-2049	^	69,733	58,245
	DTE ELEC CO 2.95% DUE 03-01-2050	^	410,502	338,364
	DUKE ENERGY 3.7% DUE 10-15-2046	^	498,725	370,924
	DUKE ENERGY 3.75% DUE 06-01-2045	^	1,462,473	1,115,429
	DUKE ENERGY 3.875% DUE 03-15-2046	^	19,455	18,607
	DUKE ENERGY 4 DUE 09-30-2042	^	618,027	517,856
	DUKE ENERGY 4.15% DUE 12-01-2044	^	252,980	244,336
	DUKE ENERGY 4.25% DUE 12-15-2041	^	70,642	67,889
	DUKE ENERGY 4.375% DUE 03-30-2044	^	155,647	130,527
	DUKE ENERGY FLA 3.4% DUE 10-01-2046	^	217,122	212,720
	DUKE ENERGY IND 3.75% DUE 05-15-2046	^	470,414	451,517
	DUKE ENERGY IND 4.9 DUE 07-15-2043	^	50,978	49,979
	DUKE ENERGY IND 6.35% DUE 08-15-2038	^	75,419	69,749
	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	^	10,929	10,344
	DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG	^	447,333	309,605
	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	^	499,265	364,181
	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	^	153,028	147,542
	ENTERGY ARKANSAS LLC 4.2% 04-01-2049	^	147,248	136,780
	ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	^	110,871	70,821
	ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	^	1,145,077	836,771
	ENTERGY LOUISIANA LLC 4.2% 09-01-2048	^	399,244	318,159
	ENTERGY MISS LLC 3.85% DUE 06-01-2049	^	85,568	81,769
	ENTERGY TEX INC 4.5% 03-30-2039	^	156,947	155,391
	FL PWR & LT CO 3.8% DUE 12-15-2042	^	264,508	229,977
	FL PWR & LT CO 4.125% DUE 02-01-2042	^	112,751	105,301
	FLORIDA PWR CORP 6.35% DUE 09-15-2037	^	78,696	63,808
	FRANKLIN RESOURCES INC 2.95% 08-12-2051	^	397,472	248,431
	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	^	368,944	302,149
	GEORGIA PWR CO 4.3% DUE 03-15-2043	^	105,446	83,631
	HERSHEY CO 3.375% DUE 08-15-2046	^	160,311	151,505
	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	^	1,874,626	1,509,993
	HOME DEPOT INC 5.4% DUE 09-15-2040	^	372,170	312,691
	JPMORGAN CHASE & 5.6% DUE 07-15-2041	^	365,283	348,322
	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	^	375,462	350,494
	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	^	48,999	49,132
	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	^	1,410,783	947,688
	KENTUCKY UTILS CO 4.375% DUE 10-01-2045	^	291,401	283,701
	KIMBERLY-CLARK 5.3% DUE 03-01-2041	^	20,190	19,638
	LILLY ELI & CO 3.7% DUE 03-01-2045	^	64,968	63,192
	LILLY ELI & CO 3.95% 03-15-2049	^	78,530	74,446
	LILLY ELI & CO 4.15% 03-15-2059	^	48,443	43,117
	LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	^	306,000	262,862
	LSVLE GAS & ELEC 4.65% DUE 11-15-2043	^	243,379	204,612
	MEDTRONIC INC 4.625% DUE 03-15-2045	^	70,565	66,645
	MERCK & CO INC 3.6 DUE 09-15-2042	^	52,605	50,503
	MERCK & CO INC NEW 6.55% DUE 09-15-2037	^	96,395	94,227
	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	^	335,538	325,855
	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	^	65,263	58,474
	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	^	79,433	48,491
	MIDAMERICAN ENERGY CO 3.95% 08-01-2047	^	113,943	109,015
	NEVADA PWR CO 3.125% DUE 08-01-2050	^	59,104	57,529
	NEVADA PWR CO 5.375% DUE 09-15-2040	^	53,406	52,973
	NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	^	66,509	65,826
	PACIFICORP 4.1 DUE 02-01-2042	^	230,491	226,551
	PACIFICORP 6.35% DUE 07-15-2038	^	95,293	94,175
	PPL ELEC UTILS 4.75 DUE 07-15-2043	^	185,866	175,495
	PPL ELEC UTILS CORP 3.95% 06-01-2047	^	79,192	62,865
	PROGRESSIVE CORP 3.95% DUE 03-26-2050	^	51,859	50,357
	PROGRESSIVE CORP 4.2% DUE 03-15-2048	^	155,498	147,138
	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	^	129,528	118,411
	PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	^	39,274	38,407
	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	^	399,708	295,360
	PUB SVC ELEC GAS 3.8% DUE 03-01-2046	^	525,944	414,038
	PUB SVC ELEC GAS 4 DUE 06-01-2044	^	248,048	177,417
	PUB SVC ELEC GAS 5.5% DUE 03-01-2040	^	95,332	91,578

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	^	1,009,828	774,826
	PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	^	168,903	158,944
	PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	^	43,917	39,794
	PUBLIC SVC CO N H 3.6% DUE 07-01-2049	^	41,804	40,043
	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	^	121,332	116,056
	PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042	^	250,627	238,621
	S CAROLINA ELEC & 4.6% DUE 06-15-2043	^	84,735	82,800
	S CAROLINA ELEC & 5.45% DUE 02-01-2041	^	362,391	356,528
	SAN DIEGO GAS & 3.95% DUE 11-15-2041	^	67,687	63,855
	SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	^	399,580	313,774
	SHELL FIN US INC 4.375% 05-11-2045	^	3,707,892	3,070,494
	SHELL FIN US INC NT 4.55% 08-12-2043	^	1,816,355	1,263,911
	SOUTHERN CALIF GAS CO 4.3% 01-15-2049	^	2,647,846	2,140,313
	SOUTH CAL GAS 3.75 DUE 09-15-2042	^	207,495	164,681
	SOUTH CAL GAS CO 4.125% DUE 06-01-2048	^	535,425	429,110
	ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	^	338,312	276,402
	TRAVELERS COS INC 4.1% 03-04-2049	^	167,580	159,826
	TRAVELERS COS INC 5.35% DUE 11-01-2040	^	301,974	281,820
	UNION ELEC CO 4.0% DUE 04-01-2048	^	260,222	213,841
	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	^	12,053	12,051
	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	^	69,085	66,647
	WALMART INC 4% DUE 04-11-2043	^	1,545,721	1,529,003
	WELLPOINT INC 5.1% DUE 01-15-2044	^	287,479	255,650
	WESTAR ENERGY INC 4.125 DUE 03-01-2042	^	178,392	168,342
	WESTAR ENERGY INC FIXED 3.25% 09-01-2049	^	304,588	292,966
	TOTAL CORPORATE DEBT INSTRUMENTS-PREFERRED		44,176,328	37,135,208
CORPORATE DEBT INSTRUMENTS-OTHER				
	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	^	53,811	51,546
	&&& VISTA PASS THRU TR SER 2022-1A TR CTF - SER 2022-1A 04-05-2032 EXELON ONLY	^	4,365,282	4,361,182
	515 INVESTMENT GP LLC PROMISSORY NOTE 0.0% 08-01-2026	^	1,000,000	1,000,000
	ABBOTT LABS 4.75% DUE 11-30-2036	^	209,058	199,070
	ABBOTT LABS 6.15% DUE 11-30-2037	^	111,872	109,015
	ABBVIE INC 4.05% DUE 11-21-2039 REG	^	2,568,311	2,240,908
	ABBVIE INC 4.25% DUE 11-21-2049 REG	^	3,531,094	2,962,273
	ABBVIE INC 4.3% DUE 05-14-2036	^	617,538	579,116
	ABBVIE INC 4.4% DUE 11-06-2042	^	1,366,197	1,273,471
	ABBVIE INC 4.625% DUE 10-01-2042 REG	^	229,674	213,496
	ABBVIE INC 4.85% DUE 06-15-2044 REG	^	322,627	276,848
	ABBVIE INC 4.875% DUE 11-14-2048	^	395,056	359,685
	ABBVIE INC 5.35% 03-15-2044	^	114,116	111,257
	ABBVIE INC 5.4% 03-15-2054	^	1,763,929	1,704,309
	ABBVIE INC 5.5% 03-15-2064	^	102,164	97,611
	ABBVIE INC FIXED 4.7% DUE 05-14-2045	^	2,544,870	2,201,651
	ACCENTURE CAP INC 4.5% 10-04-2034	^	194,797	185,331
	ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	^	53,473	50,220
	ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032	^	200,000	199,082
	ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034	^	79,284	80,549
	AEP TEX INC 5.7% 05-15-2034	^	104,733	105,676
	AEP TEX INC FIXED 3.8% DUE 10-01-2047	^	66,313	64,800
	AEP TEX INC SR NT SER J 3.45% 05-15-2051	^	188,755	179,338
	AEP TRANSM CO LLC 5.15% DUE 04-01-2034	^	99,853	98,396
	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	^	232,485	180,864
	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	^	1,548,343	988,945
	AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053	^	298,410	286,177
	AETNA INC NEW 4.5% DUE 05-15-2042	^	584,958	540,623
	AETNA INC NEW 6.75% DUE 12-15-2037	^	69,847	68,639
	AF5 VALLEY LLC 6.08% 07-01-2029	^	1,000,000	1,000,000
	AFLAC INC 4% DUE 10-15-2046	^	64,451	66,729
	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	^	84,273	82,097
	AIR PRODS & CHEMS INC 4.85% 02-08-2034	^	193,773	190,518
	ALABAMA POWER CO 3.7% 12-01-2047	^	2,672,622	2,330,780
	ALABAMA POWER CO SR NT 3% 03-15-2052	^	648,856	417,972
	ALEXANDRIA REAL 4% DUE 02-01-2050	^	331,140	222,976
	ALEXANDRIA REAL 4.85% DUE 04-15-2049	^	99,949	85,962
	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	^	569,427	408,313
	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	^	710,502	638,488
	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	^	934,467	896,470
	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	^	302,944	297,222
	ALIBABA GROUP HLDG 5.25% DUE 05-26-2035	^	203,284	199,836
	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	^	133,924	128,965
	ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	^	348,782	342,189
	ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051	^	49,637	46,816
	ALLSTATE CORP 4.2% DUE 12-15-2046	^	15,542	15,270
	ALLSTATE CORP 4.5% DUE 06-15-2043	^	70,482	68,446
	ALLY FINANCIAL INC 6.184% 07-26-2035	^	1,894,935	1,873,065
	ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO	^	120,750	110,457

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value		(d) Cost	(e) Current Value
	ALLY FINL INC 8% DUE 11-01-2031		^	604,688	552,921
	ALPHABET INC 2.05% 08-15-2050		^	172,437	160,939
	ALTICE FRANCE S A 5.125% DUE 07-15-2029		^	139,500	149,773
	ALTRIA GROUP INC 3.4% DUE 02-04-2041		^	909,663	857,011
	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG		^	2,688,544	2,573,869
	ALTRIA GROUP INC 3.875% DUE 09-16-2046		^	171,520	166,879
	ALTRIA GROUP INC 4.25% DUE 08-09-2042		^	1,294,738	1,037,696
	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG		^	1,230,055	962,912
	ALTRIA GROUP INC 4.5% DUE 05-02-2043		^	1,199,676	896,826
	ALTRIA GROUP INC 5.95% DUE 02-14-2049		^	990,294	972,529
	AMAZON COM INC 2.5% DUE 06-03-2050		^	584,008	388,457
	AMAZON COM INC 4.05% 08-22-2047		^	50,949	49,635
	AMAZON COM INC FIXED 3.875% DUE 08-22-2037		^	95,140	90,999
	AMAZON COM INC FIXED 4.25% DUE 08-22-2057		^	2,886,195	2,385,950
	AMAZON COM INC NT 2.875% 05-12-2041		^	1,377,144	1,172,720
	AMAZON COM INC NT 3.1% 05-12-2051		^	268,059	219,530
	AMAZON COM INC NT 3.25% 05-12-2061		^	1,489,268	1,123,386
	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG		^	142,211	138,752
	AMER MOVIL SAB DE CV 6.125% 03-30-2040		^	383,091	364,427
	AMEREN ILL CO 3.7% 12-01-2047		^	603,094	456,148
	AMEREN ILL CO 5.55% DUE 07-01-2054		^	683,699	676,125
	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG		^	49,221	47,463
	AMERICAN EXPRESS CO 3.55% 12-31-2049		^	500,000	480,702
	AMERICAN EXPRESS CO 5.915% 04-25-2035		^	230,000	235,019
	AMERICAN HOMES 4 RENT 3.625% 04-15-2032		^	97,517	89,461
	AMERICAN HOMES 4 RENT 4.3% 04-15-2052		^	7,625	7,799
	AMERICAN HOMES 4 RENT 5.25% 03-15-2035		^	2,241,375	2,192,913
	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO		^	160,136	154,256
	AMERICAN TOWER CORP NEW 5.65% 03-15-2033		^	418,784	424,587
	AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032		^	497,455	463,914
	AMERN EXPRESS CO 4.05% DUE 12-03-2042		^	51,552	50,284
	AMERN EXPRESS CO 5.519% DUE 07-26-2035		^	465,000	459,933
	AMERN FINL GROUP 4.5% DUE 06-15-2047		^	914,372	745,774
	AMERN INTL GROUP 4.75% DUE 04-01-2048		^	734,313	699,588
	AMERN TOWER CORP 3.1% DUE 06-15-2050		^	1,856,475	1,220,251
	AMGEN INC 2.77% 09-01-2053		^	313,855	262,490
	AMGEN INC 3.375% 02-21-2050		^	1,240,357	884,347
	AMGEN INC 4.2% 03-01-2033		^	110,575	110,395
	AMGEN INC 4.4% 05-01-2045		^	2,241,261	1,797,171
	AMGEN INC 4.4% DUE 02-22-2062 BEO		^	82,653	76,937
	AMGEN INC 4.663% DUE 06-15-2051		^	180,929	163,660
	AMGEN INC 4.875% 03-01-2053		^	204,032	193,208
	AMGEN INC 4.95% DUE 10-01-2041		^	295,474	282,472
	AMGEN INC 5.15% DUE 11-15-2041		^	779,208	721,001
	AMGEN INC 5.6% DUE 03-01-2043		^	413,516	396,150
	AMGEN INC 5.65% 03-02-2053		^	1,533,275	1,428,615
	AMGEN INC 5.75% DUE 03-02-2063		^	2,379,002	2,259,420
	AMGEN INC FIXED 3.15% 02-21-2040		^	1,921,755	1,478,428
	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052		^	292,651	278,411
	AMPHENOL CORP 5.375% 11-15-2054		^	3,023,939	2,927,996
	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO		^	364,698	281,185
	ANALOG DEVICES INC 2.95% 10-01-2051		^	2,122,302	1,361,491
	ANHEUSER BUSCH 5.8% DUE 01-23-2059		^	477,843	440,146
	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039		^	249,305	250,661
	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048		^	964,240	735,917
	ANHEUSER-BUSCH 4.75% DUE 04-15-2058		^	36,374	34,872
	ANHEUSER-BUSCH 4.95% DUE 01-15-2042		^	582,759	507,056
	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036		^	694,432	664,526
	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		^	5,397,266	4,897,458
	ANTHEM INC 3.125% DUE 05-15-2050		^	69,402	67,279
	ANTHEM INC 3.6% DUE 03-15-2051		^	297,048	202,222
	ANTHEM INC 4.375% 12-01-2047		^	3,395,955	2,685,767
	ANTHEM INC 4.55% 03-01-2048		^	1,278,702	1,056,710
	ANTHEM INC FIXED 3.7% 09-15-2049		^	62,994	57,066
	ANTHEM INC FIXED 4.625% DUE 05-15-2042		^	1,360,918	1,135,035
	AON CORP FIXED 2.9% DUE 08-23-2051		^	205,023	197,664
	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052		^	615,538	459,465
	AON NORTH AMER INC 5.75% 03-01-2054		^	1,289,743	1,267,031
	AON PLC 4.6% DUE 06-14-2044		^	1,505,421	1,447,885
	APPALACHIAN PWR CO 4.4% DUE 05-15-2044		^	1,671,291	1,622,374
	APPALACHIAN PWR CO 4.45% DUE 06-01-2045		^	470,941	371,954
	APPLE INC 2.375% DUE 02-08-2041		^	377,117	265,132
	APPLE INC 2.65% DUE 05-11-2050 REG		^	808,186	704,438
	APPLE INC 2.7% 08-05-2051		^	869,113	543,568
	APPLE INC 2.8% DUE 02-08-2061		^	438,965	427,083
	APPLE INC 2.85% DUE 08-05-2061 BEO		^	499,405	300,177
	APPLE INC 3.45% DUE 02-09-2045		^	203,065	161,109

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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	APPLE INC 3.75% DUE 09-12-2047	^	200,329	181,147
	APPLE INC 3.85% DUE 05-04-2043	^	2,211,841	1,870,463
	APPLE INC 3.85% DUE 08-04-2046	^	1,160,239	974,384
	APPLE INC 3.95% 08-08-2052	^	258,926	247,848
	APPLE INC 4.1% DUE 08-08-2062 BEO	^	771,667	722,159
	APPLE INC 4.375% DUE 05-13-2045	^	329,129	291,727
	APPLE INC 4.65% DUE 02-23-2046	^	1,087,633	911,954
	APPLE INC FIXED 2.95% 09-11-2049	^	366,299	223,595
	APPLE INC FIXED 3.75% 11-13-2047	^	231,402	216,331
	APPLIED MATLS INC 5.85% DUE 06-15-2041	^	204,847	196,869
	APPLOVIN CORP NT 5.95% 12-01-2054	^	1,838,797	1,828,112
	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	^	155,423	143,545
	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	^	299,349	213,680
	APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054	^	332,820	305,401
	AQUA AMER INC FIXED 4.276% 05-01-2049	^	48,416	46,993
	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	^	440,900	314,020
	ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG	^	125,956	123,807
	ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	^	293,349	210,384
	ARES MANAGEMENT CORPORATION 5.6% 10-11-2054	^	198,478	190,443
	ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO	^	199,888	137,288
	ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	^	126,789	124,357
	ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	^	197,381	195,018
	ARIZONA PUB SVC CO NT 3.35% 05-15-2050	^	77,839	74,418
	ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034	^	255,065	257,830
	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	^	1,305,801	1,268,268
	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	^	103,949	116,459
	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	^	252,664	250,688
	ASCENSION HLTH 3.945% DUE 11-15-2046	^	58,969	55,888
	ASSURED GTY US HLDGS INC GTD SR NT 3.15% 06-15-2031	^	349,010	309,075
	ASTRAZENECA FIN LLC 5.0% 02-26-2034	^	333,289	331,386
	ASTRAZENECA PLC 4.375% 08-17-2048	^	73,470	69,590
	ASTRAZENECA PLC 4.375% DUE 11-16-2045	^	611,400	533,855
	AT&T INC 3.5% DUE 06-01-2041	^	2,368,764	2,135,318
	AT&T INC 3.5% DUE 09-15-2053 REG	^	412,450	392,780
	AT&T INC 3.55% DUE 09-15-2055	^	8,295,113	7,000,772
	AT&T INC 3.65% DUE 06-01-2051	^	413,530	394,529
	AT&T INC 3.65% DUE 09-15-2059	^	6,619,559	5,702,762
	AT&T INC 3.8% 12-01-2057	^	3,159,109	2,690,700
	AT&T INC 3.85% DUE 06-01-2060	^	2,273,580	2,079,544
	AT&T INC 4.5% DUE 03-09-2048	^	578,918	512,522
	AT&T INC CORP 4.65% 06-01-2044	^	55,916	55,290
	ATMOS ENERGY CORP 4.125% DUE 03-15-2049	^	517,951	408,763
	ATMOS ENERGY CORP 5.0% 12-15-2054	^	1,372,160	1,248,992
	ATMOS ENERGY CORP 6.2% 11-15-2053	^	145,139	141,929
	ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	^	496,785	306,114
	AUTOZONE INC 4.75% 08-01-2032	^	114,547	115,133
	AVALONBAY CMNTYS 5.35% 06-01-2034	^	99,697	100,469
	AVALONBAY CMNTYS INC 5.3% 12-07-2033	^	183,991	182,297
	AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048	^	164,212	107,698
	AVISTA CORP 4.35% DUE 06-01-2048	^	107,220	106,714
	AVNET INC 5.5% DUE 06-01-2032	^	114,458	116,617
	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	^	328,468	303,295
	B A T CAP CORP 4.39% 08-15-2037	^	949,150	962,914
	B A T CAP CORP 4.54% 08-15-2047	^	692,712	602,706
	B A T CAP CORP 4.758% DUE 09-06-2049	^	501,550	385,067
	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	^	266,587	215,659
	B A T CAP CORP NT 5.65% 03-16-2052	^	2,523,930	2,416,852
	BAE SYS HLDGS INC 4.75% DUE 10-07-2044	^	63,838	61,514
	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	^	442,852	421,155
	BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035	^	200,000	199,921
	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	^	321,840	316,639
	BANK AMER CORP 2.592% DUE 04-29-2031	^	64,514	66,078
	BANK AMER CORP 2.687% DUE 04-22-2032	^	201,876	205,530
	BANK AMER CORP 2.831% 10-24-2051	^	84,078	80,041
	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	^	18,920	19,108
	BANK AMER CORP 3.194% 07-23-2030	^	50,708	51,615
	BANK AMER CORP 3.311% DUE 04-22-2042	^	2,130,723	1,663,946
	BANK AMER CORP 3.846% 03-08-2037	^	973,866	1,018,855
	BANK AMER CORP 3.946% 01-23-2049	^	100,964	96,578
	BANK AMER CORP 4.083% 03-20-2051	^	1,882,877	1,413,996
	BANK AMER CORP 4.875% DUE 04-01-2044	^	958,328	883,700
	BANK AMER CORP 5% DUE 01-21-2044	^	158,613	154,247
	BANK AMER CORP 5.518% 10-25-2035	^	1,571,806	1,537,599
	BANK AMER CORP 5.875% DUE 12-31-2049	^	1,663,180	1,605,438
	BANK OF AMERICA CORP 4.571% 04-27-2033	^	500,000	475,413
	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	^	3,425,089	2,544,211
	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	^	254,509	244,185

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	BANK OF AMERICA CORPORATION 4.244% 04-24-2038			^	1,939,404	1,633,514
	BANK OF AMERICA CORPORATION 4.33% 03-15-2050			^	1,158,793	897,626
	BANK OF AMERICA CORPORATION 4.443% 01-20-2048			^	133,614	130,706
	BANK OF AMERICA CORPORATION 5.288% 04-25-2034			^	1,102,356	1,092,580
	BANK OF AMERICA CORPORATION 5.468% 01-23-2035			^	400,000	400,541
	BANK OF AMERICA CORPORATION 5.872% 09-15-2034			^	6,293	6,162
	BANK ONE CORP FIXED 8.75% DUE 09-01-2030			^	523,122	469,110
	BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050			^	40,638	38,807
	BARCLAYS PLC 4.836% 05-09-2028			^	1,907,140	1,878,094
	BARCLAYS PLC 5.335% 09-10-2035			^	217,645	206,559
	BARCLAYS PLC 6.036% 03-12-2055			^	705,531	702,946
	BARCLAYS PLC 7.119% 06-27-2034			^	698,647	743,047
	BARCLAYS PLC FIXED 6.224% 05-09-2033			^	400,000	410,938
	BARRICK INTL BK 6.35% DUE 10-15-2036			^	53,439	52,654
	BARRICK N AMER FIN 5.7% DUE 05-30-2041			^	204,157	191,380
	BARRICK PD 5.95% DUE 10-15-2039			^	15,764	15,162
	BAYER US FIN II 4.875% DUE 06-25-2048			^	3,678,171	2,929,590
	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050			^	208,464	194,157
	BBCMS MTG TR 5.419% DUE 02-15-2057			^	178,685	177,492
	BECTON DICKINSON & 4.669% DUE 06-06-2047			^	995,199	814,150
	BECTON DICKINSON & 4.685% DUE 12-15-2044			^	917,725	802,853
	BECTON DICKINSON 4.029% 07/06/2036			^	434,800	427,684
	BELL CANADA 4.464% 04-01-2048			^	73,677	72,868
	BELL CANADA 5.55% 02-15-2054			^	356,197	342,845
	BELL CDA 3.65% 08-15-2052			^	96,696	89,020
	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043			^	111,993	95,266
	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045			^	2,860,588	2,407,988
	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048			^	991,770	742,729
	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050			^	1,515,820	1,164,659
	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053			^	33,530	31,579
	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050			^	1,240,464	1,043,590
	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG			^	1,557,333	1,029,983
	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052			^	4,351,685	4,248,609
	BHP BILLITON FIN 5% DUE 09-30-2043			^	78,488	70,138
	BHP BILLITON FIN USA LTD 5.5% 09-08-2053			^	1,124,483	1,110,551
	BK NEW YORK MELLON FLTGT RT 5.225% DUE 11-20-2035			^	1,175,000	1,168,843
	BLACK HILLS CORP 4.35% DUE 05-01-2033			^	185,378	183,505
	BLACK HILLS CORP 6% 01-15-2035			^	99,787	103,250
	BLACKROCK FDG INC 4.9% 01-08-2035			^	1,058,737	1,042,287
	BLACKROCK FUNDING INC 5.25% 03-14-2054			^	977,108	917,800
	BLACKROCK FUNDING INC. 5.35% 01-08-2055			^	3,918,662	3,762,658
	BLACKSTONE HLDGS FIN CO L L C 2.85% 08-05-2051			^	102,546	95,767
	BLACKSTONE SECD FIXED 2.125% DUE 02-15-2027			^	120,780	121,660
	BMO 2024-C8 MTG TR MTG PASSTHRU CTF CL A-SB 5.79406023026% 03-15-2057			^	283,250	283,972
	BOEING CO 3.25% DUE 02-01-2035			^	101,976	103,718
	BOEING CO 3.625% DUE 02-01-2031			^	1,399,104	1,270,940
	BOEING CO 3.75% DUE 02-01-2050			^	280,650	287,500
	BOEING CO 3.85% DUE 11-01-2048			^	443,332	326,134
	BOEING CO 5.93% DUE 05-01-2060			^	1,422,737	1,288,184
	BOEING CO 6.858% 05-01-2054			^	251,562	266,229
	BOEING CO 6.875% DUE 03-15-2039			^	43,013	42,157
	BOEING CO FIXED 3.5% DUE 03-01-2039			^	193,300	200,472
	BOEING CO FIXED 3.825% 03-01-2059			^	99,595	99,934
	BOEING CO FIXED 3.95% DUE 08-01-2059			^	504,012	371,559
	BOEING CO FIXED 5.705% DUE 05-01-2040			^	738,430	701,809
	BOEING CO FIXED 5.805% DUE 05-01-2050			^	4,650,707	4,223,552
	BON SECOURS MERCY 3.205% DUE 06-01-2050			^	51,636	49,852
	BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033			^	221,607	223,874
	BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034			^	648,031	681,297
	BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005			^	1,490,064	1,457,658
	BP CAP MKTS AMER 2.772% DUE 11-10-2050			^	191,977	174,244
	BP CAP MKTS AMER 2.939% DUE 06-04-2051			^	79,087	63,878
	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050			^	110,599	75,146
	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO			^	1,290,684	1,231,299
	BP CAP MKTS AMER INC 3.379% 02-08-2061			^	183,306	164,274
	BP CAP MKTS AMER INC 5.227% 11-17-2034			^	499,924	492,881
	BRISTOL MYERS 2.55% DUE 11-13-2050			^	198,792	161,108
	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039			^	155,400	148,524
	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049			^	1,393,639	1,108,753
	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047			^	1,108,071	1,000,041
	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048			^	179,165	108,128
	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044			^	41,996	41,760
	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054			^	239,979	234,831
	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064			^	1,364,665	1,322,562
	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063			^	900,487	956,139
	BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044			^	368,323	353,103
	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042			^	115,392	108,316

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	BRISTOL-MYERS SQUIBB CO 3.7%	03-15-2052	^	324,523	266,079
	BRISTOL-MYERS SQUIBB CO 3.9%	03-15-2062	^	3,460,020	3,057,087
	BRISTOL-MYERS SQUIBB CO 6.25%	DUE 11-15-2053	^	334,580	315,895
	BROADCOM INC 4.8%	10-15-2034	^	278,558	270,226
	BROOKFIELD FIN INC 3.5% DUE	03-30-2051	^	849,091	627,687
	BROOKFIELD FIN INC 5.968%	03-04-2054	^	816,948	819,857
	BROOKFIELD FIN INC FIXED 4.7%	09-20-2047	^	406,284	344,945
	BROOKFIELD FIN INC NT 3.625%	02-15-2052	^	132,001	101,058
	BROOKFIELD FIN LLC 3.45% DUE	04-15-2050	^	256,107	220,234
	BROOKFIELD FINANCE INC 5.675%	01-15-2035	^	1,678,154	1,612,277
	BROWN & BROWN INC SR NT 4.95%	03-17-2052	^	1,212,523	1,234,076
	BROWN FORMAN CORP 4.5% DUE	07-15-2045	^	55,475	56,869
	BROWN UNIV 2.924% DUE	09-01-2050	^	60,320	56,439
	BSTN SCIENTIFIC 4.7% DUE	03-01-2049	^	692,693	571,575
	BURL NORTHN SANTA 3.9% DUE	08-01-2046	^	48,030	44,638
	BURL NORTHN SANTA 4.15% DUE	04-01-2045	^	242,541	190,951
	BURL NORTHN SANTA 4.375% DUE	09-01-2042	^	1,920,168	1,593,048
	BURL NORTHN SANTA 5.4% DUE	06-01-2041	^	1,152,416	921,972
	BURLINGTON NORTHERN SANTA FE LLC 5.5%	03-15-2055	^	1,634,982	1,615,053
	BURLINGTON NORTHN SANTA FE LLC	5.15 09-01-2043	^	212,004	201,186
	BURLINGTON NORTHN SANTA FE LLC 2.875%	06-15-2052	^	170,488	105,979
	BURLINGTON NORTHN SANTA FE LLC 3.3%	09-15-2051	^	2,899,434	2,355,542
	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE	01-15-2053 BEO	^	64,086	59,556
	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE	04-01-2044 REG	^	683,646	591,560
	BURLINGTON NORTHN SANTA FE LLC 5.2%	04-15-2054	^	1,529,097	1,442,107
	CA INST TECH 4.321% DUE	08-01-2045	^	66,674	65,223
	CAMPBELL SOUP CO 4.8% 03-15-2048		^	700,051	681,856
	CAMPBELL SOUP CO 5.25%	10-13-2054	^	635,296	579,113
	CANADIAN NATL RAILWAY	4.45% DUE 01-20-2049	^	99,124	95,613
	CANADIAN PAC RY CO 4.2%	11-15-2069	^	1,990,007	1,391,007
	CANADIAN PAC RY CO 4.3%	05-15-2043	^	233,296	222,022
	CANADIAN PAC RY CO 4.95%	08-15-2045	^	334,098	272,013
	CANADIAN PAC RY CO NEW 3.1%	12-02-2051	^	3,454,629	2,552,855
	CANADIAN PACIFIC RAILWAY COMPANY 3.5%	05-01-2050	^	510,488	482,544
	CAPITAL ONE FINANCIAL CORP 5.817% DUE	02-01-2034	^	1,625,090	1,708,408
	CAPITAL ONE FINANCIAL CORP 6.377%	06-08-2034	^	866,236	876,684
	CAPITAL ONE FINL CORP 6.051% 02-01-2035		^	300,000	304,892
	CARDINAL HLTH INC 4.5% DUE	11-15-2044	^	63,911	61,817
	CARDINAL HLTH INC 4.6% DUE	03-15-2043	^	68,982	68,186
	CARLING ON FRANKFORD BND/ CORP 8.57%	08-01-2027	^	1,345,000	1,345,000
	CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC	08-08-2027	^	159,501	161,153
	CARRIER GLOBAL CORP 3.37% DUE	04-05-2040	^	493,941	451,480
	CARRIER GLOBAL CORP 3.577% DUE	04-05-2050	^	1,298,704	984,244
	CARRIER GLOBAL CORP 5.9% 03-15-2034		^	371,896	362,494
	CARRIER GLOBAL CORP 6.2% 03-15-2054		^	71,547	73,031
	CATERPILLAR INC FIXED 3.25% DUE	09-19-2049	^	57,253	52,142
	CATERPILLAR INS 3.803% DUE	08-15-2042	^	159,977	126,059
	CBRE SVCS INC 5.95% 08-15-2034		^	96,650	97,984
	CBS CORP NEW 5.9% DUE	10-15-2040	^	53,590	35,100
	CDN NAT RES LTD 6.25% DUE	03-15-2038	^	1,570,925	1,383,700
	CDN NAT RES LTD 6.5% DUE	02-15-2037	^	352,676	345,204
	CDN PAC RY CO NEW 4.8% DUE	08-01-2045	^	554,599	464,730
	CDN PAC RY CO NEW 5.75% DUE	01-15-2042	^	577,147	537,655
	CDN PAC RY CO NEW 5.95% DUE	05-15-2037	^	183,211	181,431
	CDN PAC RY CO NEW 6.125% DUE	09-15-2115	^	131,546	100,225
	CENOVUS ENERGY INC 5.4%	06-15-2047	^	226,758	214,673
	CENOVUS ENERGY INC 6.75% DUE	11-15-2039	^	49,938	48,252
	CENOVUS ENERGY INC NT 3.75%	02-15-2052	^	150,467	145,224
	CENTERPOINT ENERGY 3.7% DUE	09-01-2049	^	1,617,663	1,607,846
	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05%	03-01-2035	^	119,627	117,361
	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.15%	03-01-2034	^	74,739	74,157
	CENTERPOINT ENERGY RES CORP 5.4%	07-01-2034	^	212,561	209,629
	CF INDS INC 4.95% DUE	06-01-2043	^	854,000	617,115
	CHARLES SCHWAB CORP 5.853%	05-19-2034	^	99,663	98,907
	CHARTER 5.375% 05-01-2047		^	1,054,567	887,406
	CHARTER 5.375% DUE	04-01-2038	^	1,329,019	1,103,366
	CHARTER 6.384% DUE	10-23-2035	^	427,800	399,431
	CHARTER 6.484% DUE	10-23-2045	^	4,232,327	3,707,352
	CHARTER 6.834% DUE	10-23-2055	^	206,813	204,619
	CHARTER COMM OPT LLC/CAP 3.9% DUE	06-01-2052 REG	^	1,115,102	1,115,652
	CHARTER COMMUNICATIONS OPER LLC / SR	SECD NT 3.95% 06-30-2062	^	523,405	539,973
	CHARTER COMMUNICATIONS OPER LLC / SR	SECD NT 5.25% 04-01-2053	^	1,138,058	1,143,775
	CHARTER COMMUNICATIONS OPER LLC / SR	SECD NT 5.5% 04-01-2063	^	3,782,842	3,606,738
	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE	12-01-2061 BEO	^	271,246	280,181
	CHARTER COMMUNICATIONS OPER LLC CAP	5.125% DUE 07-01-2049 BEO	^	1,508,390	1,517,907
	CHARTER COMMUNICATIONS OPER LLC/CHARTE	3.7% DUE 04-01-2051/04-17-2020 REG	^	229,892	225,225
	CHARTER COMMUNICATIONS OPER LLC/CHARTE	4.8% DUE 03-01-2050	^	2,373,999	1,756,951

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value			(d)	(e)
					Cost	Current Value
	CHARTER FIXED 3.85% DUE 04-01-2061		^		586,396	443,632
	CHARTER FIXED 5.75% DUE 04-01-2048		^		769,989	701,615
	CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032		^		633,824	693,672
	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050		^		1,273,295	835,215
	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG		^		15,142	14,073
	CHOICE HOTELS INTL INC 5.85% 08-01-2034		^		98,929	100,229
	CHUBB CORP 6% DUE 05-11-2037		^		1,396,145	1,310,468
	CHUBB INA HLDGS INC 5.0% 03-15-2034		^		1,054,250	1,042,805
	CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061		^		143,239	127,802
	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG		^		1,312,923	1,228,898
	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO		^		162,905	155,657
	CIGNA CORP NEW CORP 4.8% 08-15-2038		^		1,185,811	1,085,522
	CIGNA CORP NEW CORP 4.9% 12-15-2048		^		2,297,180	1,891,828
	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040		^		275,698	265,573
	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050		^		71,100	49,387
	CIGNA GROUP 5.6% 02-15-2054		^		431,668	413,559
	CISCO SYS INC 5.3% 02-26-2054		^		1,692,374	1,651,768
	CISCO SYS INC 5.5% DUE 01-15-2040		^		522,938	497,435
	CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG		^		428,563	375,325
	CISCO SYSTEMS INC 5.35% 02-26-2064		^		135,208	129,571
	CITIGROUP INC 4.65% DUE 07-23-2048		^		49,591	47,206
	CITIGROUP INC 4.75% DUE 05-18-2046		^		362,105	307,839
	CITIGROUP INC 5.316% 09-26-2020 REG		^		1,277,656	1,227,498
	CITIGROUP INC 5.827% 02-13-2035		^		620,593	627,821
	CITIGROUP INC 5.875 DUE 01-30-2042		^		100,804	102,258
	CITIGROUP INC 6.174% DUE 05-25-2034		^		1,594,947	1,543,610
	CITIGROUP INC 6.625 DUE 06-15-2032 BEO		^		1,745,539	1,603,282
	CITIGROUP INC 7.0% 12-31-2049		^		810,000	854,206
	CITIGROUP INC 8.125% DUE 07-15-2039		^		121,861	117,327
	CITIGROUP INC NEW 2.976% 11-05-2030		^		1,408,204	1,263,099
	CITIZENS BANK GROUP INC 5.641% 05-21-2037		^		24,699	25,181
	CITIZENS FINL 2.5% DUE 02-06-2030		^		22,840	23,619
	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114		^		45,112	41,637
	CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036		^		295,158	290,421
	CMO BANK 2019-BNK18 COML MTG PASSTHRU CTF CL A-3 3.325% DUE 05-15-2062 REG		^		90,930	92,050
	CMO BANK SR 19-BN22 CL A3 2.726% 11-15-2062		^		88,074	89,834
	CMO BENCHMARK 2019-B11 MTG TR SER 2019-B11 CLS A4 3.2805% 05-15-2052		^		175,237	180,910
	CMO CSAIL 2018-CX12 COML MTG TR COML MTG CTF CL A-3 3.9585% 08-15-2051		^		190,969	192,399
	CMO CSAIL 2019-C17 COML MTG TR SR 2019-C17 CL A-4 VAR RT 09-15-2029		^		135,334	140,689
	CMO GS MTG SECS TR SER 2019-GC28 CL A3 3.703% 02-10-2052		^		187,516	190,619
	CMO MORGAN STANLEY CAP I TR SER 2017-HR2 CL A3 3.33% 12-15-2050 REG		^		232,545	236,299
	CMO UBS COML MTG TR SER 2018-C13 CL A3 10-15-2051		^		248,248	255,427
	CMS ENERGY CORP SR NT 4.7 03-31-2043		^		70,030	68,111
	CNA FINL CORP 5.5% 06-15-2033		^		96,750	100,796
	COCA COLA CO 2.5% 03-15-2051		^		9,939	5,873
	COCA COLA CO 2.6% DUE 06-01-2050		^		169,603	157,586
	COCA COLA CO 2.875% DUE 05-05-2041		^		95,209	90,907
	COCA COLA CO 5.4% 05-13-2064		^		3,562,019	3,452,079
	COCA COLA CO FIXED 2.5% DUE 06-01-2040		^		74,462	70,092
	COCA-COLA CO/THE 5.2% 01-14-2055		^		1,770,733	1,672,743
	COLUMBIA PIPELN 5.8% DUE 06-01-2045		^		74,843	67,520
	COMCAST CORP 5.35% 05-15-2053		^		210,199	198,482
	COMCAST CORP 5.5% DUE 05-15-2064		^		1,037,968	965,976
	COMCAST CORP NEW 2.887% 11-01-2051 BEO		^		1,365,738	971,998
	COMCAST CORP NEW 2.937% 11-01-2056		^		791,993	651,322
	COMCAST CORP NEW 2.987% 11-01-2063		^		2,340,501	1,875,724
	COMCAST CORP NEW 3.2% DUE 07-15-2036		^		61,435	59,784
	COMCAST CORP NEW 3.25% 11-01-2039		^		424,329	399,721
	COMCAST CORP NEW 3.4% DUE 07-15-2046		^		513,965	411,241
	COMCAST CORP NEW 3.75% DUE 04-01-2040		^		167,269	156,986
	COMCAST CORP NEW 3.9% DUE 03-01-2038		^		145,764	138,851
	COMCAST CORP NEW 4% DUE 03-01-2048		^		280,740	244,143
	COMCAST CORP NEW 4% DUE 08-15-2047		^		897,221	702,581
	COMCAST CORP NEW 4.049% DUE 11-01-2052		^		3,636,696	2,798,504
	COMCAST CORP NEW 4.6% 10-15-2038		^		32,577	31,702
	COMCAST CORP NEW 4.65% DUE 07-15-2042		^		3,397,989	2,589,465
	COMCAST CORP NEW 4.95% DUE 10-15-2058		^		72,697	69,259
	COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062		^		792,784	420,126
	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047		^		386,794	308,645
	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049		^		923,091	756,649
	COMMONSPIRIT HEALTH 5.318% 12-01-2034		^		304,939	301,843
	COMMONSPIRIT HEALTH 5.548% 12-01-2054		^		1,045,000	999,523
	COMMONSPIRIT HLTH 3.91% DUE 10-01-2050		^		127,048	121,665
	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049		^		642,742	583,884
	COMPASS DATACENTERS ISSUER II LLC SR 24-1A CL B 7% 144A 02-25-2049		^		199,359	201,211
*	COMWLTH EDISON CO 5.875% DUE 02-01-2033		^		799,146	751,791
	CONAGRA BRANDS INC 5.4% 11-01-2048		^		94,050	90,839

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	^	101,027	94,220
	CONCENTRIX CORP 6.85% 08-02-2033	^	117,473	119,976
	CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	^	130,474	123,864
	CONOCOPHILLIPS 5.3% 05-15-2053	^	150,437	137,071
	CONOCOPHILLIPS CO 3.99% 03-15-2052	^	2,364,830	2,040,114
	CONOCOPHILLIPS CO 5.7% 09-15-2063	^	286,095	269,886
	CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042	^	8,207	7,887
	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	^	137,822	119,374
	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	^	697,683	665,785
	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065	^	79,966	75,662
	CONS EDISON CO N Y 3.85% DUE 06-15-2046	^	71,463	68,802
	CONS EDISON CO N Y 3.95% DUE 03-01-2043	^	617,270	500,550
	CONS EDISON CO N Y 4.5% DUE 05-15-2058	^	1,393,509	1,126,808
	CONS EDISON CO N Y 4.5% DUE 12-01-2045	^	2,882,385	2,396,671
	CONS EDISON CO N Y 4.625% DUE 12-01-2054	^	83,748	80,612
	CONS EDISON CO N Y 5.5% DUE 12-01-2039	^	1,370,751	1,311,041
	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	^	338,409	258,191
	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055	^	138,848	134,650
	CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	^	708,854	710,347
	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	^	1,352,510	1,384,980
	CONSTELLATION 4.1% 02-15-2048	^	231,451	180,942
	CONSTELLATION 4.5% DUE 05-09-2047	^	784,741	661,502
	CONSTELLATION BRANDS INC 4.9% 05-01-2033	^	96,713	96,618
	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054	^	384,652	389,394
	CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053	^	472,047	490,218
	COOP RABOBANK U.A. 4.625% 31/12/2049	^	232,207	207,209
	COOPERATIEVE 5.25% DUE 05-24-2041	^	291,212	286,561
	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	^	101,162	99,891
	COREBRIDGE FINANCIAL INC 3.9% 04-05-2032	^	35,238	35,535
	COREBRIDGE FINANCIAL INC 5.75% 01-15-2034	^	27,697	27,492
	COREBRIDGE FINL INC 6.05% 09-15-2033	^	25,567	24,826
	CORNING INC 4.375% 11-15-2057	^	1,044,458	1,035,339
	CORNING INC 4.75% DUE 03-15-2042	^	416,993	395,511
	CORNING INC 5.45% DUE 11-15-2079	^	1,069,186	932,867
	CORNING INC 5.75% DUE 08-15-2040	^	1,481,540	1,505,959
	COTERRA ENERGY INC 5.4% 02-15-2035	^	34,838	34,210
	COTERRA ENERGY INC 5.9% 02-15-2055	^	3,067,089	2,920,723
	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	^	798,955	660,605
	CRH AMER INC 5.125% DUE 05-18-2045	^	1,394,784	1,245,410
	CRH SMW FIN DESIGNATED ACTIVITY CO 5.2% 05-21-2029	^	204,883	206,430
	CROWN CASTLE INC 5.8% 03-01-2034	^	120,864	121,304
	CROWN CASTLE INTL 4% DUE 11-15-2049	^	513,572	372,940
	CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	^	189,796	169,601
	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	^	1,509,371	1,018,544
	CSX CORP 3.35% 09-15-2049	^	65,114	62,530
	CSX CORP 3.8% DUE 11-01-2046	^	89,488	69,306
	CSX CORP 4.25% DUE 11-01-2066	^	311,001	212,738
	CSX CORP 4.5% DUE 08-01-2054	^	246,667	227,044
	CSX CORP 4.75% DUE 05-30-2042	^	4,040,286	3,485,231
	CSX CORP 4.75% DUE 11-15-2048	^	2,639,140	2,093,602
	CSX CORP 6.15% DUE 05-01-2037	^	278,786	271,086
	CSX CORP 6.22 DUE 04-30-2040	^	2,545,531	2,296,344
	CSX CORP FIXED 4.3% DUE 03-01-2048	^	1,320,757	1,224,299
	CUMMINS INC 5.45% 02-20-2054	^	225,090	220,268
	CUMMINS INC FIXED 2.6% DUE 09-01-2050	^	104,665	95,415
	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	^	297,110	235,314
	CVS HEALTH CORP 4.78% DUE 03-25-2038	^	1,742,190	1,544,543
	CVS HEALTH CORP 5.05% DUE 03-25-2048	^	5,641,996	4,660,459
	CVS HEALTH CORP 5.125% DUE 07-20-2045	^	2,036,632	1,762,100
	CVS HEALTH CORP 5.3% 06-01-2033	^	117,100	114,106
	CVS HEALTH CORP 5.625% 02-21-2053	^	588,894	532,946
	CVS HEALTH CORP 5.875% 06-01-2053	^	691,474	664,213
	CVS HEALTH CORP 6.0% 06-01-2044	^	1,560,275	1,485,779
	CVS HEALTH CORP 6.75% 12-10-2054	^	1,575,000	1,544,347
	CVS HEALTH CORP SR NT 6% 06-01-2063	^	89,244	78,392
	CVS HLTH FIXED 6.05% 06-01-2054	^	155,467	141,103
	DANAHER CORP 2.6% DUE 10-01-2050	^	129,734	107,264
	DANAHER CORP SR NT 2.8% 12-10-2051	^	89,888	86,483
	DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	^	97,250	93,514
	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	^	342,770	239,198
	DELL INTL L L C /EMC CORP 4.85% 02-01-2035	^	1,640,469	1,605,328
	DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	^	308,347	291,826
	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	^	201,699	174,621
	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	^	1,100,000	931,020
	DEVON ENERGY CORP 4.75% DUE 05-15-2042	^	272,515	266,297
	DEVON ENERGY CORP 5.75% 09-15-2054	^	1,850,537	1,695,592
	DH EUROPE FIN II S 3.4% DUE 11-15-2049	^	79,805	56,692

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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Schedule H, line 4i - Schedule of Assets (Held at End of Year)
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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value		(d) Cost	(e) Current Value
	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	^		302,472	249,635
	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	^		757,035	713,964
	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	^		215,118	166,413
	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	^		983,255	927,099
	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	^		395,048	380,303
	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	^		235,008	219,606
	DICKS SPORTING GOODS INC 4.1% 01-15-2052	^		193,650	201,388
	DISCOVER FINL SVCS 5.5% DUE 10-30-2049	^		500,000	486,717
	DISCOVERY 6.35% DUE 06-01-2040	^		723,556	679,242
	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	^		1,179,056	1,135,197
	DISNEY WALT CO 2.75% DUE 09-01-2049	^		2,635,207	1,934,129
	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	^		268,612	240,766
	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	^		1,918,230	1,466,694
	DISNEY WALT CO NEW 4.375% DUE 08-16-2041	^		166,607	164,173
	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	^		55,773	54,939
	DISNEY WALT CO SR NT 4.75% 11-15-2046	^		367,219	345,920
	DISNEY WALT CO SR NT 4.95% 10-15-2045	^		88,093	86,955
	DISNEY WALT CO SR NT 5.4% 10-01-2043	^		103,121	73,726
	DISNEY WALT CO SR NT 6.15% 02-15-2041	^		42,702	42,391
	DISNEY WALT CO SR NT 6.2% 12-15-2034	^		204,407	217,292
	DISNEY WALT CO SR NT 6.65% 11-15-2037	^		787,309	708,225
	DOLLAR GEN CORP NEW 5.5% 11-01-2052	^		193,004	178,713
	DOMINION ENERGY 4.6% DUE 03-15-2049	^		4,063,193	3,217,086
	DOMINION ENERGY 4.85% DUE 08-15-2052	^		1,537,662	1,332,922
	DOMINION ENERGY INC 6.625% 05-15-2055	^		1,460,000	1,484,318
	DOMINION RES INC 4.7% DUE 12-01-2044	^		220,694	169,881
	DOMINION RES INC 5.95% DUE 06-15-2035	^		337,664	330,116
	DOW CHEM CO NT 9.4 DUE 05-15-2039	^		1,632,419	1,405,589
	DOW CHEMICAL CO 3.6% 11-15-2050	^		914,855	722,133
	DOW CHEMICAL CO 4.375% DUE 11-15-2042	^		230,629	192,900
	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	^		201,786	192,905
	DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048	^		443,565	351,659
	DOW CHEMICAL CO NT 4.8% 05-15-2049	^		170,290	164,175
	DOWDUPONT INC 5.319% DUE 11-15-2038	^		82,944	79,261
	DTE ELEC CO 4.05% 05-15-2048	^		78,198	64,883
	DTE ENERGY CO 5.85% 06-01-2034	^		101,792	97,549
	DUKE ENERGY 3.2% DUE 08-15-2049	^		90,852	86,725
	DUKE ENERGY 3.95% 03-15-2048	^		278,609	226,329
	DUKE ENERGY 6.1% DUE 06-01-2037	^		59,055	57,260
	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	^		144,546	102,247
	DUKE ENERGY CORP 3.75% DUE 09-01-2046	^		3,165,961	2,776,495
	DUKE ENERGY CORP 3.95% DUE 08-15-2047	^		1,189,355	1,312,081
	DUKE ENERGY CORP 4.8% DUE 12-15-2045	^		1,386,732	1,144,847
	DUKE ENERGY CORP 5.8% 06-15-2054	^		2,101,219	2,057,266
	DUKE ENERGY CORP 6.45% 09-01-2054	^		325,000	329,957
	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	^		757,677	540,640
	DUKE ENERGY FLA 4.2% DUE 07-15-2048	^		199,722	160,380
	DUKE ENERGY FLA LLC 6.2% 11-15-2053	^		111,686	104,483
	DUKE ENERGY IND 6.45% DUE 04-01-2039	^		123,859	113,436
	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	^		222,038	214,718
	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	^		48,856	47,455
	DUKE ENERGY OHIO INC 5.65% 04-01-2053	^		119,289	113,701
	DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	^		894,915	521,690
	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	^		166,675	160,893
	DUKE UNIV 2.832% 10-01-2055	^		143,259	130,663
	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	^		33,006	31,649
	EASTERN ENERGY GAS 5.65% 10-15-2054	^		29,978	28,339
	EASTMAN CHEM CO 4.65% DUE 10-15-2044	^		115,792	114,139
	EASTN GAS TRANSM & FIXED 4.8% DUE 11-01-2043	^		84,547	80,502
	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	^		278,842	206,823
	EATON CORP OHIO 4.7% 08-23-2052	^		11,692	10,576
	ECOLAB INC 2.75% 08-18-2055 BEO	^		350,296	317,111
	EDF S A 4.95% DUE 10-13-2045	^		399,008	352,277
	EDISON INTL 8.125% 06-15-2053	^		300,000	309,398
	EL PASO PIPELN 4.7% DUE 11-01-2042	^		470,384	449,955
	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	^		910,941	872,721
	ELEVANCE HEALTH INC 5.65% 06-15-2054	^		64,078	62,381
	ELEVANCE HEALTH INC 5.7% 02-15-2055	^		378,500	366,733
	ELEVANCE HEALTH INC 5.85% 11-01-2064	^		119,650	116,098
	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	^		619,172	555,714
	ELI LILLY & CO 4.95% 02-27-2063	^		1,346,565	1,246,516
	ELI LILLY & CO 5.2% 08-14-2064	^		1,649,175	1,534,318
	ELI LILLY AND CO 4.875% DUE 02-27-2053	^		1,205,477	1,088,568
	ELI LILLY AND COMPANY 5.0% 02-09-2054	^		603,663	566,488
	EMERA US FIN LP 4.75% DUE 06-15-2046	^		4,006,492	2,971,649
	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	^		42,871	40,240
	ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044	^		82,918	73,335

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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			Cost	Current Value
	ENBRIDGE ENERGY 5.5% DUE 09-15-2040	^	52,223	52,709
	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	^	452,119	441,275
	ENBRIDGE ENERGY 7.5% DUE 04-15-2038	^	87,148	85,374
	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	^	693,926	519,086
	ENBRIDGE INC 6.7% 11-15-2053	^	3,812,314	3,781,945
	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	^	1,574,003	1,212,955
	ENBRIDGE INC SR NT 3.4% 08-01-2051	^	302,756	267,931
	ENERGY TRANSFER 4.9% DUE 03-15-2035	^	199,620	188,378
	ENERGY TRANSFER 5.15% DUE 02-01-2043	^	488,849	480,188
	ENERGY TRANSFER 5.15% DUE 03-15-2045	^	595,877	543,538
	ENERGY TRANSFER 5.95 DUE 10-01-2043	^	194,626	189,383
	ENERGY TRANSFER 6% DUE 06-15-2048	^	256,497	251,481
	ENERGY TRANSFER 6.25% DUE 04-15-2049	^	499,250	501,863
	ENERGY TRANSFER 7.5% DUE 07-01-2038	^	469,540	452,892
	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	^	604,672	549,128
	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	^	106,724	99,703
	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	^	106,994	98,810
	ENERGY TRANSFER L P 6.05% 09-01-2054	^	308,912	303,398
	ENERGY TRANSFER LP 5.95% 05-15-2054	^	3,179,586	3,111,960
	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	^	583,585	522,474
	ENLINK MIDSTREAM 5.45% DUE 06-01-2047	^	199,962	179,921
	ENTERGY ARK LLC 5.75% 06-01-2054	^	160,425	160,456
	ENTERGY CORP NEW 3.75% DUE 06-15-2050	^	58,154	56,790
	ENTERGY LA LLC 5.7% 03-15-2054	^	399,424	395,605
	ENTERGY MISS LLC 5.85% 06-01-2054	^	139,998	141,312
	ENTERGY TEXAS INC 5.8% 09-01-2053	^	40,590	38,077
	ENTERPRISE PRODS 4.2% DUE 01-31-2050	^	488,940	433,379
	ENTERPRISE PRODS 4.45 DUE 02-15-2043	^	687,358	611,987
	ENTERPRISE PRODS 4.85% DUE 03-15-2044	^	4,290,556	3,742,287
	ENTERPRISE PRODS 4.95% DUE 10-15-2054	^	2,267,106	2,016,138
	ENTERPRISE PRODS 5.1% DUE 02-15-2045	^	687,704	601,495
	ENTERPRISE PRODS 6.45% DUE 09-01-2040	^	59,519	59,243
	ENTERPRISE PRODS 7.55% DUE 04-15-2038	^	174,696	169,808
	ENTERPRISE PRODS FIXED 3.2% 02-15-2052	^	448,696	332,472
	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	^	128,575	115,329
	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	^	1,386,244	1,285,896
	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	^	385,322	319,758
	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	^	993,900	861,828
	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	^	1,743,182	1,685,321
	EOG RES INC 4.95% DUE 04-15-2050	^	90,626	89,055
	EOG RESOURCES INC 5.65% 12-01-2054	^	1,172,525	1,155,160
	EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	^	98,344	63,116
	EQUINOR ASA FIXED 3.7% DUE 04-06-2050	^	46,167	40,801
	ERP OPER LTD 4.5% DUE 07-01-2044	^	1,842,445	1,555,350
	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034	^	199,318	189,795
	ERSTE GROUP BK AG CONV 4.25% 31/12/2049	^	252,455	200,572
	ESSENTIAL PPTYS LP GTD SR NT 2.95% 07-15-2031	^	499,000	425,752
	ESSENTIAL UTILITIES INC 5.375% 01-15-2034	^	117,330	117,980
	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	^	177,006	167,979
	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	^	283,568	275,920
	ESSEX PORTFOLIO L P 5.5% 04-01-2034	^	99,752	100,068
	EXXON MOBIL CORP 2.995% DUE 08-16-2039	^	62,422	60,515
	EXXON MOBIL CORP 3.095% DUE 08-16-2049	^	149,421	124,787
	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	^	1,131,015	993,414
	EXXON MOBIL CORP 3.567% DUE 03-06-2045	^	108,578	105,325
	EXXON MOBIL CORP 4.114% DUE 03-01-2046	^	1,446,818	994,676
	EXXON MOBIL CORP 4.227% DUE 03-19-2040	^	862,581	645,422
	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	^	3,600,372	2,655,750
	FACTSET RESH SYS INC SR NT 3.45% 03-01-2032	^	199,212	176,396
	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	^	2,400,167	2,486,781
	FEDEX CORP 4.05% DUE 02-15-2048	^	278,043	233,699
	FEDEX CORP 4.1% DUE 02-01-2045	^	647,824	540,285
	FEDEX CORP 4.4% DUE 01-15-2047	^	339,125	275,429
	FEDEX CORP 4.55% DUE 04-01-2046	^	59,305	58,378
	FEDEX CORP 4.75% DUE 11-15-2045	^	2,346,995	1,919,082
	FEDEX CORP 4.95% 10-17-2048	^	102,885	100,511
	FEDEX CORP 5.25% DUE 05-15-2050	^	1,783,417	1,443,796
	FEDEX CORP NT 3.25% 05-15-2041	^	40,541	40,207
	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	^	111,026	108,311
	FIRSTENERGY CORP 3.4% DUE 03-01-2050	^	711,169	475,325
	FIRSTENERGY CORP 4.85% 07-15-2047	^	96,156	98,080
	FISERV INC 4.4% DUE 07-01-2049	^	2,018,088	1,939,535
	FL PWR & LT CO 1ST MTG BD 5.9% DUE 04-01-2039	^	215,155	198,716
	FL PWR & LT CO 3.15% DUE 10-01-2049	^	63,532	60,778
	FL PWR & LT CO 3.95% 03-01-2048	^	81,279	78,639
	FL PWR & LT CO 4.05% DUE 06-01-2042	^	223,879	222,744
	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	^	240,091	224,160

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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		Maturity Value	Rate of Interest	Collateral Par or		
	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	^			1,134,323	1,088,433
	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	^			922,023	909,842
	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	^			144,327	137,029
	FLORIDA PWR CORP 3.85% DUE 11-15-2042	^			384,040	372,818
	FMC CORP 4.5% DUE 10-01-2049	^			188,899	194,431
	FORD FNDTN 2.415% DUE 06-01-2050	^			200,000	117,251
	FORD FNDTN 2.815% DUE 06-01-2070	^			38,559	36,623
	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034	^			195,946	195,604
	FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO	^			356,125	344,515
	FORD MTR CR CO LLC 4.389% DUE 01-08-2026	^			332,125	347,196
	FORD MTR CR CO LLC 5.125% DUE 06-16-2025	^			213,250	199,877
	FORTUNE BRANDS INNOVATIONS INC 5.875% DUE 06-01-2033	^			120,975	122,068
	FOX CORP 5.476% DUE 01-25-2039	^			2,959,212	3,004,884
	FOX CORP 5.576% DUE 01-25-2049	^			3,099,776	3,041,603
	GATX CORP 3.1% DUE 06-01-2051	^			35,535	34,809
	GATX CORP 4.5% 03-30-2045	^			207,242	161,815
	GATX CORP 5.45% 09-15-2033	^			206,835	210,590
	GATX CORP 6.05% 06-05-2054	^			189,362	192,851
	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	^			250,910	244,811
	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	^			2,045,000	2,200,602
	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	^			312,874	283,054
	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	^			202,926	192,684
	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	^			212,220	167,680
	GENERAL ELEC CO 4.5% DUE 03-11-2044	^			1,782,990	1,458,976
	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	^			756,514	763,823
	GENERAL MTRS CO 5% DUE 04-01-2035	^			120,658	118,296
	GENERAL MTRS CO 5.15% DUE 04-01-2038	^			87,519	84,737
	GENERAL MTRS CO 5.4% 04-01-2048	^			189,889	181,740
	GENERAL MTRS CO 6.75% DUE 04-01-2046	^			27,634	28,204
	GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG	^			97,717	99,548
	GEORGIA PWR CO 3.7% 01-30-2050	^			2,149,290	1,672,936
	GILEAD SCIENCES 4.15% DUE 03-01-2047	^			130,906	128,402
	GILEAD SCIENCES 4.5% DUE 02-01-2045	^			485,512	429,861
	GILEAD SCIENCES 4.75% DUE 03-01-2046	^			228,341	212,546
	GILEAD SCIENCES 4.8% DUE 04-01-2044	^			335,053	301,002
	GILEAD SCIENCES 5.1% DUE 06-15-2035	^			1,636,412	1,618,186
	GILEAD SCIENCES 5.5% DUE 11-15-2054	^			1,463,728	1,430,544
	GILEAD SCIENCES 5.6% DUE 11-15-2064	^			1,572,754	1,531,238
	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	^			1,403,669	978,378
	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	^			890,918	825,049
	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	^			346,454	330,592
	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	^			315,037	303,844
	GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	^			229,486	239,202
	GLOBAL PMTS INC 4.15% DUE 08-15-2049	^			205,384	193,257
	GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	^			499,925	496,353
	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	^			1,813,065	1,833,292
	GOLDMAN SACHS 4.75% DUE 10-21-2045	^			134,329	128,444
	GOLDMAN SACHS 4.8% DUE 07-08-2044	^			384,156	269,846
	GOLDMAN SACHS 5.15% DUE 05-22-2045	^			45,150	41,513
	GOLDMAN SACHS 6.25% DUE 02-01-2041	^			1,004,319	827,876
	GOLDMAN SACHS 6.75% DUE 10-01-2037	^			1,314,096	1,331,727
	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	^			57,936	57,438
	GOLDMAN SACHS FIXED 7.5% 12-31-2049	^			300,000	316,404
	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	^			1,499,231	1,229,062
	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	^			829,962	785,951
	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	^			400,000	344,826
	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	^			4,823,427	4,649,743
	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	^			1,782,985	1,627,109
	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	^			1,035,000	991,175
	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035	^			300,000	294,784
	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	^			2,498,061	2,416,558
	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049	^			400,000	395,500
	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	^			289,765	259,102
	GREENSAIF PLINE NT 144A 6.129% 02-23-2038	^			200,000	200,399
	GRUPO TELEVISA S A 5% DUE 05-13-2045	^			479,295	400,739
	GRUPO TELEVISA S A 6.125% DUE 01-31-2046	^			728,741	588,052
	GRUPO TELEVISA S A 6.625% DUE 01-15-2040	^			50,381	45,114
	HALEON US CAPITAL LLC 4.0% 03-24-2052	^			77,076	69,550
	HALLIBURTON CO 4.75% DUE 08-01-2043	^			239,925	231,072
	HALLIBURTON CO 7.45% DUE 09-15-2039	^			401,449	350,754
	HARRIS CORP DEL 4.854% DUE 04-27-2035	^			1,185,454	1,093,835
	HARRIS CORP DEL 5.054% DUE 04-27-2045	^			207,080	183,471
	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051	^			5,186	4,988
	HCA INC 3.5% DUE 07-15-2051 BEO	^			595,706	534,531
	HCA INC 4.375% 03-15-2042	^			75,882	75,973
	HCA INC 5.125% 06-15-2039	^			240,446	228,733
	HCA INC 5.25% DUE 06-15-2049	^			3,370,072	2,845,139

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
(EIN: 23-2990190, PLAN # 304)
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	HCA INC 5.5% DUE 06-15-2047	^	2,748,680	2,627,740
	HCA INC 5.9% 06-01-2053	^	96,718	94,388
	HCA INC 5.95% 09-15-2054	^	474,691	452,489
	HCA INC 6.0% 04-01-2054	^	684,287	656,374
	HCA INC 6.1% 04-01-2064	^	184,206	172,910
	HCA INC 7.5% DUE 11-06-2033	^	367,500	388,250
	HCA INC SR SECD NT 3.625% 03-15-2032	^	104,778	104,889
	HCA INC SR SECD NT 4.625% 03-15-2052	^	2,189,118	1,915,174
	HESS CORP 5.6% DUE 02-15-2041	^	96,465	93,900
	HESS CORP 5.8% DUE 04-01-2047	^	134,441	115,256
	HEWLETT PACKARD CO 6% DUE 09-15-2041	^	205,336	197,939
	HOME DEPOT INC 2.375% 03-15-2051	^	201,081	187,098
	HOME DEPOT INC 3.125% DUE 12-15-2049	^	1,359,335	973,673
	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	^	1,223,110	995,825
	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	^	1,389,882	1,002,086
	HOME DEPOT INC 3.5% DUE 09-15-2056	^	85,968	82,610
	HOME DEPOT INC 3.9% DUE 06-15-2047	^	1,147,953	996,613
	HOME DEPOT INC 4.2% DUE 04-01-2043	^	649,170	634,787
	HOME DEPOT INC 4.25% DUE 04-01-2046	^	912,371	822,279
	HOME DEPOT INC 4.5% DUE 12-06-2048	^	988,499	720,965
	HOME DEPOT INC 4.875 DUE 02-15-2044	^	124,932	87,890
	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	^	330,572	314,600
	HOME DEPOT INC 5.3% 06-25-2054	^	845,732	823,947
	HOME DEPOT INC 5.4% 06-25-2064	^	1,808,821	1,766,530
	HOME DEPOT INC SR NT 2.75% 09-15-2051	^	46,457	45,798
	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035	^	110,246	107,865
	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	^	1,353,561	1,310,561
	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	^	2,310,690	2,175,608
	HONEYWELL INTL INC 5.375% DUE 03-01-2041	^	97,364	90,965
	HONEYWELL INTL INC 5.7% DUE 03-15-2037	^	212,145	200,390
	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	^	171,909	165,873
	HOST HOTELS & RESORTS L P 5.7% 07-01-2034	^	196,309	199,725
	HOWARD UNIV 5.209% DUE 10-01-2052	^	108,784	104,541
	HP ENTERPRISE CO 5.6% 10-15-2054	^	393,538	378,177
	HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	^	700,000	594,908
	HSBC HLDGS PLC 2.848% 06-04-2031	^	200,000	175,577
	HSBC HLDGS PLC 6.1% DUE 01-14-2042	^	129,260	127,673
	HSBC HLDGS PLC 6.5% DUE 05-02-2036	^	3,786,004	3,445,754
	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	^	3,325,943	3,098,128
	HSBC HLDGS PLC SUB NT 6.5% 05-02-2036	^	1,511,896	1,593,626
	HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	^	3,926,472	3,790,664
	HSBC HLDGS PLC SUB NT 6.8% 06-01-2038	^	1,582,426	1,541,834
	HSBC HOLDINGS PLC 4.583% 06-19-2029	^	446,896	391,850
	HSBC HOLDINGS PLC 5.875%-FRN PERP GBP200000	^	268,127	247,913
	HSBC HOLDINGS PLC 6.332% 03-09-2044	^	229,669	221,876
	HUMANA INC 4.625 DUE 12-01-2042	^	34,209	32,914
	HUMANA INC 5.5% 03-15-2053	^	196,488	178,790
	HUMANA INC 5.75% 04-15-2054	^	448,068	417,677
	HUMANA INC 5.875% DUE 03-01-2033	^	83,052	80,303
	HUMANA INC 5.95% 03-15-2034	^	61,818	60,424
	HUMANA INC FIXED 3.95% DUE 08-15-2049	^	298,902	216,125
	IBM INTERNAT CAPITAL 5.25% 02-05-2044	^	77,903	75,864
	IMB INTERNAT CAPITAL 5.3% 02-05-2054	^	3,760,417	3,565,997
	IN MICH PWR CO 6.05% DUE 03-15-2037	^	240,210	232,891
	IN UNIV HLTH INC 2.852% DUE 11-01-2051	^	84,128	78,385
	INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO	^	94,990	88,826
	INDIANA MICH PWR CO 4.25% 08-15-2048	^	184,312	146,044
	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053	^	1,413,451	1,370,006
	ING GROEP N V 5.55% 03-19-2035	^	400,000	397,900
	INTEGRIS BAPTIST 3.875% DUE 08-15-2050	^	200,000	145,185
	INTEL CORP 3.1% DUE 02-15-2060	^	142,348	117,733
	INTEL CORP 3.25% DUE 11-15-2049	^	802,022	708,471
	INTEL CORP 3.734% 12-08-2047 BEO	^	410,666	322,845
	INTEL CORP 4.1% DUE 05-11-2047	^	61,690	56,895
	INTEL CORP 4.1% DUE 05-19-2046	^	43,215	39,143
	INTEL CORP 4.25% DUE 12-15-2042	^	212,157	197,638
	INTEL CORP 4.75% DUE 03-25-2050	^	40,875	38,684
	INTEL CORP 4.9% 07-29-2045	^	59,885	56,609
	INTEL CORP 4.9% 08-05-2052	^	2,849,183	2,368,234
	INTEL CORP 5.05% DUE 08-05-2062 BEO	^	136,275	109,366
	INTEL CORP 5.625% 02-10-2043	^	73,416	63,380
	INTEL CORP 5.82% 02-10-2053	^	838,734	747,510
	INTEL CORP 6.02% 02-10-2063	^	1,252,827	1,128,657
	INTERCONTINENTAL 4.25% DUE 09-21-2048	^	517,165	519,853
	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	^	255,636	246,108
	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	^	201,193	189,481
	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	^	96,652	86,047

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	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062			^	329,420	309,233
	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052			^	36,972	33,967
	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000			^	1,831,070	1,876,436
	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039			^	292,433	284,012
	INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048			^	218,777	176,492
	INTERSERVE GROUP HLDGS LTD GBP FAC A1 LN 31/12/2025			^	52,129	48,569
	INTERSERVE GROUP HLDGS LTD GBP FAC B1 LN 31/12/2025			^	34,752	32,379
	INTERSERVE GROUP HLDGS LTD GBP FAC C1 LN 31/12/2025			^	36,622	34,121
	INTERSERVE GROUP HLDGS LTD GBP FAC D1 LN 31/12/2025			^	11,065	10,309
	INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034			^	287,984	274,123
	INTERSTATE PWR & LT CO 5.45% 09-30-2054			^	191,833	179,948
	INTERSTATE PWR & LT CO SR DEB 3.1% 11-30-2051			^	66,412	63,226
	INTESA SANPAOLO 7.75%-FRN PERP EUR200000			^	470,710	329,086
	INTESA SANPAOLO S FLTGT RT 7.778% DUE 06-20-2054			^	335,985	320,838
	INTL BUSINESS 3.43% DUE 02-09-2052			^	2,875,369	2,658,644
	INTL BUSINESS FIXED 2.85% DUE 05-15-2040			^	297,637	285,178
	INTL PAPER CO 4.4% DUE 08-15-2047			^	47,907	45,012
	INTL PAPER CO 6 DUE 11-15-2041			^	480,236	472,143
	INTUIT INC 5.5% 09-15-2053			^	269,403	253,029
	INVITATION HOMES 4.15% 04-15-2032			^	108,477	109,731
	INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033			^	197,284	198,631
	JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031			^	198,982	198,619
	JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034			^	68,708	68,803
	JBS USA LUX S A 6.5% DUE 12-01-2052			^	173,160	178,014
	JBS USA/FOOD/FINANCE 4.375% 02-02-2052			^	97,721	105,510
	JEFFERIES GROUP 6.25% DUE 01-15-2036			^	1,794,074	1,784,005
	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG			^	117,226	113,771
	JOHNSON & JOHNSON 3.4% 01-15-2038			^	131,236	124,650
	JOHNSON & JOHNSON 3.55% DUE 03-01-2036			^	3,234,885	3,138,540
	JOHNSON & JOHNSON 3.625% DUE 03-03-2037			^	5,355,085	5,092,255
	JOHNSON & JOHNSON 3.75% DUE 03-03-2047			^	126,826	119,928
	JOHNSON & JOHNSON 5.85% DUE 07-15-2038			^	104,907	98,182
	JOHNSON CTLIS INTL 5.125% DUE 09-14-2045			^	327,344	285,184
	JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016			^	155,241	148,070
	JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054			^	240,396	230,489
	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051			^	3,080,383	2,428,126
	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG			^	1,021,614	894,119
	JPMORGAN CHASE & CO 3.157% 04-22-2042			^	549,089	540,205
	JPMORGAN CHASE & CO 3.882% 07-24-2038			^	525,253	516,583
	JPMORGAN CHASE & CO 3.897% 01-23-2049			^	1,677,864	1,608,929
	JPMORGAN CHASE & CO 3.964% 11-15-2048			^	706,248	590,807
	JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG			^	600,000	593,964
	JPMORGAN CHASE & CO 4.032% 07-24-2048			^	881,960	694,790
	JPMORGAN CHASE & CO 4.26% 02-22-2048			^	24,456	24,859
	JPMORGAN CHASE & CO 4.452% 12-05-2029			^	14,726	14,697
	JPMORGAN CHASE & CO 4.6% DUE 12-31-2049			^	848,860	895,983
	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000			^	1,190,162	1,097,293
	JPMORGAN CHASE & CO 5.53% 07-22-2035			^	2,412,240	2,374,388
	JPMORGAN CHASE & CO 5.534% 11-29-2045			^	6,134,028	5,961,384
	JPMORGAN CHASE & CO 5.35% 06-01-2034			^	2,982,590	2,951,298
	JPMORGAN CHASE & CO 5.717% DUE 09-14-2033 BEO			^	243,983	244,164
	JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041			^	992,528	728,963
	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041			^	80,351	56,675
	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG			^	510,783	357,731
	KAISER FNDTN HOSPS 4.15% DUE 05-01-2047			^	1,227,645	804,232
	KENVUE INC 5.05% 03-22-2053			^	204,660	199,588
	KENVUE INC 5.1% 03-22-2043			^	90,847	86,417
	KENVUE INC 5.2% 03-22-2063			^	2,183,050	2,034,604
	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052			^	272,542	226,436
	KEYCORP 4.789% DUE 06-01-2033 REG			^	20,511	20,809
	KILROY REALTY CORP 2.5% DUE 11-15-2032			^	196,842	155,347
	KILROY REALTY LP 3.05% DUE 02-15-2030			^	199,756	175,365
	KIMBERLY-CLARK 3.9% DUE 05-04-2047			^	98,089	93,753
	KIMCO RLTY CORP 3.7% DUE 10-01-2049			^	310,335	308,223
	KIMCO RLTY OP LLC 4.85% 03-01-2035			^	199,630	190,524
	KINDER MORGAN 5.4% DUE 09-01-2044			^	1,330,880	1,213,707
	KINDER MORGAN 5.5 DUE 03-01-2044			^	2,335,426	2,191,831
	KINDER MORGAN 5.625% DUE 09-01-2041			^	1,463,525	1,391,674
	KINDER MORGAN 6.375% DUE 03-01-2041			^	1,359,634	1,324,185
	KINDER MORGAN 6.5% DUE 09-01-2039			^	808,227	732,217
	KINDER MORGAN 6.55% DUE 09-15-2040			^	70,369	63,415
	KINDER MORGAN 6.95% DUE 01-15-2038			^	3,648,461	3,348,840
	KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042			^	2,747,728	2,539,230
	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043			^	44,700	43,619
	KINDER MORGAN INC 5.05% DUE 02-15-2046			^	266,331	221,937
	KINDER MORGAN INC 5.2% 03-01-2048			^	64,582	57,477
	KINDER MORGAN INC 5.3% DUE 12-01-2034			^	49,859	48,783

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		Maturity Value	Rate of Interest,	Collateral Par or		
	KINDER MORGAN INC 5.4% 02-01-2034	^			118,265	113,288
	KINDER MORGAN INC 5.45% DUE 08-01-2052	^			642,564	685,489
	KINDER MORGAN INC 5.55% DUE 06-01-2045	^			3,911,835	3,326,304
	KINDER MORGAN INC 5.95% 08-01-2054	^			205,026	201,547
	KINDER MORGAN INC 7.8% DUE 08-01-2031	^			215,806	225,285
	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	^			245,652	236,779
	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	^			190,816	177,616
	KLA CORP 3.3% 03-01-2050	^			40,388	38,051
	KLA CORP 4.95% 07-15-2052	^			342,807	314,942
	KLA CORP 5.25% 07-15-2062	^			228,154	214,703
	KONINKLIJKE 6.875% DUE 03-11-2038	^			2,734,409	2,370,590
	KRAFT FOODS GROUP 5% DUE 06-04-2042	^			287,724	269,917
	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	^			79,551	77,211
	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	^			888,626	858,369
	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	^			3,701,894	3,197,263
	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	^			224,006	219,253
	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	^			1,113,765	1,057,240
	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	^			397,584	375,787
	KROGER CO 3.875% DUE 10-15-2046	^			300,392	283,825
	KROGER CO 4.45% DUE 02-01-2047	^			111,453	90,609
	KROGER CO 5.5% 09-15-2054	^			299,157	282,918
	KROGER CO 5.65% 09-15-2064	^			460,831	435,154
	KYNDRYL HLDGS INC 4.1% 10-15-2041	^			35,060	36,469
	KYNDRYL HLDGS INC GTD SR NT 3.15% 10-15-2031	^			100,227	103,127
	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	^			118,747	118,747
	LAB CORP AMER 4.7% DUE 02-01-2045	^			95,228	90,364
	LABORATORY CORP AMER HLDGS 4.8% 10-01-2034	^			199,510	189,583
	LAFARGE S A 7.125% DUE 07-15-2036	^			2,393,823	2,655,352
	LAKEWOOD MARKETPLACE BND/ CORP 5.84% 01-01-2030	^			1,000,000	1,000,000
	LAM RESH CORP 2.875% DUE 06-15-2050	^			69,725	62,648
	LAM RESH CORP 3.125% DUE 06-15-2060	^			6,439	6,133
	LAS VEGAS SANDS 3.9% DUE 08-08-2029	^			1,859,780	1,719,876
	LAZARD GROUP LLC 6.0% 03-15-2031	^			99,960	102,675
	LIBERTY ON FREEDOM BND/ CORP 5.99% 09-01-2029	^			1,000,000	1,000,000
	LILLY ELI & CO 5.05% 08-14-2054	^			1,194,152	1,113,530
	LILLY ELI & CO 5.1% 02-09-2064	^			3,898,569	3,615,865
	LINCOLN NATL CORP 4.35% 03-01-2048	^			101,765	101,077
	LLOYDS BANKING GP 7.875%-FRN PERP GBP200000	^			274,047	257,526
	LLOYDS BANKING GROUP PLC 5.59% 11-26-2035	^			1,470,000	1,457,249
	LLOYDS BKG GROUP 4.344% DUE 01-09-2048	^			966,081	904,268
	LLOYDS BKG GROUP 5.3% DUE 12-01-2045	^			418,223	362,236
	LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033	^			1,226,291	1,256,081
	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	^			200,310	199,221
	LM PREMIER TIC1 LLC PROMISSORY NOTE A-100% 01-01-2029	^			1,839,503	1,839,503
	LOCKHEED MARTIN 3.8% DUE 03-01-2045	^			389,247	373,992
	LOCKHEED MARTIN 4.07% DUE 12-15-2042	^			198,332	187,782
	LOCKHEED MARTIN 4.5% DUE 05-15-2036	^			285,169	262,801
	LOCKHEED MARTIN 4.7% DUE 05-15-2046	^			197,038	179,020
	LOCKHEED MARTIN 5.9% DUE 11-15-2063	^			83,793	77,432
	LOCKHEED MARTIN CORP 4.09% 09-15-2052	^			93,547	74,449
	LOCKHEED MARTIN CORP 5.2% 02-15-2055	^			283,698	268,617
	LOCKHEED MARTIN CORP 5.2% 02-15-2064	^			2,847,719	2,725,697
	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	^			404,774	380,150
	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	^			62,632	60,835
	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	^			3,521,099	3,110,984
	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	^			94,327	89,094
	LOWE'S COMPANIES INC 2.8% 09-15-2041	^			170,902	164,828
	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	^			624,720	659,290
	LOWE'S COMPANIES INC 5.75% 07-01-2053	^			117,714	108,847
	LOWES COS INC 3% DUE 10-15-2050	^			1,164,369	737,444
	LOWES COS INC 3.7% DUE 04-15-2046	^			457,424	443,084
	LOWES COS INC 4.05% DUE 05-03-2047	^			72,933	69,158
	LOWES COS INC 4.45% 04-01-2062	^			4,449,387	4,128,536
	LOWES COS INC 5.85% 04-01-2063	^			337,729	313,558
	LOWES COS INC FIXED 5.8% DUE 09-15-2062	^			57,836	56,156
	LYB INTL FIN III 3.625% DUE 04-01-2051	^			240,101	230,043
	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	^			144,523	141,794
	LYB INTL FIN III LLC 4.2% DUE 10-15-2049	^			164,069	158,042
	M.D.C.HLDGS INC 3.966% 08-06-2061	^			200,000	149,244
	MA ELEC CO 5.9% DUE 11-15-2039	^			42,400	39,756
	MA INST TECH 3.067% DUE 04-01-2052	^			122,724	90,746
	MA INST TECH FIXED 2.989% DUE 07-01-2050	^			113,398	104,374
	MANULIFE FINL CORP 5.375% DUE 03-04-2046	^			597,870	585,272
	MARATHON PETE CORP 4.75% DUE 09-15-2044	^			260,723	215,985
	MARATHON PETE CORP 5% DUE 09-15-2054	^			229,373	213,590
	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	^			98,462	93,827
	MARKEL GROUP INC 6.0% 05-16-2054	^			1,488,637	1,484,042

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d)	(e)
			Cost	Current Value
	MARKEL GROUP INC SR NT 3.45% 05-07-2052	^	1,859,179	1,751,189
	MARRIOTT INTERNATIONAL 5.35% 03-15-2035	^	1,529,674	1,520,691
	MARSH & MCLENNAN 4.9% DUE 03-15-2049	^	536,850	488,496
	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	^	595,432	578,294
	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	^	119,513	97,416
	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	^	194,618	208,886
	MARSH & MCLENNAN COS INC 4.75% 03-15-2039	^	2,425,030	2,037,430
	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	^	579,014	566,408
	MARSH & MCLENNAN COS INC 5.35% 11-15-2044	^	2,027,716	1,969,846
	MARSH & MCLENNAN COS INC 5.4% 03-15-2055	^	92,553	89,255
	MARSH & MCLENNAN COS INC 5.45% 03-15-2054	^	14,833	14,505
	MARSH & MCLENNAN COS INC 5.7% 09-15-2053	^	37,758	35,132
	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	^	58,908	52,996
	MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	^	781,895	738,924
	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054	^	78,359	75,582
	MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	^	300,000	287,162
	MASTERCARD INC 3.65% DUE 06-01-2049	^	417,897	302,229
	MASTERCARD INC 3.85% DUE 03-26-2050 REG	^	480,053	383,617
	MASTERCARD INC 4.55% 01-15-2035	^	3,976,892	3,808,196
	MATTEL INC 5.45 DUE 11-01-2041	^	207,791	222,843
	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	^	3,023,902	2,781,049
	MCDONALDS CORP 4.2% 04-01-2050	^	489,555	458,842
	MCDONALDS CORP 4.875% DUE 12-09-2045	^	5,666,830	4,908,276
	MCDONALDS CORP 5.15% DUE 09-09-2052 BEO	^	506,016	494,773
	MCDONALD'S CORP 5.45% 08-14-2053	^	89,593	82,518
	MCDONALDS CORP 6.3% DUE 10-15-2037	^	339,084	325,608
	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	^	731,151	650,996
	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	^	857,867	624,484
	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039	^	357,882	339,561
	MERCK & CO INC 2.9% DUE 12-10-2061	^	6,105,365	4,696,359
	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	^	1,091,610	1,025,463
	MERCK & CO INC 4.9% 05-17-2044	^	161,505	148,808
	MERCK & CO INC 5.15% 05-17-2063	^	113,439	101,707
	MERCK & CO INC 5.85% DUE 06-30-2039	^	79,188	77,668
	MERCK & CO INC NEW 2.35% DUE 06-24-2040	^	345,053	329,318
	MERCK & CO INC NEW 3.7% DUE 02-10-2045	^	48,617	46,515
	MERCK & CO INC NEW 5.0% 05-17-2053	^	161,289	145,840
	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	^	183,375	167,155
	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	^	126,738	122,693
	META PLATFORMS INC 4.65% 08-15-2062	^	68,220	63,050
	META PLATFORMS INC 5.4% 08-15-2054	^	4,629,569	4,527,323
	META PLATFORMS INC 5.55% 08-15-2064	^	5,091,507	4,986,136
	META PLATFORMS INC 5.6% DUE 05-15-2053	^	2,460,385	2,364,077
	META PLATFORMS INC 5.75% 05-15-2063	^	1,108,750	1,103,533
	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	^	2,827,686	2,797,796
	METLIFE INC 4.05% DUE 03-01-2045	^	216,119	180,316
	METLIFE INC 4.125% DUE 08-13-2042	^	48,845	33,211
	METLIFE INC 4.6% DUE 05-13-2046	^	44,588	45,207
	METLIFE INC 4.875% DUE 11-13-2043	^	3,107,300	2,624,560
	METLIFE INC 5.0% 07-15-2052	^	446,104	421,510
	METLIFE INC 5.25% DUE 01-15-2054	^	405,420	410,692
	METLIFE INC 5.875% DUE 02-06-2041	^	2,306,862	2,252,837
	METLIFE INC 9.25% DUE 04-08-2068	^	130,375	117,598
	METLIFE INC FIXED 10.75% DUE 08-01-2069	^	456,000	400,363
	METLIFE INC SR NT 5.3% 12-15-2034	^	991,705	991,818
	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	^	44,160	30,931
	MICRON TECH INC 4.663% DUE 02-15-2030	^	257,668	244,027
	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	^	962,761	858,601
	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	^	2,514,825	1,822,168
	MICROSOFT CORP 2.921% 03-17-2052 USD	^	41,926	38,448
	MICROSOFT CORP 3.041% 03-17-2062	^	131,317	118,470
	MICROSOFT CORP 3.45% DUE 08-08-2036	^	200,066	191,844
	MICROSOFT CORP 3.7% DUE 08-08-2046	^	350,750	332,486
	MICROSOFT CORP 3.95% DUE 08-08-2056	^	97,430	89,045
	MICROSOFT CORP 4.5% 06-15-2047	^	1,050,387	993,482
	MICROSOFT CORP SR NT 2.5% 09-15-2050	^	150,151	150,311
	MID COUNTIES HLDGS LLC PROMISSORY NOTE 6.05% 09-01-2029	^	1,000,000	1,000,000
	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	^	2,093,702	1,899,829
	MIDAMERICAN ENERGY 5.858% 09-15-2054	^	853,581	844,363
	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	^	88,789	87,923
	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	^	1,135,123	983,079
	MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	^	288,364	194,903
	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	^	593,106	523,761
	MIDAMERICAN ENERGY CO 5.3% 02-01-2055	^	1,762,004	1,693,643
	MIDAMERICAN ENERGY CO MEDIUM TERM NTS BOOK ENTRY MTN 5.8% DUE 10-15-2036	^	356,672	345,273
	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	^	192,762	188,343
	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051	^	145,558	142,386

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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	MITSUBISHI UFJ 2.309% DUE 07-20-2032	^	200,000	167,238
	MITSUBISHI UFJ 3.751% DUE 07-18-2039	^	700,000	587,415
	MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035	^	59,544	60,104
	MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG	^	200,000	167,995
	MIZUHO FINL GROUP INC 2.201% 07-10-2031	^	300,000	256,320
	MOLSON COORS 4.2% DUE 07-15-2046	^	2,887,961	2,461,698
	MOLSON COORS 5 DUE 05-01-2042	^	108,807	105,795
	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	^	122,137	114,360
	MONTANA FINCO LTD CORP 3.84263% 31/03/2025	^	185,553	144,339
	MOODY'S CORP 3.25% DUE 05-20-2050 REG	^	88,883	83,249
	MOODY'S CORP 3.75% 02-25-2052	^	98,282	73,532
	MOODY'S CORP 5.25% DUE 07-15-2044	^	304,989	284,268
	MOODY'S CORP SR NT 2.75% 08-19-2041	^	670,867	656,103
	MOODY'S CORPORATION 4.875% 12-17-2048 BEO	^	1,859,708	1,449,383
	MORGAN STANLEY 1.794% 02-13-2032	^	1,100,000	897,431
	MORGAN STANLEY 2.802% 01-25-2052	^	707,789	465,574
	MORGAN STANLEY 3.971% 07-22-2038	^	2,555,012	2,183,205
	MORGAN STANLEY 4.3% DUE 01-27-2045	^	403,184	346,496
	MORGAN STANLEY 4.375% DUE 01-22-2047	^	199,570	145,470
	MORGAN STANLEY 4.457% 04-22-2039	^	2,463,845	2,597,944
	MORGAN STANLEY 4.889% 07-20-2033	^	190,692	193,804
	MORGAN STANLEY 5.32% 07-19-2035	^	1,568,455	1,534,987
	MORGAN STANLEY 5.424% 07-21-2034	^	238,154	237,391
	MORGAN STANLEY 5.597% 03-24-2051	^	367,832	351,459
	MORGAN STANLEY 5.831% 04-19-2035	^	1,018	1,021
	MORGAN STANLEY 5.948% 01-19-2038	^	300,000	300,818
	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	^	514,307	400,097
	MORGAN STANLEY FIXED 5.516% 11-19-2055	^	1,183,872	1,144,515
	MOSAIC CO NEW 5.45% DUE 11-15-2033	^	69,773	68,337
	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	^	1,455,768	1,431,061
	MPLX LP 4.5% 04-15-2038	^	462,025	405,406
	MPLX LP 4.7% 04-15-2048	^	364,151	350,371
	MPLX LP 5.5% DUE 02-15-2049	^	2,506,690	2,542,147
	MPLX LP 5.65% 03-01-2053	^	1,492,045	1,399,262
	MPLX LP FIXED 4.9% DUE 04-15-2058	^	618,886	588,920
	MPLX LP FIXED 5.2% 12-01-2047	^	66,208	63,722
	MPLX LP FIXED 5.2% DUE 03-01-2047	^	1,788,443	1,649,089
	MPLX LP SR NT 4.95% 03-14-2052	^	3,656,572	3,636,856
	MT SINAI HOSP NEW 3.737% DUE 07-01-2049	^	69,795	62,408
	MYLAN INC 5.4 DUE 11-29-2043	^	376,876	379,760
	MYLAN N V FIXED 5.25% DUE 06-15-2046	^	39,164	38,772
	NAC AVIATION 29 DESIGNATED ACTIVITY CO 4.75% 06-30-2026	^	1,611,911	1,551,102
	NASDAQ INC 5.95% 08-15-2053	^	2,286,449	2,120,765
	NASDAQ INC 6.1% 06-28-2063	^	2,939,208	2,984,024
	NATIONAL RURAL UTILS COOP 4.15% DUE 12-15-2032 BEO	^	110,348	110,864
	NATL GRID ELEC TRA 2% SNR EMTN 17/04/2040 GBP	^	248,075	230,950
	NATURE CONSERVANCY 3.957% DUE 03-01-2052	^	92,648	87,827
	NATWEST GROUP PLC 5.778% 03-01-2035	^	1,000,000	1,006,597
	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	^	554,985	492,762
	NESTLE HLDGS INC 4% DUE 09-24-2048	^	51,691	51,764
	NEUBERGER BERMAN 4.875% DUE 04-15-2045	^	85,608	82,575
	NEVADA PWR CO 6.0% 03-15-2054	^	332,621	322,158
	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	^	1,438,577	1,120,466
	NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050	^	308,701	290,842
	NEWMONT MNG CORP 6.25% DUE 10-01-2039	^	215,854	210,482
	NEXTERA ENERGY CAP 5.38% 02-28-2053	^	2,600,565	2,596,805
	NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052	^	4,432,212	3,336,639
	NEXTERA ENERGY CAP HLDGS INC 5.05% 02-28-2033	^	643,201	637,378
	NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054	^	1,093,015	1,055,123
	NIKE INC 3.875% DUE 11-01-2045	^	65,790	63,137
	NISOURCE FIN CORP 3.95% DUE 03-30-2048	^	169,935	145,023
	NISOURCE FIN CORP 4.375% 05-15-2047	^	669,537	548,363
	NISOURCE FIN CORP 4.8% DUE 02-15-2044	^	62,321	61,809
	NISOURCE INC 5.35% 04-01-2034	^	109,364	104,158
	NOKIA CORP 6.625% DUE 05-15-2039	^	1,467,030	1,524,188
	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	^	300,000	261,037
	NORDSTROM INC 5% DUE 01-15-2044	^	1,906,511	1,551,295
	NORFOLK SOUTHN 3.05% DUE 05-15-2050	^	1,926,012	1,586,492
	NORFOLK SOUTHN 4.45% DUE 06-15-2045	^	424,123	416,592
	NORFOLK SOUTHN 4.65% DUE 01-15-2046	^	297,981	260,675
	NORFOLK SOUTHN 4.8 DUE 08-15-2043	^	432,368	385,417
	NORFOLK SOUTHN 4.837% DUE 10-01-2041	^	1,956,281	1,859,949
	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	^	683,861	602,266
	NORFOLK SOUTHN CORP 3.7% 03-15-2053	^	55,330	50,367
	NORFOLK SOUTHN CORP 4.15% 02-28-2048	^	206,450	191,990
	NORFOLK SOUTHN CORP 5.95% 03-15-2064	^	1,271,632	1,289,179
	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	^	620,038	385,279

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	NORFOLK SOUTHN CORP SR NT 3% 03-15-2032	^		102,748	103,795
	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	^		27,853	27,051
	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	^		142,118	119,294
	NORTHERN STATES POWER CO WISCONSIN 5.65%06-15-2054	^		106,997	107,015
	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	^		20,293	20,155
	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	^		1,191,048	1,111,896
	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	^		23,156	22,713
	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	^		80,152	77,667
	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	^		82,117	79,861
	NORTHN STS PWR CO 3.4 DUE 08-15-2042	^		179,009	144,397
	NORTHN STS PWR CO 3.6% DUE 05-15-2046	^		300,802	283,877
	NORTHN STS PWR CO 4% DUE 08-15-2045	^		86,333	81,946
	NORTHN STS PWR CO 4.85% DUE 08-15-2040	^		86,933	82,986
	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	^		223,500	176,769
	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	^		165,549	161,454
	NORTHROP GRUMMAN 5.15% DUE 05-01-2040	^		184,904	179,061
	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	^		1,715,135	1,609,087
	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	^		598,910	558,101
	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	^		223,170	210,998
	NOVANT HEALTH INC 3.168% DUE 11-01-2051	^		600,000	397,011
	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	^		777,575	671,653
	NOVARTIS CAP CORP 4.7% 09-18-2054	^		1,979,875	1,754,773
	NSTAR ELEC CO 4.4% DUE 03-01-2044	^		82,679	77,741
	NSTAR ELEC CO 5.5% DUE 03-15-2040	^		177,589	180,946
	NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO	^		496,830	419,322
	NUCOR CORP NT 3.85% 04-01-2052	^		238,302	222,357
	NUTRIEN LTD 5.8% DUE 03-27-2053	^		51,459	48,316
	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	^		109,430	100,678
	NUTRIEN LTD FIXED 4.9% DUE 06-01-2043	^		139,959	132,220
	NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	^		47,257	45,951
	NVIDIA CORP 3.5% DUE 04-01-2040	^		109,244	104,273
	NVIDIA CORP 3.5% DUE 04-01-2050	^		221,310	208,381
	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	^		64,867	62,697
	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	^		172,380	168,144
	NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033	^		299,103	291,995
	OCCIDENTAL PETE 4.2% DUE 03-15-2048	^		1,560,747	1,498,471
	OCCIDENTAL PETE 4.4% DUE 04-15-2046	^		432,207	437,790
	OCCIDENTAL PETE 6.125% DUE 01-01-2031	^		122,275	121,763
	OCCIDENTAL PETE 6.2% DUE 03-15-2040	^		358,910	346,950
	OCCIDENTAL PETE 7.95% DUE 06-15-2039	^		21,396	22,812
	OCCIDENTAL PETE CORP 6.05% 10-01-2054	^		604,002	569,274
	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	^		1,257,834	1,251,027
	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	^		3,090,822	2,677,218
	OGLETHORPE PWR 4.2% DUE 12-01-2042	^		75,559	73,065
	OGLETHORPE PWR CORP 3.75% 08-01-2050	^		421,324	390,530
	OGLETHORPE PWR CORP 4.5% 04-01-2047	^		75,377	73,817
	OGLETHORPE PWR CORP 4.55 DUE 06-01-2044 REG	^		99,790	82,265
	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	^		96,622	79,333
	OHIOHEALTH CORP 2.834% 11-15-2041	^		51,106	49,295
	OLD REP INTL CORP SR NT 3.85% 06-11-2051	^		891,384	838,808
	ONCOR ELEC 3.75% DUE 04-01-2045	^		62,483	53,839
	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	^		1,173,015	1,031,132
	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	^		104,858	76,867
	ONCOR ELEC FIXED 2.7% DUE 11-15-2051	^		323,661	194,878
	ONCOR ELEC FIXED 4.95% DUE 09-15-2052	^		251,127	232,624
	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	^		471,488	427,699
	ONEMAIN FIN CORP 7.875% 03-15-2030	^		198,826	208,631
	ONEOK INC 5.7% 11-01-2054	^		557,392	529,058
	ONEOK INC 5.85% 11-01-2064	^		3,080,233	2,903,196
	ONEOK INC NEW 4.25% 09-15-2046	^		74,030	57,673
	ONEOK INC NEW 4.45% DUE 09-01-2049	^		213,147	206,937
	ONEOK INC NEW 4.95% DUE 07-13-2047	^		1,026,596	965,335
	ONEOK INC NEW 5.05% 11-01-2034	^		1,196,148	1,148,115
	ONEOK INC NEW 5.15% 10-15-2043	^		19,115	18,764
	ONEOK INC NEW 5.2% DUE 07-15-2048	^		824,669	731,107
	ONEOK INC NEW 7.15% DUE 01-15-2051 REG	^		849,213	978,305
	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	^		235,639	222,374
	ONEOK PARTNERS L P 6.125 DUE 02-01-2041	^		217,742	199,343
	ONEOK PARTNERS L P 6.2% DUE 09-15-2043	^		972,150	942,830
	ONEOK PARTNERS L P 6.85% DUE 10-15-2037	^		240,680	215,466
	ORACLE CORP 3.6% DUE 04-01-2040 REG	^		816,141	821,360
	ORACLE CORP 3.6% DUE 04-01-2050 REG	^		2,794,061	2,444,456
	ORACLE CORP 3.85% DUE 07-15-2036	^		169,990	167,116
	ORACLE CORP 3.95% DUE 03-25-2051	^		4,636,373	3,684,323
	ORACLE CORP 4% 11-15-2047	^		1,170,153	915,474
	ORACLE CORP 4% DUE 07-15-2046	^		5,366,808	4,237,983
	ORACLE CORP 4.125% DUE 05-15-2045	^		50,639	47,372

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As of December 31, 2024

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	ORACLE CORP 4.375% DUE 05-15-2055		^	1,597,793	1,254,171
	ORACLE CORP 5.375 DUE 07-15-2040		^	136,682	130,105
	ORACLE CORP 5.375% 09-27-2054		^	87,753	81,100
	ORACLE CORP 5.5% 09-27-2064		^	947,931	875,409
	ORACLE CORP 5.55% 02-06-2053		^	800,919	762,237
	ORACLE CORP FIXED 2.875% DUE 03-25-2031		^	154,729	157,541
	ORACLE CORP FIXED 3.65% DUE 03-25-2041		^	379,309	359,061
	ORACLE CORP FIXED 3.85% DUE 04-01-2060		^	4,092,355	3,429,077
	ORACLE CORP FIXED 4.1% DUE 03-25-2061		^	1,216,577	838,985
	ORACLE CORP FIXED 6.9% DUE 11-09-2052		^	549,910	530,807
	OVINTIV INC 7.1% 07-15-2053		^	54,978	52,096
	OWENS CORNING NEW 4.4% DUE 01-30-2048		^	98,540	80,437
	PAC GAS & ELEC CO 3.3% DUE 08-01-2040		^	98,577	74,918
	PAC GAS & ELEC CO 3.5% DUE 08-01-2050		^	1,054,013	734,419
	PAC GAS & ELEC CO 4.2% DUE 06-01-2041		^	370,321	314,120
	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050		^	2,791,352	2,826,450
	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG		^	197,725	171,071
	PACIFIC GAS & ELEC CO 3.95% 12-01-2047		^	749,238	643,128
	PACIFIC GAS & ELEC CO 4.0% 12-01-2046		^	106,572	105,515
	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042		^	103,958	104,556
	PACIFIC GAS & ELEC CO 4.6% 06-15-2043		^	228,351	232,065
	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044		^	354,032	363,161
	PACIFIC GAS & ELEC CO 5.25% 03-01-2052		^	99,638	89,724
	PACIFIC GAS & ELEC CO 6.7% 04-01-2053		^	328,446	325,127
	PACIFIC GAS & ELECTRIC 4.3% 03-15-2045		^	423,369	428,292
	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042		^	128,363	128,631
	PACIFIC NATIONAL FINANCE 4.75% 22/03/2028		^	385,656	384,450
	PACIFICORP 2.9% 06-15-2052 USD		^	1,049,546	652,365
	PACIFICORP 4.15% 02-15-2050		^	361,560	356,182
	PACIFICORP 5.35% DUE 12-01-2053		^	598,200	552,496
	PACIFICORP 5.5% 05-15-2054		^	295,995	280,510
	PACIFICORP 5.8% 01-15-2055		^	74,549	73,026
	PACIFICORP FIXED 3.3% DUE 03-15-2051		^	116,608	114,048
	PACKAGING CORP FIXED 3.05% DUE 10-01-2051		^	60,800	57,824
	PAYPAL HLDGS INC 5.25% 06-01-2062		^	217,089	202,146
	PAYPAL HLDGS INC 5.5% 06-01-2054		^	52,851	48,877
	PEACEHEALTH 3.218% DUE 11-15-2050		^	112,611	108,518
	PEPSICO INC 2.875% DUE 10-15-2049		^	51,413	49,038
	PEPSICO INC 3.625% DUE 03-19-2050		^	195,327	190,139
	PEPSICO INC 4.2% DUE 07-18-2052		^	161,777	151,182
	PEPSICO INC 4.45% DUE 04-14-2046		^	110,968	108,089
	PEPSICO INC 5.5% DUE 01-15-2040		^	55,064	55,689
	PEPSICO INC FIXED 2.625% 10-21-2041		^	255,073	236,888
	PEPSICO INC SR NT 4 DUE 03-05-2042		^	294,218	279,846
	PEPSICO INC SR NT 4.875 DUE 11-01-2040		^	123,500	117,810
	PERRIS INDUSTRIAL II CORP 6.93% 07-01-2030		^	1,000,000	1,000,000
	PETROBRAS INTL FIN 6.75% DUE 01-27-2041		^	845,033	711,626
	PETRO-CDA 6.8% DUE 05-15-2038		^	350,499	285,389
	PFIZER INC 4% DUE 12-15-2036		^	85,748	82,043
	PFIZER INC 4.125% DUE 12-15-2046		^	37,940	36,296
	PFIZER INC FIXED 3.9% 03-15-2039		^	132,327	125,803
	PFIZER INVESTMENT ENTER 5.11% 05-19-2043		^	2,598,790	2,490,283
	PFIZER INVESTMENT ENTER 5.3% 05-19-2053		^	4,066,690	3,785,895
	PFIZER INVESTMENT ENTER 5.34% 05-19-2063		^	1,099,758	1,037,131
	PG&E CORP 7.375% 03-15-2055		^	300,000	307,870
	PG&E RECOVERY FDG 5.536% DUE 07-15-2049		^	399,954	398,572
	PG&E RECOVERY FDG LLC 5.529% 06-01-2049		^	284,989	283,119
	PG&E WILDFIRE 4.674% DUE 12-01-2053		^	409,942	391,222
	PG&E WILDFIRE 5.081% DUE 06-01-2043		^	262,999	258,626
	PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047		^	1,114,577	1,069,722
	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000		^	944,272	742,594
	PHILIP MORRIS INTL 4.125% DUE 03-04-2043		^	3,228,866	2,793,688
	PHILIP MORRIS INTL 4.25% DUE 11-10-2044		^	3,531,939	2,863,980
	PHILIP MORRIS INTL 4.375% DUE 11-15-2041		^	1,493,240	1,396,757
	PHILIP MORRIS INTL 4.5% DUE 03-20-2042		^	2,384,151	2,103,869
	PHILIP MORRIS INTL INC 4.9% 11-01-2034		^	107,452	105,730
	PHILLIPS 66 4.875% DUE 11-15-2044		^	339,423	299,209
	PHILLIPS 66 CO 4.9% DUE 10-01-2046		^	1,647,679	1,635,519
	PHILLIPS 66 CO 5.841% 03-15-2055		^	179,636	165,980
	PHILLIPS 66 COMPANY 5.65% 06-15-2054		^	44,959	42,532
	PHILLIPS EDISON GROCERY 4.95% 01-15-2035		^	1,130,759	1,109,919
	PHILLIPS EDISON GROCERY 5.75% 07-15-2034		^	197,152	200,415
	PIEDMONT FIXED 2.864% DUE 01-01-2052		^	32,308	30,869
	PLAINS ALL AMERN 4.3% DUE 01-31-2043		^	1,102,804	1,163,916
	PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG		^	1,111,281	1,152,106
	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045		^	2,469,008	2,549,488
	PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048		^	49,720	40,431

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
(EIN: 23-2990190, PLAN # 304)
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053	^	124,708	117,424
	PRAXAIR INC 3.55% DUE 11-07-2042	^	52,741	51,178
	PRIN FINL GROUP 6.05% DUE 10-15-2036	^	800,959	810,161
	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	^	69,042	66,307
	PROGRESS ENERGY 6.5% DUE 02-01-2042	^	144,050	139,921
	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	^	451,494	400,010
	PROLOGIS L P 5% 01-31-2035	^	5,931	5,872
	PROLOGIS L P 5.0% 03-15-2034	^	362,335	358,746
	PROLOGIS L P 5.25% 03-15-2054	^	449,940	437,206
	PROLOGIS L P 5.25% 06-15-2053	^	246,674	230,862
	PROLOGIS LP 3.0% DUE 04-15-2050	^	121,593	78,939
	PROSUS N V 4.987% 01-19-2052	^	3,905,501	3,572,583
	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033	^	400,000	399,716
	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	^	80,961	79,356
	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	^	63,495	61,607
	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	^	1,836,378	1,721,394
	PRUDENTIAL FINL INC 6.5% 03-15-2054	^	1,782,107	1,830,803
	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	^	73,138	70,385
	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	^	105,301	103,492
	PUBLIC STORAGE 5.35% 08-01-2053	^	3,036,668	2,928,011
	PUBLIC SVC COLORADO 3.8% 06-15-2047	^	84,165	81,742
	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	^	305,232	262,816
	PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	^	42,096	40,230
	PUBLIC SVC CO COLO 3.95% DUE 03-15-2043	^	214,022	167,351
	PUBLIC SVC CO COLO 4.05% 09-15-2049	^	72,104	69,010
	PUGET ENERGY INC SR NT 2.893% 09-15-2051	^	165,000	100,904
	PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	^	57,754	56,876
	PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	^	300,000	240,677
	PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041	^	198,226	196,519
	PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054	^	240,146	234,571
	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	^	1,091,382	978,958
	PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO	^	100,000	80,991
	PVTPL LSEGA FINANCING PLC 3.2% 04-06-2041	^	218,386	208,729
	PVTPL &&& CORVIAS CAMPUS LIVING SR SECD NT EXELON ONLY BOND IN DEFAULT	^	3,550,089	2,294,608
	PVTPL &&& CORVIAS CAMPUS NT EXELON ONLY 5.15 11-30-2047 BOND IN DEFAULT	^	5,690,631	2,215,063
	PVTPL &&& ROSALES SOLAR HLD SR SECD NT EXELON ONLY 4.09 DUE 12-31-2049	^	1,400,074	1,319,739
	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035	^	70,742	68,236
	PVTPL AKER BP ASA 5.8% 10-01-2054	^	363,585	331,283
	PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	^	374,221	372,305
	PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031	^	199,988	205,378
	PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031	^	200,000	200,445
	PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031	^	200,000	196,638
	PVTPL BACARDI LTD 5.3% 05-15-2048	^	178,536	179,333
	PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO	^	36,163	35,251
	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	^	1,071,917	1,062,812
	PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	^	169,881	165,027
	PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	^	25,427	25,095
	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	^	1,061,771	1,060,289
	PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	^	1,365,369	914,828
	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	^	1,390,000	1,171,608
	PVTPL BNP PARIBAS 7.375% 12-31-2049	^	202,900	198,556
	PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049	^	501,750	521,017
	PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035	^	1,716,098	1,758,704
	PVTPL BOEING CO THE 7.008% 05-01-2064	^	704,121	730,277
	PVTPL BPCE SA 5.936% 05-30-2035	^	1,100,000	1,090,403
	PVTPL BPCE SA 7.003% 10-19-2034	^	250,000	266,501
	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	^	995,980	826,810
	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	^	357,685	370,840
	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	^	144,250	143,591
	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	^	195,965	187,255
	PVTPL BROADCOM INC 3.75% DUE 02-15-2051	^	163,362	155,822
	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	^	1,780,971	1,748,624
	PVTPL BROADCOM INC NT 4.926% 05-15-2037	^	217,170	206,508
	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	^	314,062	271,879
	PVTPL BUSINESS JET SECURITIES LLC SR 24-1A CL B 6.924% 05-15-2039	^	227,183	229,674
	PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028	^	499,030	522,559
	PVTPL CARGILL INC 4.375% 04-22-2052	^	167,091	157,714
	PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048	^	399,656	379,966
	PVTPL CKE RESTAURANTS HOLDINGS INC SER 24-1A CL A2 7.253% 03-20-2054	^	496,250	508,792
	PVTPL CLOUD CAPITAL SR 24-2A CL A2 5.923%11-22-2049	^	250,000	248,193
	PVTPL CMO BX TR 2019-OC11 3.012% DUE 12-09-2041 BEO	^	222,813	225,764
	PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054	^	299,985	282,534
	PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	^	227,424	223,010
	PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030	^	399,728	388,837
	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	^	808,963	751,360
	PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15	^	1,466,749	1,020,576
	PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO	^	1,523,350	1,318,358

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL

(EIN: 23-2990190, PLAN # 304)

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As of December 31, 2024

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		Maturity Value				
	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035	^		90,235	90,388	
	PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO	^		87,240	80,870	
	PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO	^		93,715	85,424	
	PVTPL DATABANK ISSUER LLC SER 23-1A CL A2 5.116% 02-25-2053	^		375,797	393,254	
	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	^		307,229	297,527	
	PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042	^		202,171	189,338	
	PVTPL DRILLCO HLDG LUX S A 7.5% 06-01-2030	^		158,068	29,225	
	PVTPL ENEL FIN INTL S A GTD NT 144A 6.8% DUE 09-15-2037/09-20-2007 BEO	^		777,763	752,444	
	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	^		475,075	589,752	
	PVTPL FIBERCOP SPA 7.721% 06-04-2038	^		1,284,789	1,275,130	
	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	^		199,120	191,669	
	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	^		1,882,279	1,890,063	
	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	^		59,596	60,984	
	PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034	^		298,656	289,459	
	PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070	^		145,304	138,966	
	PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054	^		63,927	62,054	
	PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043	^		574,075	562,542	
	PVTPL HUNT OIL CO SER B SR NT 4.08% DUE 11-12-2026 REG	^		3,675,000	3,467,061	
	PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034	^		1,094,500	1,096,513	
	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	^		121,968	96,412	
	PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053	^		226,228	223,983	
	PVTPL JACK IN THE BOX FDG LLC 2022-1 SR SECD NT CL A-2-I 3.445% 02-26-2052	^		131,700	134,717	
	PVTPL JOL AIR LTD SER 19-1 CL B 4.948% 04-15-2044 BEO	^		183,003	199,605	
	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	^		108,141	95,913	
	PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051	^		1,117,858	732,511	
	PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046	^		1,782,086	1,604,346	
	PVTPL MARS INC 3.95% 04-01-2044	^		29,807	27,732	
	PVTPL MARS INC 4.125% DUE 04-01-2054 BEO	^		198,180	180,186	
	PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054	^		115,000	114,777	
	PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	^		79,700	67,259	
	PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	^		117,063	109,069	
	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	^		91,459	88,533	
	PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064	^		61,147	59,322	
	PVTPL NATWEST MKTS PLC 5.41% DUE 05-17-2029 BEO	^		210,000	212,715	
	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	^		116,465	113,179	
	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	^		138,185	116,339	
	PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	^		70,735	66,330	
	PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO	^		78,360	74,736	
	PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	^		116,827	113,708	
	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	^		174,975	160,919	
	PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034	^		44,888	44,329	
	PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037	^		61,188	56,017	
	PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054	^		75,044	71,781	
	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	^		204,431	151,487	
	PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047	^		277,968	258,095	
	PVTPL NUVEEN LLC 5.85% 04-15-2034	^		109,850	111,390	
	PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054	^		279,882	272,267	
	PVTPL PENSKE TRUCK LEASING CO LP/PTL FIN5.35% 03-30-2029	^		257,554	259,735	
	PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034	^		118,799	119,166	
	PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO	^		2,994,232	1,971,750	
	PVTPL RAD CLO 21 LTD/RAD CLO 21 LLC SR 23-21A CL A FLTG 01-25-2033	^		500,000	500,896	
	PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028	^		491,622	479,449	
	PVTPL ROCHE HLDGS INC 4.985% 03-08-2034	^		60,506	59,444	
	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	^		924,808	853,414	
	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO	^		47,812	46,274	
	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	^		145,712	87,019	
	PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	^		93,822	76,949	
	PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033	^		497,970	530,869	
	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	^		200,000	197,940	
	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	^		291,507	286,106	
	PVTPL SPA HOLDINGS 3 4.875% DUE 02-04-2028 BEO	^		300,000	285,000	
	PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 23-1A CL A2 5.9% DUE 03-25-2048	^		246,797	252,141	
	PVTPL START LTD SER 19-1 CL B 5.095% DUE 03-15-2044	^		123,686	132,942	
	PVTPL SWITCH ABS ISUER LLC / SWITCH ABS CO-ISSUER LLC SR 24-1A CL B 6.5% 3-25-54	^		483,976	494,309	
	PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021	^		113,599	114,908	
	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	^		104,073	80,934	
	PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	^		1,142,777	1,210,819	
	PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO	^		2,400,000	2,327,742	
	PVTPL UBS GROUP AG 5.379% 09-06-2045	^		430,000	410,101	
	PVTPL UBS GROUP AG 6.301% 09-22-2034	^		550,000	575,393	
	PVTPL UBS GROUP AG 6.537% 08-12-2033	^		698,780	716,081	
	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	^		300,000	216,340	
	PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO	^		435,000	423,061	
	PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	^		1,116,448	1,110,824	
	PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030	^		410,000	405,992	
	PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031	^		295,125	312,878	
	PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035	^		181,778	176,158	

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	PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034	^	101,384	101,333
	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	^	199,988	160,211
	PVTPL WILLIS ENGINE STRUCTURED TR VII SR23-A CL A 8.0% 10-15-2048	^	227,976	224,647
	PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO	^	2,696,248	2,407,778
	PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051	^	34,099	33,109
	QUALCOMM INC 4.3% DUE 05-20-2047	^	155,040	144,805
	QUALCOMM INC 4.5% 05-20-2052	^	366,829	314,886
	QUALCOMM INC 4.8% DUE 05-20-2045	^	100,735	94,981
	QUALCOMM INC 6% 05-20-2053	^	1,255,203	1,244,936
	QUEST DIAGNOSTICS INC 5.0% 12-15-2034	^	149,414	145,907
	RAYMOND JAMES FINL INC 3.75% 04-01-2051	^	40,574	39,887
	REALTY INCOME CORP 4.65% DUE 03-15-2047	^	39,249	38,835
	REALTY INCOME CORP 5.975% 09-01-2054	^	1,822,073	1,738,021
	REGENCY CTRS L P 4.4% DUE 02-01-2047	^	396,440	329,604
	REGENERON FIXED 2.8% DUE 09-15-2050	^	1,644,321	1,552,953
	REGIONS FINL CORP 7.375% DUE 12-10-2037	^	43,804	44,790
	REPUBLIC SERVICES INC 5.0% 12-15-2033	^	29,790	29,519
	REPUBLIC SVCS INC 5.7% DUE 05-15-2041	^	89,290	84,941
	RETAINED VANTAGE 5.75% DUE 09-15-2048	^	281,930	283,917
	REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031	^	95,597	96,747
	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	^	3,327,170	3,022,932
	RIO OIL FIN TR 9.75% 01-06-2027	^	535,237	558,460
	RIO TINTO FIN USA 5.125% DUE 03-09-2053	^	136,450	125,111
	RIO TINTO FIN USA LTD 2.75% 11-02-2051	^	676,083	472,895
	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	^	63,406	60,574
	ROCKWELL AUTOMATION INC 2.8% DUE 08-15-2061 BEO	^	101,114	89,822
	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	^	81,788	78,282
	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	^	1,538,711	1,107,711
	ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043	^	232,675	219,394
	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	^	926,165	971,889
	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	^	197,834	160,231
	ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP	^	150,333	127,212
	ROPER TECHNOLOGIES INC 4.9% 10-15-2034	^	194,054	187,491
	ROYAL BK CDA 7.5% 05-02-2084	^	400,000	414,830
	ROYALTY PHARMA PLC 3.3% 09-02-2040	^	410,612	405,202
	ROYALTY PHARMA PLC 3.35% 09-02-2051	^	29,496	28,610
	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	^	353,242	335,447
	RTX CORP 4.875% 10-15-2040	^	143,663	137,313
	RTX CORPORATION 2.82% 09-01-2051	^	259,231	249,104
	RTX CORPORATION 3.03% 03-15-2052	^	62,806	55,760
	RTX CORPORATION 3.125% 07-01-2050	^	863,586	833,247
	RTX CORPORATION 3.75% 11-01-2046	^	1,041,001	1,067,880
	RTX CORPORATION 4.05% 05-04-2047	^	329,026	318,374
	RTX CORPORATION 4.15% 05-15-2045	^	380,744	367,327
	RTX CORPORATION 4.2% DUE 12-15-2044	^	97,172	91,732
	RTX CORPORATION 4.35% DUE 04-15-2047	^	1,608,712	1,362,418
	RTX CORPORATION 4.45% 11-16-2038	^	3,558,622	3,233,753
	RTX CORPORATION 4.5% 06-01-2042	^	1,437,894	1,360,294
	RTX CORPORATION 4.625% 11-16-2048	^	1,912,648	1,488,913
	RTX CORPORATION 4.8% DUE 12-15-2043	^	76,503	75,489
	RTX CORPORATION 6.4% 03-15-2054	^	547,938	599,161
	RYDER SYSTEM INC 6.6% 12-01-2033	^	237,506	239,202
	S&P GLOBAL INC 2.3% 08-15-2060	^	1,293,875	1,253,175
	S&P GLOBAL INC 3.7% 03-01-2052	^	1,735,332	1,353,219
	S&P GLOBAL INC 3.9% 03-01-2062	^	1,680,773	1,274,521
	SABEY DATA CTR VAR RT 0% DUE 04-20-2048	^	198,867	202,051
	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	^	276,387	258,499
	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	^	287,735	249,059
	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	^	123,416	113,723
	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	^	148,147	144,904
	SAN DIEGO GAS & 4.15% DUE 05-15-2048	^	52,181	35,787
	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054	^	39,913	38,828
	SCHLUMBERGER INVT SA 5.0% 06-01-2034	^	226,164	225,758
	SELECTIVE INS GROUP INC 5.375% 03-01-2049	^	145,678	135,821
	SEMPRA 4% DUE 02-01-2048	^	1,438,829	1,384,093
	SEMPRA 6% DUE 10-15-2039	^	73,944	76,481
	SEMPRA 6.55% 04-01-2055	^	1,469,125	1,448,898
	SEMPRA ENERGY 3.8% DUE 02-01-2038	^	59,076	49,612
	SHELL FIN US INC 4.0% 05-10-2046	^	1,414,531	1,283,446
	SHELL FIN US INC NT 3.25% 04-06-2050	^	642,358	620,509
	SHELL FINANCE US INC 3.75% 09-12-2046	^	999,173	906,296
	SHELL INTL FIN B V 3% DUE 11-26-2051	^	96,072	79,254
	SHELL INTL FIN B V 3.125% DUE 11-07-2049	^	609,069	580,585
	SHELL INTL FIN B V 3.625% DUE 08-21-2042	^	158,600	155,865
	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	^	1,905,213	1,578,759
	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	^	123,041	116,240
	SIERRA PAC PWR CO 5.9% 03-15-2054	^	477,644	475,839

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	SLG OFFICE TR 2.5854% DUE 07-15-2041	^	163,836	167,949
	SMUCKER J M CO 6.5% 11-15-2043	^	230,686	219,628
	SOLVENTUM CORP 5.6% 03-23-2034	^	234,386	234,006
	SOLVENTUM CORP 5.9% 04-30-2054	^	194,082	189,970
	SOLVENTUM CORP 6.0% 05-15-2064	^	77,994	-
	SOUTHERN CAL EDISON 3.65% 06-01-2051	^	399,064	283,509
	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	^	164,784	155,242
	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	^	298,041	214,629
	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	^	553,326	459,832
	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	^	258,037	245,798
	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	^	86,852	84,551
	SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032	^	99,964	85,478
	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	^	269,651	203,208
	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	^	64,874	64,680
	SOUTHERN CO 4.25% DUE 07-01-2036	^	915,881	921,242
	SOUTHERN CO 4.4% DUE 07-01-2046	^	3,888,758	3,280,958
	SOUTHERN CO 4.85% 03-15-2035	^	449,334	429,446
	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	^	274,391	263,561
	SOUTHN CAL EDISON 4% DUE 04-01-2047	^	1,501,650	1,155,689
	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	^	648,850	550,418
	SOUTHN CAL EDISON 4.5% DUE 09-01-2040	^	970,828	774,356
	SOUTHN CAL EDISON 5.75% DUE 04-01-2035	^	200,273	204,475
	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	^	1,939,678	1,704,056
	SOUTHN COPPER 6.75% DUE 04-16-2040	^	88,910	85,635
	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	^	2,791,289	2,666,359
	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	^	524,777	507,720
	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	^	3,550,151	3,461,715
	SOUTHWEST GAS CORP 4.05% DUE 03-15-2032	^	229,287	213,651
	SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	^	214,539	206,336
	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	^	63,734	64,769
	SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	^	64,134	65,438
	SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050	^	745,607	473,589
	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	^	693,756	521,453
	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	^	256,048	248,243
	SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	^	45,784	43,943
	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	^	71,934	64,556
	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	^	564,869	507,147
	SPECTRA ENERGY 4.5% DUE 03-15-2045	^	3,094,477	2,521,003
	SPECTRA ENERGY 5.95% DUE 09-25-2043	^	390,224	373,917
	SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030	^	500,000	553,304
	STANFORD UNIV CAL 3.647% DUE 05-01-2048	^	49,697	46,408
	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	^	41,014	40,305
	STARBUCKS CORP 3.5% DUE 11-15-2050	^	127,780	124,630
	STARBUCKS CORP 4.5% DUE 11-15-2048	^	51,733	49,630
	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	^	82,531	80,268
	STARBUCKS CORP FIXED 4.45% 08-15-2049	^	504,111	413,953
	STATE STREET CORP 6.113% 11-21-2034	^	16,693	16,662
	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031	^	197,508	198,595
	STATOIL ASA 3.95 DUE 05-15-2043	^	375,729	332,883
	STATOIL ASA 5.1 DUE 08-17-2040	^	103,366	101,224
	STEEL DYNAMICS INC 3.25% DUE 10-15-2050	^	185,955	178,250
	STERIS PLC FIXED 3.75% DUE 03-15-2051	^	937,904	695,083
	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049	^	126,436	126,584
	STRYKER CORP 4.625% DUE 03-15-2046	^	695,903	606,828
	SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033	^	1,000,000	1,028,690
	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	^	90,000	90,890
	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	^	281,688	282,879
	SUNCOR ENERGY INC 4% DUE 11-15-2047	^	73,590	70,549
	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	^	649,313	611,525
	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	^	1,162,772	1,307,084
	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	^	301,473	274,865
	SUNOCO LOGISTICS 6.1% DUE 02-15-2042	^	200,680	197,368
	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	^	306,074	274,213
	SUZANO AUSTRIA SUZANO 7 03/16/47 7.0% 16/03/2047	^	211,460	210,442
	SYSCO CORP 3.3% DUE 02-15-2050	^	178,217	171,755
	SYSCO CORP 4.85% DUE 10-01-2045	^	203,935	197,342
	SYSCO CORP 6.6% DUE 04-01-2040	^	77,263	75,544
	SYSCO CORP FIXED 4.45% DUE 03-15-2048	^	68,202	65,407
	SYSCO CORP FIXED 6.6% DUE 04-01-2050	^	1,397,671	1,137,215
	SYSCO CORPORATION 3.15% 12-14-2051	^	19,157	19,369
	SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034	^	34,919	34,282
	TAKEDA PHARMACEUTICAL 5.65% 07-05-2054	^	174,248	169,059
	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064	^	729,565	707,665
	TAKEDA PHARMACEUTICAL CO LTD 3.375% 07-09-2060	^	197,078	177,875
	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	^	694,213	648,015
	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	^	165,390	155,786
	TAMPA ELEC CO 4.1% DUE 06-15-2042	^	73,920	69,729

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	TAMPA ELEC CO 4.45% DUE 06-15-2049	^	73,949	70,075
	TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	^	41,518	39,283
	TAPESTRY INC 5.5% 03-11-2035	^	763,580	742,882
	TARGA RES CORP 4.95% 04-15-2052	^	99,333	84,456
	TARGA RES CORP 6.5% DUE 02-15-2053	^	782,744	835,870
	TARGA RES FIXED 6.25% DUE 07-01-2052	^	424,815	407,727
	TARGET CORP SR NT 2.95% 01-15-2052	^	112,862	110,411
	TEACHERS INS & 3.3% DUE 05-15-2050	^	46,520	44,057
	TEACHERS INS & 4.27% DUE 05-15-2047	^	258,357	242,810
	TELECOM ITALIA CAP 7.721% DUE 06-04-2038	^	292,033	284,064
	TELEFONICA 7.045% DUE 06-20-2036	^	4,410,881	3,955,322
	TELEFONICA EMISIONES S A U 4.895% 03-06-2048	^	1,275,273	1,145,157
	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	^	901,575	832,675
	TELUS CORP FIXED 4.3% 06-15-2049	^	50,928	50,162
	TESCO PPTY FIN 5 5.6611% 13/10/2041	^	230,482	223,890
	TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000	^	312,801	311,823
	TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP	^	108,016	104,132
	TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040	^	263,750	220,357
	TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	^	28,788	28,323
	TEXAS INSTRS INC 3.875% 03-15-2039	^	157,714	147,818
	TEXAS INSTRS INC 4.15% DUE 05-15-2048	^	88,530	81,346
	TEXAS INSTRS INC 5.15% 02-08-2054	^	59,259	56,288
	TEXAS INSTRS INC FIXED 5% 03-14-2053	^	2,675,176	2,469,862
	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	^	5,795,496	5,464,883
	THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041	^	47,482	45,985
	THERMO FISHER 4.1% DUE 08-15-2047	^	316,240	260,030
	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	^	175,216	130,261
	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043	^	270,753	256,882
	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	^	104,586	97,706
	THOMSON REUTERS 0% DUE 04-15-2040	^	423,300	416,059
	THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043	^	1,171,738	1,131,633
	THOR IMPERIAL WAY LLC PROMISSORY NOTE 0.0% 08-01-2027	^	1,202,238	1,202,238
	TIME WARNER CABLE 4.5% DUE 09-15-2042	^	930,683	858,097
	TIME WARNER CABLE 5.5% DUE 09-01-2041	^	2,003,170	1,789,679
	TIME WARNER CABLE 5.875% DUE 11-15-2040	^	1,525,809	1,337,987
	TIME WARNER CABLE 6.55% DUE 05-01-2037	^	2,232,390	1,934,980
	TIME WARNER CABLE 6.75% DUE 06-15-2039	^	1,444,410	1,284,800
	TIME WARNER CABLE 7.3% DUE 07-01-2038	^	411,069	346,329
	T-MOBILE US INC 5.5% 01-15-2055	^	89,906	84,788
	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	^	1,559,201	1,174,030
	T-MOBILE USA INC 3.4% 10-15-2052	^	4,848,383	3,757,205
	T-MOBILE USA INC 3.6% 11-15-2060	^	2,962,003	2,443,154
	T-MOBILE USA INC 4.5% DUE 04-15-2050	^	2,290,929	1,991,107
	T-MOBILE USA INC 4.7% 01-15-2035	^	199,706	189,250
	T-MOBILE USA INC 5.25% 06-15-2055	^	1,507,994	1,400,793
	T-MOBILE USA INC 5.75% 01-15-2054	^	182,566	169,395
	T-MOBILE USA INC 6.0% 06-15-2054	^	332,551	329,067
	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	^	956,235	811,949
	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	^	600,552	582,024
	T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	^	3,069,386	2,977,745
	T-MOBILE USA INC TMUS 3.3% 02-15-2051	^	1,339,883	1,086,775
	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	^	197,313	162,417
	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	^	858,533	599,688
	TOTALENERGIES CAP 5.425% 09-10-2064	^	1,048,885	971,193
	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	^	2,341,026	2,257,252
	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	^	521,300	500,202
	TRANSCANADA 5.6% DUE 03-31-2034	^	39,523	39,802
	TRANSCANADA 6.2% DUE 10-15-2037	^	3,352,841	2,778,341
	TRANSCANADA 7.625% DUE 01-15-2039	^	148,981	144,849
	TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	^	2,620,886	2,543,320
	TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079	^	2,640,383	2,543,693
	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	^	1,466,242	1,463,164
	TRANSCANADA TRUST 5.6% DUE 03-07-2082	^	225,000	213,356
	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	^	1,320,428	999,454
	TRAVELERS COS INC 4.05% DUE 03-07-2048	^	1,447,479	1,202,071
	TRAVELERS COS INC 5.45% DUE 05-25-2053	^	1,513,981	1,481,151
	TRIMBLE INC FIXED 6.1% DUE 03-15-2033	^	99,843	103,863
	TRUIST FINL CORP SUB MED TERM NTS BOOK E4.916% 07-28-2033	^	28,045	28,345
	TYSON FOODS INC 5.15% DUE 08-15-2044	^	148,944	150,678
	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	^	400,000	382,985
	UBER TECHNOLOGIES INC 5.35% 09-15-2054	^	1,516,933	1,432,061
	UBS AG LONDON BRH 4.5% 06-26-2048	^	47,906	46,816
	UBS GROUP AG 4.875% 05-15-2045	^	60,782	58,263
	UNICREDIT SPA 7.296% DUE 04-02-2034	^	1,333,143	1,384,010
	UNILEVER CAPITAL CORP 4.625% 08-12-2034	^	80,475	77,074
	UNION ELEC CO 3.9 DUE 09-15-2042	^	167,599	148,069
	UNION ELECTRIC CO 3.9% DUE 04-01-2052	^	62,823	61,356

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL
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	UNION ELECTRIC COMPANY 5.25% 01-15-2054	^	120,165	116,726
	UNION PAC CORP 3.25% DUE 02-05-2050	^	26,070	25,298
	UNION PAC CORP 3.35% DUE 08-15-2046	^	94,974	90,136
	UNION PAC CORP 3.375% DUE 02-01-2035	^	141,891	139,724
	UNION PAC CORP 3.5% 02-14-2053	^	281,215	222,310
	UNION PAC CORP 3.55% DUE 08-15-2039	^	214,039	189,176
	UNION PAC CORP 3.799% DUE 10-01-2051	^	5,399,164	4,110,679
	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	^	2,883,454	2,145,027
	UNION PAC CORP 3.95% DUE 08-15-2059	^	506,875	350,290
	UNION PAC CORP 4.1% DUE 09-15-2067	^	3,377,382	2,697,621
	UNION PAC CORP 4.3% 03-01-2049	^	1,336,647	1,011,191
	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	^	1,747,405	1,510,409
	UNION PAC CORP FIXED 3.75% DUE 02-05-2070	^	7,666	6,684
	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	^	1,029,147	801,435
	UNION PAC CORP FIXED 4% DUE 04-15-2047	^	1,341,708	1,076,195
	UNION PAC CORP FIXED 5.15% DUE 01-20-2063	^	74,072	67,377
	UNION PACIFIC CORP 3.375% 02-14-2042	^	79,896	60,903
	UNION PACIFIC CORP 3.6% DUE 09-15-2037	^	213,840	202,291
	UNITED PARCEL SVC INC 5.5% 05-22-2054	^	481,710	468,645
	UNITED PARCEL SVC INC 5.6% 05-22-2064	^	62,064	60,210
	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	^	28,919	26,831
	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	^	460,235	438,326
	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	^	182,153	131,136
	UNITEDHEALTH GROUP 3.75% 10-15-2047	^	524,928	395,503
	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	^	170,393	159,483
	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	^	1,085,200	869,517
	UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	^	391,503	335,217
	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	^	1,054,662	1,028,797
	UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	^	1,287,455	1,212,578
	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	^	333,047	306,253
	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	^	3,771,496	3,676,802
	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	^	1,140,737	831,398
	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	^	168,348	118,136
	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	^	623,515	535,401
	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	^	2,580,281	1,884,475
	UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	^	91,518	82,453
	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	^	1,983,527	1,727,727
	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	^	1,752,310	1,536,512
	UNITEDHEALTH GROUP INC 5.0% 04-15-2034	^	113,389	112,319
	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	^	294,698	275,089
	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	^	4,243,049	3,969,392
	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	^	530,744	497,685
	UNITEDHEALTH GROUP INC 5.5% 04-15-2064	^	2,196,646	2,064,752
	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	^	2,222,156	2,156,086
	UNITEDHEALTH GROUP INC 5.778% 07-15-2044	^	259,592	254,619
	UNIV SOUTHN CAL 3.841% DUE 10-01-2047	^	155,591	148,934
	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	^	178,888	169,805
	UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051	^	146,020	137,508
	UNUM GROUP 4.5% DUE 12-15-2049	^	1,622,640	1,419,456
	UNUM GROUP 6% 06-15-2054	^	705,169	723,041
	UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	^	64,687	63,370
	VA ELEC & PWR CO 2.45% DUE 12-15-2050	^	98,651	73,807
	VA ELEC & PWR CO 6% DUE 05-15-2037	^	151,908	150,394
	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	^	1,236,761	1,070,792
	VALE OVERSEAS LTD 6.4% 06-28-2054	^	188,547	186,818
	VALERO ENERGY CORP NEW 3.65% 12-01-2051	^	216,036	203,215
	VALERO ENERGY CORP NEW ISSUE 30YR	^	77,777	70,673
	VENTAS RLTY LTD 5.7% DUE 09-30-2043	^	90,391	89,456
	VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050	^	280,125	176,952
	VERISK ANALYTICS INC 5.5% DUE 06-15-2045	^	759,668	615,868
	VERIZON 4% DUE 03-22-2050	^	275,000	209,043
	VERIZON 4.5% DUE 08-10-2033	^	192,503	187,583
	VERIZON 4.812% DUE 03-15-2039	^	255,765	243,697
	VERIZON 4.862% DUE 08-21-2046	^	2,197,105	1,697,698
	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	^	773,008	676,109
	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	^	1,951,392	1,486,400
	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	^	3,129,781	2,375,800
	VERIZON COMMUNICATIONS 5.5% 02-23-2054	^	1,236,402	1,201,402
	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	^	106,500	103,789
	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	^	970,566	689,181
	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	^	3,096,588	2,406,948
	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	^	263,252	231,844
	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	^	1,818,743	1,385,611
	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	^	146,531	148,480
	VIACOM INC 6.875% DUE 04-30-2036	^	280,023	303,819
	VIACOM INC NEW 5.25% DUE 04-01-2044	^	149,063	140,008
	VIACOM INC NEW 5.85% DUE 09-01-2043	^	322,197	265,266

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	VIATRIS INC 4.0% 06-22-2050	^	1,075,875	747,183
	VIATRIS INC SR NT 3.85% 06-22-2040	^	1,007,767	1,023,486
	VICI PPTYS LP SR NT 5.625% 05-15-2052	^	3,183,573	3,126,128
	VICI PROPERTIES LP 6.125% 04-01-2054	^	696,891	726,298
	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	^	673,897	452,164
	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	^	175,840	164,121
	VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	^	1,676,421	1,432,818
	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	^	524,202	474,881
	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	^	247,887	232,561
	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	^	77,900	73,119
	VISA INC 2.7% DUE 04-15-2040	^	272,649	221,029
	VISA INC 4.3% DUE 12-14-2045	^	2,311,367	1,896,887
	VISA INC FIXED 2% DUE 08-15-2050	^	44,745	43,213
	VK 7725 QUINCY LLC 5.79% DUE 12-01-2029 BEO	^	1,000,000	1,000,000
	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	^	539,484	427,726
	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	^	487,912	441,095
	VODAFONE GROUP PLC 5.625% DUE 02-10-2053	^	1,484,113	1,418,093
	VODAFONE GROUP PLC 5.75% 06-28-2054	^	1,623,512	1,592,941
	VODAFONE GROUP PLC 5.75% 02-10-2063	^	37,643	34,929
	VODAFONE GROUP PLC 5.875% 06-28-2064	^	403,750	397,550
	VODAFONE GROUP PLC 7% DUE 04-04-2079	^	500,000	512,035
	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	^	467,599	452,853
	VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081	^	2,225,142	1,861,601
	VOYA FINL INC 5.346% 09-20-2034	^	99,836	94,834
	VULCAN MATERIALS CO 5.7% 12-01-2054	^	2,570,062	2,513,245
	WA GAS LT CO FIXED 3.65% DUE 09-15-2049	^	795,952	574,849
	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	^	1,613,599	1,450,905
	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	^	426,977	403,067
	WALMART INC 2.5% DUE 09-22-2041 BEO	^	525,624	376,140
	WALMART INC 4.05% DUE 06-29-2048 REG	^	431,030	411,325
	WALMART INC 4.5% DUE 04-15-2053	^	299,545	265,821
	WALMART INC NT 2.65% 09-22-2051	^	513,095	319,046
	WAL-MART STORES 4.3 DUE 04-22-2044	^	45,069	43,835
	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	^	3,856,666	3,628,174
	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	^	773,055	704,396
	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	^	1,623,290	1,635,126
	WASHINGTON UNIV 4.349% DUE 04-15-2122	^	60,608	54,196
	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	^	1,138,548	948,036
	WASTE CONNECTIONS FIXED 3.2% DUE 06-01-2032	^	103,719	104,071
	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041	^	452,670	330,599
	WASTE MANAGEMENT INC 5.35% 10-15-2054	^	362,239	349,249
	WASTE MGMT INC DEL 5.2% 03-15-2035	^	193,969	190,169
	WELLPOINT INC 5.85% DUE 01-15-2036	^	163,348	156,855
	WELLPOINT INC 6.375% DUE 06-15-2037	^	86,941	84,821
	WELLS FARGO & CO 2.572% 02-11-2031	^	800,000	705,555
	WELLS FARGO & CO 2.879% 10-30-2030	^	3,705,284	3,338,934
	WELLS FARGO & CO 3.068% 04-30-2041	^	1,739,119	1,700,433
	WELLS FARGO & CO 3.9% DUE 05-01-2045	^	171,528	163,187
	WELLS FARGO & CO 4.4% DUE 06-14-2046	^	2,274,505	2,376,362
	WELLS FARGO & CO 4.611% 04-25-2053	^	110,767	103,001
	WELLS FARGO & CO 4.75% DUE 12-07-2046	^	3,617,388	2,946,096
	WELLS FARGO & CO 4.9% DUE 11-17-2045	^	2,481,557	2,249,066
	WELLS FARGO & CO 5.375% DUE 11-02-2043	^	802,504	607,178
	WELLS FARGO & CO 5.606% DUE 01-15-2044	^	1,070,450	884,006
	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	^	1,385,184	1,319,160
	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	^	704,798	723,397
	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	^	154,509	149,385
	WELLS FARGO & CO NEW 7.625% 12-31-2049	^	200,000	212,225
	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	^	1,933,100	1,445,512
	WELLS FARGO & COMPANY 5.389% 04-24-2034	^	633,429	667,651
	WELLS FARGO & COMPANY 5.557% 07-25-2034	^	810,920	798,771
	WELLS FARGO COML 1.81% DUE 07-15-2053	^	83,309	85,588
	WESTCORE BRAVO WOODLAND LLC PROMISSORY NOTE 8.36% 01-01-2027	^	712,069	712,069
	WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034	^	100,229	100,316
	WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041	^	34,466	33,588
	WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	^	192,567	180,515
	WESTN GAS PARTNERS 5.3% 03-01-2048	^	1,938,886	1,911,534
	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	^	2,395,648	2,364,575
	WESTPAC BANKING CORPORATION 3.133% 11-18-2041	^	810,138	816,983
	WESTPAC BKG 2.963% DUE 11-16-2040	^	2,540,913	2,247,078
	WEYERHAEUSER CO SR NT 4% 03-09-2052	^	906,598	875,435
	WILLIAMS COS INC 5.3% DUE 08-15-2052	^	390,832	366,232
	WILLIAMS COS INC 5.75% DUE 06-24-2044	^	519,438	498,463
	WILLIAMS COS INC 5.8% 11-15-2054	^	3,816,738	3,747,033
	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	^	949,414	711,591
	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	^	105,012	97,007
	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	^	422,160	375,078

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	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	^	1,752,889	1,683,194
	WILLIS N AMER INC 3.875% DUE 09-15-2049	^	108,637	106,599
	WILLIS-KNIGHTON 4.813% DUE 09-01-2048	^	67,145	64,158
	WINRAL RLTY ASSOC LLC PROM NT 6.46% 08-01-2029	^	996,326	996,326
	WOODSIDE FIN LTD 5.7% 09-12-2054	^	896,796	840,879
	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	^	527,718	513,785
	XCEL ENERGY INC 3.5% DUE 12-01-2049	^	103,043	99,932
	XCEL ENERGY INC 5.5% 03-15-2034	^	573,429	577,883
	YALE UNIV 2.402% DUE 04-15-2050	^	272,455	253,551
	ZIMMER HLDGS INC 4.25% DUE 08-15-2035	^	45,697	41,307
	ZOETIS INC 4.7 02-01-2043	^	2,095,072	1,816,945
	ZOETIS INC 3.95% 09-12-2047	^	1,842,368	1,477,933
	ZOETIS INC FIXED 3% DUE 05-15-2050	^	17,803	11,569
	TOTAL CORPORATE DEBT INSTRUMENTS-OTHER		1,370,266,402	1,229,691,545
	CORPORATE STOCK-PREFERRED			
	MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUMULATIVE PFD STK SER P %		285,000	293,208
	TOTAL CORPORATE STOCK-PREFERRED		285,000	293,208
	CORPORATE STOCK-COMMON			
	INTERSERVE GROUP LIMITED		-	33,293
	PVTPL FORESEA HLDGS S A		-	5,683
	PVTPL FORESEA HOLDING S A SHS CL C		-	51,226
	PVTPL NORDIC AVIATION CAPITAL 29 DAC COMMON STOCK		1,165,906	635,508
	TOTAL CORPORATE STOCK-COMMON		1,165,906	725,710
	COMMON/COLLECTIVE TRUST FUNDS			
	CF JPMCB LONG CREDIT FUND		3,477,792	3,515,432
	CF JPMCB MORTGAGE PRIV PLACEMENT FD		84,111,971	89,724,803
	CF METLIFE PRIVATE PLACEMENTS COLLECTIVE TRUST		15,450,532	15,994,295
	CF VOYA PRIVATE CREDIT TRUST FUND		183,952,701	191,163,840
	Long Duration Fund LLC		121,262,500	136,241,565
	TOTAL COMMON/COLLECTIVE TRUST FUNDS		408,255,496	436,639,935
	REGISTERED INVESTMENT COMPANIES			
	ISHARES CORE S P 500 ETF		200,175,904	198,605,326
	MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT		9,401,493	9,323,840
	MFO PIMCO LONG DURATION CREDIT BOND PORT		149,034,802	116,644,185
	MFO PIMCO SHORT TERM FLOATING NAV II		927,688	927,688
	TOTAL REGISTERED INVESTMENT COMPANIES		359,539,887	325,501,040
	OTHER INVESTMENTS			
	&&& PERU(REPUBLIC OF) 7.3% 12/08/2033	^	141,214	140,190
	ARGENTINA REP DUE 07-09-2041 REG	^	1,123,036	1,541,696
	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	^	4,168,039	3,478,441
	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	^	1,935,225	1,711,289
	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	^	136,125	117,833
	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	^	2,277,555	1,832,151
	CALL FXO GSCMUS33 05/15/2025 USD/CNH 7.283 European 31750PL25	^	11,007	15,773
	CALL FXO MIDLGB22 05/13/2025 USD/CNH 7.3 European 31750PJZ5	^	9,950	14,677
	CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025	^	(483)	-
	CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025	^	4,212	3,250
	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025	^	(3,720)	(728)
	CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025	^	(279)	(0)
	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025	^	(280)	(27)
	CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025	^	(270)	(5)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025	^	(818)	(87)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025	^	(825)	(58)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025	^	(908)	(446)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025	^	(1,538)	(1,110)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025	^	(971)	(966)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025	^	(975)	(884)
	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025	^	(665)	(651)
	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025	^	(1,092)	(1)
	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025	^	(1,105)	(37)
	CCP COLLATERAL RECEIVABLE FROM BNP BOULEVARD DES ITALIENS PARIS FRANCE	^	286,000	286,000
	CCP DUE TO/FROM MORGAN STANLEY	^	15,337,337	15,337,337
	CCPC RECEIVABLE FROM MERRIL LYNCH, P, F SMITH INC NEW YORK	^	551,000	551,000
	CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0C1D2	^	-	1,051
	CDS / STS MSCUS33 SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0C0C5	^	-	309
	CDS / STS SBNYUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FQP1	^	-	106
	CDS / STS SBNYUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FR39	^	-	106
	CDS / STS UBSWUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FLZ4	^	-	106
	CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67	^	-	185
	CHICAGO ILL FIXED 6.05% DUE 01-01-2029 BEO TAXABLE OID 6.06	^	35,112	35,271
	CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022	^	522,050	475,588
	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40	^	3,782,760	3,380,787

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL

(EIN: 23-2990190, PLAN # 304)

Schedule H, line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	^	354,868	282,428
	CME_OIS BOFAGB2U 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5	^	-	(180,469)
	CME_OIS BOFAGB2U 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668	^	554	182,663
	CME_OIS BOFAGB2U 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9	^	(11,905)	41,295
	COLOMBIA REP 8.375% 11-07-2054	^	517,913	508,541
	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	^	1,820,000	1,820,000
	EIS MSLNGB2X 12/22/2025 USD S&P UNITED STA/IDFFUND 99F558532-99F55854	^	-	1,848,822
	FED REPUBLIC OF 7.125% 05-13-2054	^	299,121	277,220
	FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025	^	1,000,000	983,320
	GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046	^	355,000	329,770
	ICE_CDS BNPAFRPPXXX 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5	^	5,897	5,036
	ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5	^	20,374	15,613
	ICE_CDS BOFAGB2U 06/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPC0JZO6	^	26,903	22,808
	ICE_CDS BOFAGB2U 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8	^	81,803	55,446
	ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54	^	18,999	29,681
	ICE_CDS BOFAGB2U 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6	^	3,368	5,156
	ICE_CDS BOFAGB2U 12/20/2025 SELL AES CORP/THE 2.45% 01/ SWPC0JTH8	^	118,694	65,595
	ICE_CDS BOFAGB2U 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1	^	1,940	1,700
	ICE_CDS BOFAGB2U 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1	^	1,064	1,813
	ICE_CDS BOFAGB2U 20/12/2025 SELL ATLANTIA SPA 1.625% 02 SWPC0JOR1	^	1,689	1,883
	ICE_CDS BOFAGB2U 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6	^	1,664	1,428
	ICE_CDS CHASUS33 06/20/2029 SELL TRANSCANADA PIPELINES SP4014223	^	131,880	179,849
	ICE_CDS CHASUS33 12/20/2029 BUY AES CORP/THE 1.375% 01 SP4031828	^	(1,349,430)	(1,226,139)
	ICE_CDS CHASUS33 12/20/2029 BUY AMERICAN EXPRESS CO 4. SP4034742	^	(238,322)	(233,369)
	ICE_CDS CHASUS33 12/20/2029 BUY APACHE CORP 4.375% 10/ SP4037138	^	203,561	(53,988)
	ICE_CDS CHASUS33 12/20/2029 BUY ARROW ELECTRONICS INC SP4033763	^	(75,718)	(108,436)
	ICE_CDS CHASUS33 12/20/2029 BUY ARROW ELECTRONICS INC SP4041335	^	(11,567)	(13,942)
	ICE_CDS CHASUS33 12/20/2029 BUY AVNET INC 3% 05/15/203 SP4037857	^	(78,367)	(109,182)
	ICE_CDS CHASUS33 12/20/2029 BUY BEST BUY CO INC 4.45% SP4033842	^	(1,497,473)	(1,345,738)
	ICE_CDS CHASUS33 12/20/2029 BUY BOEING CO 2.6% 10/30/2 SP4040132	^	48,930	9,785
	ICE_CDS CHASUS33 12/20/2029 BUY BOEING CO 2.6% 10/30/2 SP4040187	^	107,915	20,700
	ICE_CDS CHASUS33 12/20/2029 BUY BRISTOL-MYERS SQUIBB C SP4036463	^	(236,427)	(221,209)
	ICE_CDS CHASUS33 12/20/2029 BUY CAMPBELL SOUP CO 4.15% SP4031884	^	(233,232)	(200,171)
	ICE_CDS CHASUS33 12/20/2029 BUY CARDINAL HEALTH INC 3. SP4033921	^	(247,696)	(210,884)
	ICE_CDS CHASUS33 12/20/2029 BUY CVS HEALTH CORP 5.25% SP4034001	^	(156,491)	(44,824)
	ICE_CDS CHASUS33 12/20/2029 BUY DELL INC 7.1% 04/15/20 SP4034089	^	(127,423)	(149,624)
	ICE_CDS CHASUS33 12/20/2029 BUY DEVON ENERGY CORPORATI SP4040592	^	(32,857)	(12,842)
	ICE_CDS CHASUS33 12/20/2029 BUY DEVON ENERGY CORPORATI SP4041267	^	(19,633)	(6,174)
	ICE_CDS CHASUS33 12/20/2029 BUY EXPEDIA GROUP INC 6.25 SP4034988	^	(68,409)	(165,384)
	ICE_CDS CHASUS33 12/20/2029 BUY FORD MOTOR COMPANY 4.3 SP4034900	^	(1,075,917)	(1,070,821)
	ICE_CDS CHASUS33 12/20/2029 BUY HALLIBURTON CO 2.92% 0 SP4032021	^	(139,708)	(160,216)
	ICE_CDS CHASUS33 12/20/2029 BUY HCA INC 5.875% 02/15/2 SP4032403	^	(564,520)	(491,071)
	ICE_CDS CHASUS33 12/20/2029 BUY HCA INC 5.875% 02/15/2 SP4041953	^	(230,596)	(216,071)
	ICE_CDS CHASUS33 12/20/2029 BUY HP INC 3% 06/17/2027 SP4034168	^	(144,998)	(148,153)
	ICE_CDS CHASUS33 12/20/2029 BUY INTERNATIONAL PAPER CO SP4032155	^	(169,585)	(193,656)
	ICE_CDS CHASUS33 12/20/2029 BUY KROGER CO 4.5% 01/15/2 SP4036384	^	(203,463)	(213,335)
	ICE_CDS CHASUS33 12/20/2029 BUY KROGER CO 4.5% 01/15/2 SP4039837	^	(20,245)	(19,911)
	ICE_CDS CHASUS33 12/20/2029 BUY MARATHON PETROLEUM COR SP4032335	^	(958,258)	(867,380)
	ICE_CDS CHASUS33 12/20/2029 BUY MCKESSON CORP 7.65% 03 SP4034483	^	(196,855)	(199,249)
	ICE_CDS CHASUS33 12/20/2029 BUY MCKESSON CORP 7.65% 03 SP4039589	^	(13,237)	(13,283)
	ICE_CDS CHASUS33 12/20/2029 BUY OMNICOM GROUP INC 2.45 SP4034405	^	(225,379)	(208,496)
	ICE_CDS CHASUS33 12/20/2029 BUY TARGET CORP 2.5% 04/15 SP4032278	^	(174,002)	(150,909)
	ICE_CDS CHASUS33 12/20/2029 BUY UNIVERSAL HEALTH SVCS SP4034562	^	(165,976)	(128,643)
	ICE_CDS CHASUS33 12/20/2029 BUY VALERO ENERGY CORP 8.7 SP4036508	^	(105,538)	(139,214)
	ICE_CDS CHASUS33 12/20/2029 SELL AT&T INC 3.8% 02/15/20 SP4035901	^	139,589	131,161
	ICE_CDS CHASUS33 12/20/2029 SELL BANK OF AMERICA CORP 3 SP4035125	^	171,793	158,752
	ICE_CDS CHASUS33 12/20/2029 SELL BOSTON SCIENTIFIC CORP SP4031312	^	164,462	144,567
	ICE_CDS CHASUS33 12/20/2029 SELL DELTA AIR LINES INC 7. SP4040277	^	544,631	554,313
	ICE_CDS CHASUS33 12/20/2029 SELL DELTA AIR LINES INC 7. SP4041593	^	396,410	375,502
	ICE_CDS CHASUS33 12/20/2029 SELL EASTMAN CHEMICAL CO 7. SP4035260	^	124,111	119,552
	ICE_CDS CHASUS33 12/20/2029 SELL ENBRIDGE INC 6.2% 11/1 SP4035349	^	122,778	131,393
	ICE_CDS CHASUS33 12/20/2029 SELL FREEPORT-MCMORAN INC 5 SP4031389	^	(2,798)	39,198
	ICE_CDS CHASUS33 12/20/2029 SELL GENERAL MOTORS CO 4.2% SP4031176	^	1,316,418	1,230,609
	ICE_CDS CHASUS33 12/20/2029 SELL GOLDMAN SACHS GROUP INC SP4035428	^	151,195	147,864
	ICE_CDS CHASUS33 12/20/2029 SELL HOWMET AEROSPACE INC 3 SP4035068	^	195,251	176,481
	ICE_CDS CHASUS33 12/20/2029 SELL LENNAR CORP 4.75% 11/2 SP4031468	^	1,462,721	1,271,821
	ICE_CDS CHASUS33 12/20/2029 SELL LINCOLN NATIONAL CORP SP4035507	^	(148,872)	(84,249)
	ICE_CDS CHASUS33 12/20/2029 SELL LINCOLN NATIONAL CORP SP4039567	^	(6,066)	(3,045)
	ICE_CDS CHASUS33 12/20/2029 SELL METLIFE INC 3.6% 11/13 SP4035585	^	132,000	138,670
	ICE_CDS CHASUS33 12/20/2029 SELL MGIC INVESTMENT CORP 5 SP4035664	^	1,383,500	1,305,625
	ICE_CDS CHASUS33 12/20/2029 SELL MOTOROLA SOLUTIONS INC SP4035743	^	239,174	234,956
	ICE_CDS CHASUS33 12/20/2029 SELL MOTOROLA SOLUTIONS INC SP4039781	^	21,956	21,929
	ICE_CDS CHASUS33 12/20/2029 SELL OCCIDENTAL PETROLEUM C SP4037194	^	6,291	45,383
	ICE_CDS CHASUS33 12/20/2029 SELL PROCTER & GAMBLE CO/TH SP4031547	^	283,827	258,540
	ICE_CDS CHASUS33 12/20/2029 SELL PRUDENTIAL FINANCIAL I SP4036306	^	131,703	138,943
	ICE_CDS CHASUS33 12/20/2029 SELL PULTEGROUP INC 7.875% SP4031626	^	1,524,975	1,309,715
	ICE_CDS CHASUS33 12/20/2029 SELL RADIAN GROUP INC 4.875 SP4031705	^	1,391,589	1,296,889

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL

(EIN: 23-2990190, PLAN # 304)

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As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ICE_CDS CHASUS33 12/20/2029 SELL RYDER SYSTEM INC 5.25% SP4035822	^	132,788	138,778
	ICE_CDS CHASUS33 12/20/2029 SELL RYDER SYSTEM INC 5.25% SP4041481	^	10,102	9,377
	ICE_CDS CHASUS33 12/20/2029 SELL SHERWIN-WILLIAMS CO 2. SP4035989	^	200,525	193,847
	ICE_CDS CHASUS33 12/20/2029 SELL SIMON PROPERTY GROUP L SP4036069	^	150,887	163,882
	ICE_CDS CHASUS33 12/20/2029 SELL T-MOBILE USA INC 4.75% SP4031783	^	1,562,343	1,407,610
	ICE_CDS CHASUS33 12/20/2029 SELL VERIZON COMMUNICATIONS SP4036148	^	162,489	143,646
	ICE_CDS CHASUS33 12/20/2029 SELL WALMART INC 5.875% 04/ SP4036227	^	285,326	261,342
	ICE_CDS CHASUS33 12/20/2029 SELL WHIRLPOOL CORP 4.75% 0 SP4041661	^	(36,396)	(24,925)
	ICE_CDS CHASUS33 12/20/2029 SELL WILLIAMS COMPANIES INC SP4037273	^	113,487	158,457
	ICE_CDS CHASUS33 20/12/2029 BUY ADECCO GROUP AG 0.875% SP4029533	^	(75,602)	47,719
	ICE_CDS CHASUS33 20/12/2029 BUY AKZO NOBEL NV 1.125% 0 SP4029612	^	(167,469)	(102,169)
	ICE_CDS CHASUS33 20/12/2029 BUY BMW FINANCE NV 0.75% 0 SP4037925	^	(167,907)	(142,097)
	ICE_CDS CHASUS33 20/12/2029 BUY BOUYGUES SA 1.375% 06/ SP4039893	^	(214,903)	(214,674)
	ICE_CDS CHASUS33 20/12/2029 BUY CARLSBERG BREWERIES A/ SP4033662	^	(251,944)	(220,099)
	ICE_CDS CHASUS33 20/12/2029 BUY CARREFOUR SA 1.25% 06/ SP4030254	^	(172,223)	(95,758)
	ICE_CDS CHASUS33 20/12/2029 BUY CENTRICA PLC 4.375% 03 SP4030175	^	(155,128)	(158,966)
	ICE_CDS CHASUS33 20/12/2029 BUY CLARIANT AG 1.125% 04/ SP4042099	^	(5,943)	(2,072)
	ICE_CDS CHASUS33 20/12/2029 BUY CONTINENTAL AG 0.375% SP4037981	^	12,198	(54,439)
	ICE_CDS CHASUS33 20/12/2029 BUY EDP FINANCE BV 2% 04/2 SP4029690	^	(217,617)	(222,335)
	ICE_CDS CHASUS33 20/12/2029 BUY ING GROEP NV 1.125% 02 SP4036665	^	(193,984)	(171,859)
	ICE_CDS CHASUS33 20/12/2029 BUY KERING 1.25% 05/10/202 SP4033606	^	(227,651)	(170,067)
	ICE_CDS CHASUS33 20/12/2029 BUY LEONARDO SPA 2.375% 01 SP4033404	^	(1,504,873)	(1,344,138)
	ICE_CDS CHASUS33 20/12/2029 BUY MEDIOBANCA - BANCA DI SP4039758	^	(152,298)	(163,645)
	ICE_CDS CHASUS33 20/12/2029 BUY MEDIOBANCA - BANCA DI SP4039871	^	(145,757)	(152,735)
	ICE_CDS CHASUS33 20/12/2029 BUY NATWEST GROUP PLC SP4036744	^	(95,552)	(85,660)
	ICE_CDS CHASUS33 20/12/2029 BUY POSTNL NV 0.625% 09/23 SP4029858	^	126,690	142,447
	ICE_CDS CHASUS33 20/12/2029 BUY PRUDENTIAL FUNDING ASI SP4029779	^	(171,747)	(155,285)
	ICE_CDS CHASUS33 20/12/2029 BUY RENTOKIL INITIAL PLC 0 SP4039365	^	(50,020)	(99,927)
	ICE_CDS CHASUS33 20/12/2029 BUY REPSOL INTL FINANCE 2. SP4037004	^	(110,602)	(140,695)
	ICE_CDS CHASUS33 20/12/2029 BUY STANDARD CHARTERED PLC SP4030096	^	(143,412)	(142,337)
	ICE_CDS CHASUS33 20/12/2029 BUY STELLANTIS NV 3.875% 0 SP4033482	^	(1,209,023)	(995,082)
	ICE_CDS CHASUS33 20/12/2029 BUY STELLANTIS NV 3.875% 0 SP4039972	^	(88,926)	(82,924)
	ICE_CDS CHASUS33 20/12/2029 BUY STORA ENSO OYJ 2.5% 06 SP4041818	^	(1,205,385)	(1,125,529)
	ICE_CDS CHASUS33 20/12/2029 BUY TELENOR ASA 2.625% 12/ SP4033369	^	(294,554)	(281,574)
	ICE_CDS CHASUS33 20/12/2029 BUY VODAFONE GROUP PLC 1.8 SP4029937	^	(158,501)	(166,952)
	ICE_CDS CHASUS33 20/12/2029 BUY WPP FINANCE SA 2.25% 0 SP4030018	^	(144,543)	(173,785)
	ICE_CDS CHASUS33 20/12/2029 SELL ANGLO AMERICAN CAPITAL SP4039679	^	754,347	702,089
	ICE_CDS CHASUS33 20/12/2029 SELL ARCELORMITTAL 1.75% 11 SP4032683	^	1,211,990	1,130,496
	ICE_CDS CHASUS33 20/12/2029 SELL AXA SA 1.125% 05/15/20 SP4032436	^	228,945	189,921
	ICE_CDS CHASUS33 20/12/2029 SELL BAT INTL FINANCE PLC 2 SP4032504	^	175,866	190,042
	ICE_CDS CHASUS33 20/12/2029 SELL CNH INDUSTRIAL NV 3.85 SP4042066	^	1,346,228	1,281,986
	ICE_CDS CHASUS33 20/12/2029 SELL CONTINENTAL AG 0.375% SP4041751	^	5,764	7,163
	ICE_CDS CHASUS33 20/12/2029 SELL DEUTSCHE LUFTHANSA AG SP4039455	^	(44,376)	(23,340)
	ICE_CDS CHASUS33 20/12/2029 SELL DEUTSCHE LUFTHANSA AG SP4039488	^	(40,754)	(21,834)
	ICE_CDS CHASUS33 20/12/2029 SELL DEUTSCHE LUFTHANSA AG SP4040008	^	(32,301)	(11,294)
	ICE_CDS CHASUS33 20/12/2029 SELL DEUTSCHE LUFTHANSA AG SP4040930	^	(1,448)	(2,259)
	ICE_CDS CHASUS33 20/12/2029 SELL ENEL SPA 5.625% 06/21/ SP4030333	^	173,472	161,099
	ICE_CDS CHASUS33 20/12/2029 SELL GENERALI 3.212% 01/15/ SP4030737	^	175,299	150,683
	ICE_CDS CHASUS33 20/12/2029 SELL HEIDELBERG MATERIALS A SP4033044	^	1,450,309	1,318,626
	ICE_CDS CHASUS33 20/12/2029 SELL HOLCIM FINANCE LUX SA SP4030658	^	107,321	124,280
	ICE_CDS CHASUS33 20/12/2029 SELL HOLCIM FINANCE LUX SA SP4041098	^	5,799	5,107
	ICE_CDS CHASUS33 20/12/2029 SELL IBERDROLA INTL BV 1.12 SP4039703	^	239,950	229,171
	ICE_CDS CHASUS33 20/12/2029 SELL IMPERIAL BRANDS FIN PL SP4040143	^	165,118	170,318
	ICE_CDS CHASUS33 20/12/2029 SELL KONINKLIJKE KPN NV 0.6 SP4030490	^	249,149	229,912
	ICE_CDS CHASUS33 20/12/2029 SELL LANXESS AG 1% 10/07/20 SP4039422	^	(80,533)	(95,607)
	ICE_CDS CHASUS33 20/12/2029 SELL LANXESS AG 1% 10/07/20 SP4039949	^	(95,829)	(138,784)
	ICE_CDS CHASUS33 20/12/2029 SELL MEDIOBANCA - BANCA DI SP4031053	^	164,696	163,645
	ICE_CDS CHASUS33 20/12/2029 SELL PEARSON FUNDING PLC 1. SP4032762	^	202,109	223,542
	ICE_CDS CHASUS33 20/12/2029 SELL PEARSON FUNDING PLC 1. SP4041009	^	6,146	6,124
	ICE_CDS CHASUS33 20/12/2029 SELL POSTNL NV 0.625% 09/23 SP4041740	^	(66,768)	(46,857)
	ICE_CDS CHASUS33 20/12/2029 SELL SES S.A. SP4030894	^	(375,860)	(767,993)
	ICE_CDS CHASUS33 20/12/2029 SELL SES S.A. SP4041166	^	(25,354)	(39,896)
	ICE_CDS CHASUS33 20/12/2029 SELL SUDZUCKER INT FINANCE SP4040390	^	13,284	9,046
	ICE_CDS CHASUS33 20/12/2029 SELL SUDZUCKER INT FINANCE SP4040525	^	9,032	2,300
	ICE_CDS CHASUS33 20/12/2029 SELL SUDZUCKER INT FINANCE SP4041122	^	1,729	307
	ICE_CDS CHASUS33 20/12/2029 SELL SWISS REINSURANCE CO L SP4032841	^	95,164	82,305
	ICE_CDS CHASUS33 20/12/2029 SELL TELEFONAKTIEBOLAGET LM SP4030412	^	59,157	139,099
	ICE_CDS CHASUS33 20/12/2029 SELL TELEFONICA EMISIONES S SP4030579	^	159,232	143,385
	ICE_CDS CHASUS33 20/12/2029 SELL UNICREDIT S.P.A. SP4036823	^	145,781	152,880
	ICE_CDS CHASUS33 20/12/2029 SELL VOLKSWAGEN INTL FIN NV SP4032908	^	(4,922)	(47,404)
	ICE_CDS CHASUS33 20/12/2029 SELL VOLVO TREASURY AB 1.62 SP4041032	^	159,768	141,363
	ICE_CDS CHASUS33 20/12/2029 SELL VOLVO TREASURY AB 1.62 SP4041717	^	26,544	23,960
	ICE_CDS CHASUS33 20/12/2029 SELL WENDEL SE 1.375% 04/26 SP4033202	^	1,503,457	1,326,939
	ICE_CDS CHASUS33 20/12/2029 SELL WPP FINANCE SA 2.25% 0 SP4040536	^	37,698	35,227
	ICE_CDS CHASUS33 20/12/2029 SELL ZUERICH VERSICHERUNGS SP4041201	^	2,968	2,583
	ICE_CDS CHASUS33 20/12/2029 SELL ZURICH INSURANCE CO 1. SP4030973	^	217,196	191,111
	ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99	^	35,704	26,883

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL

(EIN: 23-2990190, PLAN # 304)

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As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	ICE_CD_X BOFAGB2U 12/20/2025 SELL CDX.NA.IG.35 SWPC0J30	^	5,884	3,501
	ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7	^	266,328	265,052
	ICE_CD_X BOFAGB2U 12/20/2034 SELL CDX.NA.IG.43 SWPC0MWU8	^	2,543	3,126
	LCH_IRS BOFAGB2U 03/10/2033 EUR P 6MEURIB / R 3.3% SWU01XYB3	^	-	47,214
	LCH_IRS BOFAGB2U 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8	^	-	628
	LCH_IRS BOFAGB2U 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5	^	-	(1,127,740)
	LCH_IRS BOFAGB2U 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8	^	-	1,579,828
	LCH_IRS BOFAGB2U 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6	^	88,807	66,243
	LCH_IRS BOFAGB2U 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7	^	8,325	12,186
	LCH_IRS BOFAGB2U 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3	^	(741)	(13,784)
	LCH_IRS BOFAGB2U 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2	^	-	354
	LCH_OIS BOFAGB2U 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68	^	-	214,440
	LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9	^	60,551	84,392
	LCH_OIS BOFAGB2U 07/03/2053 USD P 1.998% / R 1DSOFR SWU01VVD6	^	-	380,321
	LCH_OIS BOFAGB2U 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1	^	-	(17,117)
	LCH_OIS BOFAGB2U 10/17/2034 USD P 1DSOFR / R 3.4% SWU02BV07	^	-	(5,664)
	LCH_OIS BOFAGB2U 10/23/2034 USD P 1DSOFR / R 3.446% SWU02C074	^	-	(15,805)
	LCH_OIS BOFAGB2U 10/23/2034 USD P 1DSOFR / R 3.463% SWU02C082	^	-	(15,385)
	LCH_OIS BOFAGB2U 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0	^	-	2,124,447
	LCH_OIS BOFAGB2U 10/29/2034 USD P 1DSOFR / R 3.481% SWU02C5T1	^	-	(14,895)
	LCH_OIS BOFAGB2U 10/30/2034 USD P 1DSOFR / R 3.485% SWU02C793	^	-	(19,711)
	LCH_OIS BOFAGB2U 11/06/2034 USD P 1DSOFR / R 3.515% SWU02CFB9	^	-	(13,986)
	LCH_OIS BOFAGB2U 11/06/2034 USD P 1DSOFR / R 3.535% SWU02CFC7	^	-	(35,979)
	LCH_OIS BOFAGB2U 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54	^	-	(7,235)
	LCH_OIS BOFAGB2U 11/14/2034 USD P 1DSOFR / R 3.866% SWU02CM47	^	-	(5,278)
	LCH_OIS BOFAGB2U 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0	^	-	(9,423)
	LCH_OIS BOFAGB2U 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8	^	-	(3,685)
	LCH_OIS BOFAGB2U 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67	^	-	(5,273)
	LCH_OIS BOFAGB2U 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120	^	-	(1,407)
	LCH_OIS BOFAGB2U 18/09/2029 GBP P 1DSOFR / R 4% SWU022DV9	^	129,362	(56,781)
	LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE	^	505,353	502,916
	LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039	^	817,456	791,691
	MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100	^	1,271,169	1,108,547
	MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR	^	225,833	209,418
	MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR	^	18,212	14,229
	MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR	^	149,873	140,607
	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	^	5,027,704	4,162,228
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE	^	1,451,878	1,272,327
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	^	483,471	394,359
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	^	1,684,207	1,653,698
	OTC CASH COLL RECEIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6	^	394,000	394,000
	PANAMA(REPUBLIC OF) 6.853% 03-28-2054	^	559,688	532,594
	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	^	881,250	590,713
	PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG	^	494,300	467,750
	PERU(REP OF) 5.4% SNR 12/08/34 PEN'REGS'	^	514,718	509,159
	PERU(REP OF) 6.95% 12/08/2031 DUAL CURR	^	112,671	112,032
	PERU(REP OF) 6.95% SNR 12/08/31 PEN1000	^	1,181,213	925,240
	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	^	631,569	481,231
	PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	^	5,205,566	5,017,425
	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	^	3,715,448	2,998,770
	PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025	^	(483)	(2,628)
	PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSOFR 317U7Q8A8 06/01/2025	^	(279)	(1,469)
	PUT SWO USD BNPFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025	^	(788)	(5,716)
	PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025	^	(280)	(556)
	PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025	^	(525)	(3,653)
	PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7PIA7 01/02/2025	^	(953)	(3,424)
	PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025	^	(270)	(1,102)
	PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025	^	(870)	(4,416)
	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025	^	(805)	(4,326)
	PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025	^	(825)	(1,807)
	PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025	^	(818)	(1,839)
	PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025	^	(908)	(934)
	PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025	^	(1,538)	(1,086)
	PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025	^	(971)	(827)
	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025	^	(975)	(617)
	PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025	^	(665)	(413)
	PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025	^	(1,092)	(6,510)
	PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025	^	(1,105)	(3,470)
	PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025	^	(550)	(3,035)
	PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053	^	90,016	85,902
	PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064	^	478,774	493,472
	PVTPL HUNGARY REP 6.75% DUE 09-25-2052	^	216,754	203,206
	PVTPL PERU(REPUBLIC OF) 6.15% 08-12-2032	^	160,139	158,263
	PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054	^	391,168	373,448
	PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	^	834,246	761,157
	PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	^	194,926	187,045
	REPO COLL RECEIVABLE FROM GOLDMAN SACHS	^	235,000	235,000

EXELON CORP PENSION MASTER TRUST-LIABILITY HEDGE POOL

(EIN: 23-2990190, PLAN # 304)

Schedule H, line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value		(d) Cost	(e) Current Value
	REPO COLL RECEIVABLE FROM MORGAN STANLEY	^		6,498,038	6,498,038
	REPUBLIC OF CHILE 5.33% 01-05-2054	^		539,814	508,365
	REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049	^		2,713,407	2,262,938
	REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG	^		895,234	588,000
	REPUBLIC OF INDONESIA 5.1% 02-10-2054	^		388,400	368,596
	REPUBLIC OF PERU 6.95% 08-12-2031 REG	^		112,936	112,032
	REPUBLIC OF POLAND 5.5% DUE 04-04-2053	^		225,277	207,928
	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE	^		1,068,034	867,811
	SAUDI ARABIA 5.75% SNR MTN 16/01/54 USD	^		392,800	373,448
	STATE OF ISRAEL 6.043% 03-12-2054	^		564,328	548,489
	STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000	^		973,420	922,777
	STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000	^		1,763,734	1,664,234
	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	^		4,000	4,000
	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	^		927,975	901,079
	UNITED MEXICAN STATES 6.338% DUE 05-04-2053	^		452,250	400,417
	UNITED MEXICAN STATES 6.4% 05-07-2054	^		607,500	537,292
	UNITED MEXICAN STS 4.6% DUE 01-23-2046	^		328,800	289,116
	UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE	^		250,980	196,100
	UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE	^		1,325,000	854,432
	UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	^		1,012,684	882,903
	UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122	^		915,839	733,654
	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	^		340,800	303,504
	TOTAL OTHER INVESTMENTS			90,932,407	87,760,515
	TOTAL INVESTMENTS			3,893,776,617	3,609,629,436

* A party-in-interest to the Plan.

^ Refer to column (b)