Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☒ a DFE (specify) M

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under:
- ☐ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

Part II Basic Plan Information—enter all requested information

1a Name of plan
CENTERPOINT ENERGY, INC. MASTER RETIREMENT TRUST

1b Three-digit plan number (PN) ▶ 101

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)
CENTERPOINT ENERGY, INC.

1111 LOUISIANA ST
HOUSTON, TX 77002-5230

2b Employer Identification Number (EIN)
74-0694415

2c Plan Sponsor's telephone number
713-207-1111

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	PATRICIA MARTIN
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

THE BENEFITS COMMITTEE OF CENTERPOINT ENERGY, INC

1111 LOUISIANA ST
HOUSTON, TX 77002-5230

3b Administrator's EIN: 62-1510005

3c Administrator's telephone number: 713-207-1111

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	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

9a Plan funding arrangement (check all that apply)

- **(1)** ☐ Insurance
- **(2)** ☐ Code section 412(e)(3) insurance contracts
- **(3)** ☒ Trust
- **(4)** ☐ General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** ☐ Insurance
- **(2)** ☐ Code section 412(e)(3) insurance contracts
- **(3)** ☒ Trust
- **(4)** ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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
CENTERPOINT ENERGY, INC. MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 101

C Plan sponsor's name as shown on line 2a of Form 5500
CENTERPOINT ENERGY, INC.

D Employer Identification Number (EIN)
74-0694415

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

NORTHERN TRUST COMPANY

36-1561860

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

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

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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)

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

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

(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.

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

A Name of plan
CENTERPOINT ENERGY, INC. MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 101

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
CENTERPOINT ENERGY, INC.

D Employer Identification Number (EIN)
74-0694415

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE:	CF GQG PARTNERS INTERNATIONAL EQUIT		
b Name of sponsor of entity listed in (a):	GQG PARTNERS		
c EIN-PN 82-6283445-011	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	49530000
a Name of MTIA, CCT, PSA, or 103-12 IE:	CF SCHRODER INTERNATIONAL MULTI-CAP		
b Name of sponsor of entity listed in (a):	SCHRODER		
c EIN-PN 46-4679164-072	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	53060000
a Name of MTIA, CCT, PSA, or 103-12 IE:	CF WTC CIF II EMERGING MARKETS RESE		
b Name of sponsor of entity listed in (a):	WELLINGTON		
c EIN-PN 04-6913417-191	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	22456000
a Name of MTIA, CCT, PSA, or 103-12 IE:	MFB NT COLLECTIVE S&P500 INDEX FUND		
b Name of sponsor of entity listed in (a):	NORTHERN TRUST		
c EIN-PN 45-6138589-003	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	189898000
a Name of MTIA, CCT, PSA, or 103-12 IE:	CF EARNEST PARTNERS SMID CAP CORE F		
b Name of sponsor of entity listed in (a):	EARNEST PARTNERS		
c EIN-PN 47-2579333-078	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	27570000
a Name of MTIA, CCT, PSA, or 103-12 IE:	CF KAYNE ANDERSON RUDNICK INTL SM C		
b Name of sponsor of entity listed in (a):	KAYNE ANDERSON RUDNICK		
c EIN-PN 26-4377500-041	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	10327000
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	CENTERPOINT ENERGY RETIREMENT PLAN		
b Name of plan sponsor	CENTERPOINT ENERGY, INC.	**c** EIN-PN	74-0694415-001
a Plan name	INDIANA GAS COMPANY, INC. BARGAINING UNIT RETIREMENT PLAN		
b Name of plan sponsor	INDIANA GAS COMPANY, INC.	**c** EIN-PN	35-0793669-002
a Plan name	VECTREN CORPORATION COMBINED NON-BARGAINING RETIREMENT PLAN		
b Name of plan sponsor	VECTREN, LLC	**c** EIN-PN	35-2086905-001
a Plan name	PENSION PLAN FOR HOURLY EMPLOYEES OF SOUTHERN INDIANA GAS & ELECTRIC COMPANY		
b Name of plan sponsor	SOUTHERN INDIANA GAS & ELECTRIC COMPANY	**c** EIN-PN	35-0672570-002
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
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a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
CENTERPOINT ENERGY, INC. MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 101

C Plan sponsor's name as shown on line 2a of Form 5500
CENTERPOINT ENERGY, INC.

D Employer Identification Number (EIN)
74-0694415

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	96200000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	129000	0
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	27658000	44650000
(2) U.S. Government securities	1c(2)	212401000	187692000
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	469241000	428117000
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	29805000	27661000
(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)	348147000	352841000
(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)	28296000	26236000
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	124177000	99995000

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(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	1239854000	1263392000
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	7736000	9676000
k Total liabilities (add all amounts in lines 1g through1j)	1k	7736000	9676000
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1232118000	1253716000

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)	656000	
(B) U.S. Government securities	2b(1)(B)	2314000	
(C) Corporate debt instruments	2b(1)(C)	23668000	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1908000	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		28546000
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	394000	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1291000	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1685000
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	689775000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	700561000	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-10786000
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		47732000
(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)		192000
c Other income	2c		-26899000
d Total income. Add all **income** amounts in column (b) and enter total	2d		40470000
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		0
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		0
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		40470000
l Transfers of assets:			
(1) To this plan	2l(1)		120989000
(2) From this plan	2l(2)		139861000

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

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

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

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 04 NOV 2024 AUD / USD EX.RATE 1.5147572 WITH BNP PARIBAS	30,000.000	4 Nov 24				0.00	19,805.15	19,800.00	-5.15
FX DEAL TRANSACTED ON 05 FEB 2024 USD / AUD EX.RATE 0.648607 WITH BNP PARIBAS	-1,106,000.000	5 Feb 24				0.00	-717,359.34	-720,393.14	-3,033.80
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.4995372 WITH BNP PARIBAS	707,136.000	25 Jun 24				0.00	471,569.48	461,618.39	-9,951.09
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6663054 WITH BNP PARIBAS	-707,136.000	25 Jun 24				0.00	-471,168.54	-470,280.81	887.73
Brazilian real - BRL									
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	-2,233,055.180	2 Jan 24				0.00	-461,251.15	-455,288.84	5,962.31
FX DEAL TRANSACTED ON 22 JUL 2024 BRL / USD EX.RATE 5.5943 WITH BNP PARIBAS	5,045,600.430	22 Jul 24				0.00	901,918.10	923,282.51	21,364.41
FX DEAL TRANSACTED ON 22 JUL 2024 USD / BRL EX.RATE 0.1798885 WITH BNP PARIBAS	-5,013,762.720	22 Jul 24				0.00	-901,918.10	-885,166.96	16,751.14
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1760673 WITH BNP PARIBAS	-558,428.470	30 Aug 24				0.00	-98,321.00	-102,185.51	-3,864.51
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1763439 WITH BNP PARIBAS	-888,485.400	30 Aug 24				0.00	-156,679.00	-162,581.85	-5,902.85
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	-3,598,686.560	30 Sep 24				0.00	-660,539.74	-658,515.16	2,024.58
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH BNP PARIBAS	5,013,762.720	31 Jul 24				0.00	885,495.26	885,166.96	-328.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 NOV 2024 GBP / USD EX.RATE 0.769903 WITH BNP PARIBAS	384,000.000	7 Nov 24				0.00	498,764.16	494,265.62	-4,498.54
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	2,056,000.000	26 Apr 24				0.00	2,573,218.79	2,568,560.96	-4,657.83
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-2,056,000.000	26 Apr 24				0.00	-2,573,625.88	-2,626,231.89	-52,606.01
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	1,581,000.000	26 Feb 24				0.00	2,006,553.66	2,000,518.54	-6,035.12
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-1,581,000.000	26 Feb 24				0.00	-2,006,939.42	-1,986,131.25	20,808.17
FX DEAL TRANSACTED ON 26 MAR 2024 GBP / USD EX.RATE 0.7899903 WITH BNP PARIBAS	1,581,000.000	26 Mar 24				0.00	2,001,290.38	1,986,131.25	-15,159.13
FX DEAL TRANSACTED ON 26 MAR 2024 USD / GBP EX.RATE 1.2660473 WITH BNP PARIBAS	-1,581,000.000	26 Mar 24				0.00	-2,001,620.81	-1,975,143.43	26,477.38
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	2,224,000.000	28 May 24				0.00	2,840,545.73	2,840,826.72	280.99
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-2,224,000.000	28 May 24				0.00	-2,840,950.50	-2,812,137.10	28,813.40
FX DEAL TRANSACTED ON 28 OCT 2024 GBP / USD EX.RATE 0.7700868 WITH BNP PARIBAS	364,000.000	28 Oct 24				0.00	472,674.02	473,363.86	689.84
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	1,581,000.000	29 Jan 24				0.00	2,007,482.18	2,005,261.37	-2,220.81
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	-1,581,000.000	29 Jan 24				0.00	-2,007,850.55	-2,000,518.54	7,332.01
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	2,806,000.000	29 Oct 24				0.00	3,644,954.72	3,636,155.36	-8,799.36
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-2,806,000.000	29 Oct 24				0.00	-3,644,811.61	-3,543,557.47	101,254.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.772795 WITH BNP PARIBAS	381,000.000	31 Oct 24				0.00	493,015.60	481,145.90	-11,869.70
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.29406 WITH BNP PARIBAS	-381,000.000	31 Oct 24				0.00	-493,036.86	-493,718.89	-682.03
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	1,896,000.000	3 Jun 24				0.00	1,388,339.70	1,390,896.09	2,556.39
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-1,896,000.000	3 Jun 24				0.00	-1,389,110.92	-1,380,766.85	8,344.07
FX DEAL TRANSACTED ON 08 JAN 2024 CAD / USD EX.RATE 1.33873 WITH BNP PARIBAS	1,271,000.000	8 Jan 24				0.00	949,407.27	950,386.96	979.69
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CAD EX.RATE 0.7472215 WITH BNP PARIBAS	-1,271,000.000	8 Jan 24				0.00	-949,718.50	-947,552.84	2,165.66
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,890,138.290	27 Nov 24				0.00	1,345,629.37	1,342,284.76	-3,344.61
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,887,181.950	27 Nov 24				0.00	-1,345,629.37	-1,312,798.12	32,831.25
Euro - EUR									
FX DEAL TRANSACTED ON 04 NOV 2024 EUR / USD EX.RATE 0.9190366 WITH BNP PARIBAS	471,000.000	4 Nov 24				0.00	512,493.22	513,484.25	991.03
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9171232 WITH BNP PARIBAS	380,000.000	5 Nov 24				0.00	414,339.12	397,841.02	-16,498.10
FX DEAL TRANSACTED ON 05 NOV 2024 USD / EUR EX.RATE 1.0891799 WITH BNP PARIBAS	-380,000.000	5 Nov 24				0.00	-413,888.36	-414,276.04	-387.68
FX DEAL TRANSACTED ON 07 NOV 2024 EUR / USD EX.RATE 0.9259851 WITH BNP PARIBAS	288,000.000	7 Nov 24				0.00	311,020.13	306,662.40	-4,357.73
FX DEAL TRANSACTED ON 11 NOV 2024 EUR / USD EX.RATE 0.9371563 WITH BNP PARIBAS	329,000.000	11 Nov 24				0.00	351,062.05	344,446.57	-6,615.48

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 NOV 2024 USD / EUR EX.RATE 1.0661674 WITH BNP PARIBAS	-329,000.000	11 Nov 24				0.00	-350,769.07	-350,319.20	449.87
FX DEAL TRANSACTED ON 22 MAY 2024 EUR / USD EX.RATE 0.9223319 WITH BNP PARIBAS	87,000.000	22 May 24				0.00	94,326.13	94,255.80	-70.33
FX DEAL TRANSACTED ON 22 MAY 2024 USD / EUR EX.RATE 1.0847401 WITH BNP PARIBAS	-87,000.000	22 May 24				0.00	-94,372.39	-94,569.00	-196.61
FX DEAL TRANSACTED ON 25 NOV 2024 EUR / USD EX.RATE 0.9536622 WITH BNP PARIBAS	325,000.000	25 Nov 24				0.00	340,791.52	340,876.28	84.76
FX DEAL TRANSACTED ON 25 NOV 2024 USD / EUR EX.RATE 1.0488825 WITH BNP PARIBAS	-325,000.000	25 Nov 24				0.00	-340,886.81	-340,258.77	628.04
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.924217 WITH BNP PARIBAS	437,000.000	28 Oct 24				0.00	472,832.69	471,894.47	-938.22
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	3,937,000.000	29 Apr 24				0.00	4,217,865.58	4,206,094.13	-11,771.45
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	-3,937,000.000	29 Apr 24				0.00	-4,223,415.18	-4,279,519.01	-56,103.83
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9252745 WITH BNP PARIBAS	520,000.000	29 Oct 24				0.00	561,995.36	564,148.02	2,152.66
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.0804987 WITH BNP PARIBAS	-520,000.000	29 Oct 24				0.00	-561,859.32	-561,522.03	337.29
FX DEAL TRANSACTED ON 31 OCT 2024 EUR / USD EX.RATE 0.9196912 WITH BNP PARIBAS	523,589.000	31 Oct 24				0.00	569,309.58	548,171.53	-21,138.05
FX DEAL TRANSACTED ON 31 OCT 2024 USD / EUR EX.RATE 1.08604 WITH BNP PARIBAS	-523,589.000	31 Oct 24				0.00	-568,638.60	-568,041.73	596.87
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-2,025,532.680	2 Dec 24				0.00	-23,919.51	-23,915.96	3.55
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	5,153,920.460	9 Oct 24				0.00	61,229.00	60,853.61	-375.39

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-5,143,940.130	9 Oct 24				0.00	-61,229.00	-61,178.21	50.79
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	4,759,531.630	12 Nov 24				0.00	56,249.00	55,519.74	-729.26
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-4,751,184.280	12 Nov 24				0.00	-56,249.00	-56,098.41	150.59
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-9,939,866.650	18 Jun 24				0.00	-119,066.41	-119,100.94	-34.53
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	5,925,154.340	18 Oct 24				0.00	70,336.59	69,959.76	-376.83
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-5,914,336.570	18 Oct 24				0.00	-70,336.59	-70,340.73	-4.14
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	11,058,276.700	22 Oct 24				0.00	131,533.72	131,518.94	-14.78
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	4,311,760.080	25 Nov 24				0.00	51,016.00	50,296.50	-719.50
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-4,302,357.840	25 Nov 24				0.00	-51,016.00	-50,799.00	217.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.516199 WITH BNP PARIBAS	2,004,388.780	27 Mar 24				0.00	24,000.00	24,016.88	16.88
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.531346 WITH BNP PARIBAS	7,935,477.870	27 Mar 24				0.00	95,000.00	95,084.06	84.06
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	4,518,708.710	30 Dec 24				0.00	52,429.00	52,403.59	-25.41
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-4,495,472.180	30 Dec 24				0.00	-52,429.00	-52,439.50	-10.50
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2024 JPY / USD EX.RATE 151.40679 WITH BNP PARIBAS	12,100,000.000	1 Apr 24				0.00	79,917.16	79,788.99	-128.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 APR 2024 USD / JPY EX.RATE 0.006635 WITH BNP PARIBAS	-12,100,000.000	1 Apr 24				0.00	-80,283.77	-76,749.87	3,533.90
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	8,800,000.000	3 Jun 24				0.00	56,098.70	56,339.83	241.13
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	-8,800,000.000	3 Jun 24				0.00	-56,338.33	-54,431.87	1,906.46
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 20.1511 WITH BNP PARIBAS	1,840,218.600	9 Sep 24				0.00	91,321.00	90,719.31	-601.69
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0502614 WITH BNP PARIBAS	-1,816,922.620	9 Sep 24				0.00	-91,321.00	-94,215.51	-2,894.51
FX DEAL TRANSACTED ON 18 JUL 2024 USD / MXN EX.RATE 0.0555366 WITH BNP PARIBAS	-3,889,323.860	18 Jul 24				0.00	-216,000.00	-217,098.74	-1,098.74
FX DEAL TRANSACTED ON 19 JAN 2024 MXN / USD EX.RATE 17.1547 WITH BNP PARIBAS	22,764.290	19 Jan 24				0.00	1,327.00	1,324.20	-2.80
FX DEAL TRANSACTED ON 19 JAN 2024 USD / MXN EX.RATE 0.0578192 WITH BNP PARIBAS	-22,950.860	19 Jan 24				0.00	-1,327.00	-1,363.44	-36.44
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0558184 WITH BNP PARIBAS	-2,382,727.190	19 Jul 24				0.00	-133,000.00	-132,942.43	57.57
FX DEAL TRANSACTED ON 20 MAR 2024 MXN / USD EX.RATE 16.721561 WITH BNP PARIBAS	2,575,120.390	20 Mar 24				0.00	154,000.00	153,809.70	-190.30
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 03 JUN 2024 TWD / USD EX.RATE 32.422 WITH BNP PARIBAS	2,760,960.000	3 Jun 24				0.00	85,157.00	85,350.48	193.48
FX DEAL TRANSACTED ON 03 JUN 2024 USD / TWD EX.RATE 0.0309905 WITH BNP PARIBAS	-2,747,846.000	3 Jun 24				0.00	-85,157.00	-85,522.75	-365.75
FX DEAL TRANSACTED ON 05 JUN 2024 TWD / USD EX.RATE 32.332 WITH BNP PARIBAS	2,775,864.000	5 Jun 24				0.00	85,855.00	85,811.21	-43.79

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TWD EX.RATE 0.0310868 WITH BNP PARIBAS	-2,761,784.000	5 Jun 24				0.00	-85,855.00	-85,956.55	-101.55
FX DEAL TRANSACTED ON 06 JUN 2024 TWD / USD EX.RATE 32.255 WITH BNP PARIBAS	2,778,607.000	6 Jun 24				0.00	86,145.00	85,896.01	-248.99
FX DEAL TRANSACTED ON 06 JUN 2024 USD / TWD EX.RATE 0.0311589 WITH BNP PARIBAS	-2,764,703.000	6 Jun 24				0.00	-86,145.00	-86,047.40	97.60
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	6,940,325.000	11 Sep 24				0.00	215,873.25	216,007.63	134.38
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	2,079,571.000	12 Aug 24				0.00	64,385.00	64,723.65	338.65
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	-2,064,312.000	12 Aug 24				0.00	-64,385.00	-63,566.19	818.81
FX DEAL TRANSACTED ON 12 JUN 2024 TWD / USD EX.RATE 32.331 WITH BNP PARIBAS	2,799,380.000	12 Jun 24				0.00	86,585.00	86,538.17	-46.83
FX DEAL TRANSACTED ON 12 JUN 2024 USD / TWD EX.RATE 0.0310742 WITH BNP PARIBAS	-2,786,392.000	12 Jun 24				0.00	-86,585.00	-86,722.44	-137.44
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	2,040,829.000	14 Aug 24				0.00	63,750.00	63,517.87	-232.13
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	-2,022,979.000	14 Aug 24				0.00	-63,750.00	-62,293.43	1,456.57
FX DEAL TRANSACTED ON 14 NOV 2024 USD / TWD EX.RATE 0.0307031 WITH BNP PARIBAS	-3,010,220.000	14 Nov 24				0.00	-92,423.09	-92,693.46	-270.37
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	1,083,786.000	18 Dec 24				0.00	33,411.00	32,999.37	-411.63
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	-1,077,505.000	18 Dec 24				0.00	-33,411.00	-32,950.59	460.41
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH BNP PARIBAS	-11,114,811.000	18 Jun 24				0.00	-343,049.72	-343,595.87	-546.15
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	1,157,210.000	24 Oct 24				0.00	36,147.00	35,633.87	-513.13

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	-1,147,233.000	24 Oct 24				0.00	-36,147.00	-34,931.22	1,215.78
FX DEAL TRANSACTED ON 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	1,159,902.000	25 Oct 24				0.00	36,213.00	35,716.77	-496.23
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	-1,150,306.000	25 Oct 24				0.00	-36,213.00	-35,024.79	1,188.21
FX DEAL TRANSACTED ON 30 SEP 2024 TWD / USD EX.RATE 31.244436 WITH BNP PARIBAS	4,780,399.000	30 Sep 24				0.00	153,000.00	147,202.43	-5,797.57
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 JPY / USD EX.RATE 151.40679 WITH BNP PARIBAS	-79,917.160	1 Apr 24				0.00	-79,917.16	-79,917.16	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / JPY EX.RATE 0.006635 WITH BNP PARIBAS	80,283.770	1 Apr 24				0.00	80,283.77	80,283.77	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	23,919.510	2 Dec 24				0.00	23,919.51	23,919.51	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / BRL EX.RATE 0.2065561 WITH BNP PARIBAS	461,251.150	2 Jan 24				0.00	461,251.15	461,251.15	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-1,388,339.700	3 Jun 24				0.00	-1,388,339.70	-1,388,339.70	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	-56,098.700	3 Jun 24				0.00	-56,098.70	-56,098.70	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 TWD / USD EX.RATE 32.422 WITH BNP PARIBAS	-85,157.000	3 Jun 24				0.00	-85,157.00	-85,157.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	1,389,110.920	3 Jun 24				0.00	1,389,110.92	1,389,110.92	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	56,338.330	3 Jun 24				0.00	56,338.33	56,338.33	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / TWD EX.RATE 0.0309905 WITH BNP PARIBAS	85,157.000	3 Jun 24				0.00	85,157.00	85,157.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 NOV 2024 AUD / USD EX.RATE 1.5147572 WITH BNP PARIBAS	-19,805.150	4 Nov 24				0.00	-19,805.15	-19,805.15	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 EUR / USD EX.RATE 0.9190366 WITH BNP PARIBAS	-512,493.220	4 Nov 24				0.00	-512,493.22	-512,493.22	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / AUD EX.RATE 0.648607 WITH BNP PARIBAS	717,359.340	5 Feb 24				0.00	717,359.34	717,359.34	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 TWD / USD EX.RATE 32.332 WITH BNP PARIBAS	-85,855.000	5 Jun 24				0.00	-85,855.00	-85,855.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TWD EX.RATE 0.0310868 WITH BNP PARIBAS	85,855.000	5 Jun 24				0.00	85,855.00	85,855.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9171232 WITH BNP PARIBAS	-414,339.120	5 Nov 24				0.00	-414,339.12	-414,339.12	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / EUR EX.RATE 1.0891799 WITH BNP PARIBAS	413,888.360	5 Nov 24				0.00	413,888.36	413,888.36	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 TWD / USD EX.RATE 32.255 WITH BNP PARIBAS	-86,145.000	6 Jun 24				0.00	-86,145.00	-86,145.00	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / TWD EX.RATE 0.0311589 WITH BNP PARIBAS	86,145.000	6 Jun 24				0.00	86,145.00	86,145.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 EUR / USD EX.RATE 0.9259851 WITH BNP PARIBAS	-311,020.130	7 Nov 24				0.00	-311,020.13	-311,020.13	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 GBP / USD EX.RATE 0.769903 WITH BNP PARIBAS	-498,764.160	7 Nov 24				0.00	-498,764.16	-498,764.16	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 CAD / USD EX.RATE 1.33873 WITH BNP PARIBAS	-949,407.270	8 Jan 24				0.00	-949,407.27	-949,407.27	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CAD EX.RATE 0.7472215 WITH BNP PARIBAS	949,718.500	8 Jan 24				0.00	949,718.50	949,718.50	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-61,229.000	9 Oct 24				0.00	-61,229.00	-61,229.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	61,229.000	9 Oct 24				0.00	61,229.00	61,229.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 20.1511 WITH BNP PARIBAS	-91,321.000	9 Sep 24				0.00	-91,321.00	-91,321.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0502614 WITH BNP PARIBAS	91,321.000	9 Sep 24				0.00	91,321.00	91,321.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 EUR / USD EX.RATE 0.9371563 WITH BNP PARIBAS	-351,062.050	11 Nov 24				0.00	-351,062.05	-351,062.05	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 USD / EUR EX.RATE 1.0661674 WITH BNP PARIBAS	350,769.070	11 Nov 24				0.00	350,769.07	350,769.07	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	-215,873.250	11 Sep 24				0.00	-215,873.25	-215,873.25	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	-64,385.000	12 Aug 24				0.00	-64,385.00	-64,385.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	64,385.000	12 Aug 24				0.00	64,385.00	64,385.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 TWD / USD EX.RATE 32.331 WITH BNP PARIBAS	-86,585.000	12 Jun 24				0.00	-86,585.00	-86,585.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 USD / TWD EX.RATE 0.0310742 WITH BNP PARIBAS	86,585.000	12 Jun 24				0.00	86,585.00	86,585.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-56,249.000	12 Nov 24				0.00	-56,249.00	-56,249.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	56,249.000	12 Nov 24				0.00	56,249.00	56,249.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	-63,750.000	14 Aug 24				0.00	-63,750.00	-63,750.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	63,750.000	14 Aug 24				0.00	63,750.00	63,750.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / TWD EX.RATE 0.0307031 WITH BNP PARIBAS	92,423.090	14 Nov 24				0.00	92,423.09	92,423.09	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	-33,411.000	18 Dec 24				0.00	-33,411.00	-33,411.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	33,411.000	18 Dec 24				0.00	33,411.00	33,411.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / MXN EX.RATE 0.0555366 WITH BNP PARIBAS	216,000.000	18 Jul 24				0.00	216,000.00	216,000.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	119,066.410	18 Jun 24				0.00	119,066.41	119,066.41	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / TWD EX.RATE 0.0308642 WITH BNP PARIBAS	343,049.720	18 Jun 24				0.00	343,049.72	343,049.72	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-70,336.590	18 Oct 24				0.00	-70,336.59	-70,336.59	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	70,336.590	18 Oct 24				0.00	70,336.59	70,336.59	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 MXN / USD EX.RATE 17.1547 WITH BNP PARIBAS	-1,327.000	19 Jan 24				0.00	-1,327.00	-1,327.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 USD / MXN EX.RATE 0.0578192 WITH BNP PARIBAS	1,327.000	19 Jan 24				0.00	1,327.00	1,327.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / MXN EX.RATE 0.0558184 WITH BNP PARIBAS	133,000.000	19 Jul 24				0.00	133,000.00	133,000.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 MXN / USD EX.RATE 16.721561 WITH BNP PARIBAS	-154,000.000	20 Mar 24				0.00	-154,000.00	-154,000.00	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 BRL / USD EX.RATE 5.5943 WITH BNP PARIBAS	-901,918.100	22 Jul 24				0.00	-901,918.10	-901,918.10	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / BRL EX.RATE 0.1798885 WITH BNP PARIBAS	901,918.100	22 Jul 24				0.00	901,918.10	901,918.10	0.00
FX DEAL TRANSACTED ON 22 MAY 2024 EUR / USD EX.RATE 0.9223319 WITH BNP PARIBAS	-94,326.130	22 May 24				0.00	-94,326.13	-94,326.13	0.00
FX DEAL TRANSACTED ON 22 MAY 2024 USD / EUR EX.RATE 1.0847401 WITH BNP PARIBAS	94,372.390	22 May 24				0.00	94,372.39	94,372.39	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-131,533.720	22 Oct 24				0.00	-131,533.72	-131,533.72	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	-36,147.000	24 Oct 24				0.00	-36,147.00	-36,147.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	36,147.000	24 Oct 24				0.00	36,147.00	36,147.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.4995372 WITH BNP PARIBAS	-471,569.480	25 Jun 24				0.00	-471,569.48	-471,569.48	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6663054 WITH BNP PARIBAS	471,168.540	25 Jun 24				0.00	471,168.54	471,168.54	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 EUR / USD EX.RATE 0.9536622 WITH BNP PARIBAS	-340,791.520	25 Nov 24				0.00	-340,791.52	-340,791.52	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-51,016.000	25 Nov 24				0.00	-51,016.00	-51,016.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / EUR EX.RATE 1.0488825 WITH BNP PARIBAS	340,886.810	25 Nov 24				0.00	340,886.81	340,886.81	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	51,016.000	25 Nov 24				0.00	51,016.00	51,016.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	-36,213.000	25 Oct 24				0.00	-36,213.00	-36,213.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	36,213.000	25 Oct 24				0.00	36,213.00	36,213.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-2,573,218.790	26 Apr 24				0.00	-2,573,218.79	-2,573,218.79	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	2,573,625.880	26 Apr 24				0.00	2,573,625.88	2,573,625.88	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-2,006,553.660	26 Feb 24				0.00	-2,006,553.66	-2,006,553.66	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	2,006,939.420	26 Feb 24				0.00	2,006,939.42	2,006,939.42	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 GBP / USD EX.RATE 0.7899903 WITH BNP PARIBAS	-2,001,290.380	26 Mar 24				0.00	-2,001,290.38	-2,001,290.38	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 26 MAR 2024 USD / GBP EX.RATE 1.2660473 WITH BNP PARIBAS	2,001,620.810	26 Mar 24				0.00	2,001,620.81	2,001,620.81	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.516199 WITH BNP PARIBAS	-24,000.000	27 Mar 24				0.00	-24,000.00	-24,000.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 INR / USD EX.RATE 83.531346 WITH BNP PARIBAS	-95,000.000	27 Mar 24				0.00	-95,000.00	-95,000.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,345,629.370	27 Nov 24				0.00	-1,345,629.37	-1,345,629.37	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,345,629.370	27 Nov 24				0.00	1,345,629.37	1,345,629.37	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-2,840,545.730	28 May 24				0.00	-2,840,545.73	-2,840,545.73	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	2,840,950.500	28 May 24				0.00	2,840,950.50	2,840,950.50	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.924217 WITH BNP PARIBAS	-472,832.690	28 Oct 24				0.00	-472,832.69	-472,832.69	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 GBP / USD EX.RATE 0.7700868 WITH BNP PARIBAS	-472,674.020	28 Oct 24				0.00	-472,674.02	-472,674.02	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	-4,217,865.580	29 Apr 24				0.00	-4,217,865.58	-4,217,865.58	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	4,223,415.180	29 Apr 24				0.00	4,223,415.18	4,223,415.18	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	-2,007,482.180	29 Jan 24				0.00	-2,007,482.18	-2,007,482.18	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	2,007,850.550	29 Jan 24				0.00	2,007,850.55	2,007,850.55	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9252745 WITH BNP PARIBAS	-561,995.360	29 Oct 24				0.00	-561,995.36	-561,995.36	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-3,644,954.720	29 Oct 24				0.00	-3,644,954.72	-3,644,954.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.0804987 WITH BNP PARIBAS	561,859.320	29 Oct 24				0.00	561,859.32	561,859.32	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	3,644,811.610	29 Oct 24				0.00	3,644,811.61	3,644,811.61	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1760673 WITH BNP PARIBAS	98,321.000	30 Aug 24				0.00	98,321.00	98,321.00	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1763439 WITH BNP PARIBAS	156,679.000	30 Aug 24				0.00	156,679.00	156,679.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-52,429.000	30 Dec 24				0.00	-52,429.00	-52,429.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	52,429.000	30 Dec 24				0.00	52,429.00	52,429.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 TWD / USD EX.RATE 31.244436 WITH BNP PARIBAS	-153,000.000	30 Sep 24				0.00	-153,000.00	-153,000.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	660,539.740	30 Sep 24				0.00	660,539.74	660,539.74	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH BNP PARIBAS	-885,495.260	31 Jul 24				0.00	-885,495.26	-885,495.26	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 EUR / USD EX.RATE 0.9196912 WITH BNP PARIBAS	-569,309.580	31 Oct 24				0.00	-569,309.58	-569,309.58	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.772795 WITH BNP PARIBAS	-493,015.600	31 Oct 24				0.00	-493,015.60	-493,015.60	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / EUR EX.RATE 1.08604 WITH BNP PARIBAS	568,638.600	31 Oct 24				0.00	568,638.60	568,638.60	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.29406 WITH BNP PARIBAS	493,036.860	31 Oct 24				0.00	493,036.86	493,036.86	0.00
Total BNP PARIBAS PARIS							.000.00	29,438.63	29,438.63

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 20 MAR 2024 USD / AUD EX.RATE 0.651572 WITH HSBC BANK PLC	-746,000.000	20 Mar 24				0.00	-486,072.71	-490,084.72	-4,012.01
FX DEAL TRANSACTED ON 24 OCT 2024 AUD / USD EX.RATE 1.5022003 WITH HSBC BANK PLC	741,000.000	24 Oct 24				0.00	493,276.44	491,542.35	-1,734.09
FX DEAL TRANSACTED ON 24 OCT 2024 USD / AUD EX.RATE 0.6657792 WITH HSBC BANK PLC	-741,000.000	24 Oct 24				0.00	-493,342.39	-487,837.38	5,505.01
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5393589 WITH HSBC BANK PLC	350,000.000	28 Feb 24				0.00	227,367.39	227,290.01	-77.38
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5396791 WITH HSBC BANK PLC	503,703.000	28 Feb 24				0.00	327,148.05	327,029.18	-118.87
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6489 WITH HSBC BANK PLC	-503,703.000	28 Feb 24				0.00	-326,852.88	-329,069.18	-2,216.30
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6502797 WITH HSBC BANK PLC	-350,000.000	28 Feb 24				0.00	-227,597.90	-227,237.51	360.39
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5252075 WITH HSBC BANK PLC	131,617.000	29 Apr 24				0.00	86,294.49	87,893.83	1,599.34
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.655 WITH HSBC BANK PLC	-131,617.000	29 Apr 24				0.00	-86,209.14	-85,426.02	783.12
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	2,918,000.000	29 Jan 24				0.00	1,926,308.95	1,906,329.45	-19,979.50
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	-2,918,000.000	29 Jan 24				0.00	-1,924,421.00	-1,910,122.89	14,298.11
British pound sterling - GBP									
FX DEAL TRANSACTED ON 05 NOV 2024 GBP / USD EX.RATE 0.77034 WITH HSBC BANK PLC	484,000.000	5 Nov 24				0.00	628,294.00	611,219.46	-17,074.54

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 05 NOV 2024 USD / GBP EX.RATE 1.2981716 WITH HSBC BANK PLC	-484,000.000	5 Nov 24				0.00	-628,315.05	-629,321.06	-1,006.01
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	2,976,000.000	25 Sep 24				0.00	3,980,400.00	3,954,360.09	-26,039.91
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-2,976,000.000	25 Sep 24				0.00	-3,980,239.30	-3,856,449.87	123,789.43
FX DEAL TRANSACTED ON 26 JUN 2024 GBP / USD EX.RATE 0.7903889 WITH HSBC BANK PLC	2,976,000.000	26 Jun 24				0.00	3,765,235.20	3,763,003.61	-2,231.59
FX DEAL TRANSACTED ON 26 JUN 2024 USD / GBP EX.RATE 1.265413 WITH HSBC BANK PLC	-2,976,000.000	26 Jun 24				0.00	-3,765,869.09	-3,807,048.16	-41,179.07
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 NOV 2024 CAD / USD EX.RATE 1.389311 WITH HSBC BANK PLC	86,137.280	4 Nov 24				0.00	62,000.00	62,181.76	181.76
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	1,897,187.870	26 Jun 24				0.00	1,385,661.00	1,381,631.92	-4,029.08
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-1,895,913.070	26 Jun 24				0.00	-1,385,661.00	-1,370,077.37	15,583.63
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	1,267,173.130	28 Mar 24				0.00	934,107.90	933,632.81	-475.09
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	-1,266,617.060	28 Mar 24				0.00	-934,107.90	-920,071.96	14,035.94
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	1,893,193.960	29 Oct 24				0.00	1,363,285.06	1,359,515.97	-3,769.09
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	-1,891,551.200	29 Oct 24				0.00	-1,363,285.06	-1,343,288.14	19,996.92
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	1,265,382.840	30 Apr 24				0.00	925,281.00	919,175.42	-6,105.58
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	-1,264,754.480	30 Apr 24				0.00	-925,281.00	-927,817.54	-2,536.54

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	1,893,637.580	30 Sep 24				0.00	1,401,145.98	1,402,330.94	1,184.96
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	-1,892,103.330	30 Sep 24				0.00	-1,401,145.98	-1,358,732.78	42,413.20
Euro - EUR									
FX DEAL TRANSACTED ON 10 JUL 2024 EUR / USD EX.RATE 0.9229754 WITH HSBC BANK PLC	476,000.000	10 Jul 24				0.00	515,723.39	513,723.04	-2,000.35
FX DEAL TRANSACTED ON 10 JUL 2024 USD / EUR EX.RATE 1.082351 WITH HSBC BANK PLC	-476,000.000	10 Jul 24				0.00	-515,199.08	-515,222.44	-23.36
FX DEAL TRANSACTED ON 12 FEB 2024 EUR / USD EX.RATE 0.9280843 WITH HSBC BANK PLC	357,000.000	12 Feb 24				0.00	384,663.32	384,399.79	-263.53
FX DEAL TRANSACTED ON 12 FEB 2024 USD / EUR EX.RATE 1.0783461 WITH HSBC BANK PLC	-357,000.000	12 Feb 24				0.00	-384,969.56	-386,827.37	-1,857.81
FX DEAL TRANSACTED ON 19 FEB 2024 EUR / USD EX.RATE 0.9280932 WITH HSBC BANK PLC	170,000.000	19 Feb 24				0.00	183,171.26	183,047.52	-123.74
FX DEAL TRANSACTED ON 19 FEB 2024 USD / EUR EX.RATE 1.0780385 WITH HSBC BANK PLC	-170,000.000	19 Feb 24				0.00	-183,266.55	-184,203.51	-936.96
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9234292 WITH HSBC BANK PLC	205,000.000	24 May 24				0.00	221,998.60	222,599.25	600.65
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.083246 WITH HSBC BANK PLC	-205,000.000	24 May 24				0.00	-222,065.43	-222,835.00	-769.57
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	4,135,000.000	26 Jun 24				0.00	4,421,555.50	4,436,648.63	15,093.13
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	-4,135,000.000	26 Jun 24				0.00	-4,428,018.51	-4,462,699.12	-34,680.61
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	2,751,411.000	26 Nov 24				0.00	2,893,383.81	2,880,589.90	-12,793.91
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-2,751,411.000	26 Nov 24				0.00	-2,898,982.93	-2,850,505.99	48,476.94

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	3,659,000.000	30 Jul 24				0.00	3,963,133.88	3,948,976.08	-14,157.80
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	-3,659,000.000	30 Jul 24				0.00	-3,969,045.73	-4,050,330.36	-81,284.63
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	9,100,000.000	2 Sep 24				0.00	61,987.77	61,917.40	-70.37
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	-9,100,000.000	2 Sep 24				0.00	-62,249.43	-63,370.47	-1,121.04
FX DEAL TRANSACTED ON 04 NOV 2024 JPY / USD EX.RATE 151.59402 WITH HSBC BANK PLC	4,000,000.000	4 Nov 24				0.00	26,386.27	26,314.92	-71.35
FX DEAL TRANSACTED ON 27 AUG 2024 JPY / USD EX.RATE 144.75 WITH HSBC BANK PLC	6,849,280.000	27 Aug 24				0.00	47,318.00	46,603.25	-714.75
FX DEAL TRANSACTED ON 27 AUG 2024 USD / JPY EX.RATE 0.0069376 WITH HSBC BANK PLC	-6,820,482.000	27 Aug 24				0.00	-47,318.00	-47,496.39	-178.39
United States dollar - USD									
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	-61,987.770	2 Sep 24				0.00	-61,987.77	-61,987.77	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	62,249.430	2 Sep 24				0.00	62,249.43	62,249.43	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 CAD / USD EX.RATE 1.389311 WITH HSBC BANK PLC	-62,000.000	4 Nov 24				0.00	-62,000.00	-62,000.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 JPY / USD EX.RATE 151.59402 WITH HSBC BANK PLC	-26,386.270	4 Nov 24				0.00	-26,386.27	-26,386.27	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 GBP / USD EX.RATE 0.77034 WITH HSBC BANK PLC	-628,294.000	5 Nov 24				0.00	-628,294.00	-628,294.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / GBP EX.RATE 1.2981716 WITH HSBC BANK PLC	628,315.050	5 Nov 24				0.00	628,315.05	628,315.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 10 JUL 2024 EUR / USD EX.RATE 0.9229754 WITH HSBC BANK PLC	-515,723.390	10 Jul 24				0.00	-515,723.39	-515,723.39	0.00
FX DEAL TRANSACTED ON 10 JUL 2024 USD / EUR EX.RATE 1.082351 WITH HSBC BANK PLC	515,199.080	10 Jul 24				0.00	515,199.08	515,199.08	0.00
FX DEAL TRANSACTED ON 12 FEB 2024 EUR / USD EX.RATE 0.9280843 WITH HSBC BANK PLC	-384,663.320	12 Feb 24				0.00	-384,663.32	-384,663.32	0.00
FX DEAL TRANSACTED ON 12 FEB 2024 USD / EUR EX.RATE 1.0783461 WITH HSBC BANK PLC	384,969.560	12 Feb 24				0.00	384,969.56	384,969.56	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 EUR / USD EX.RATE 0.9280932 WITH HSBC BANK PLC	-183,171.260	19 Feb 24				0.00	-183,171.26	-183,171.26	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 USD / EUR EX.RATE 1.0780385 WITH HSBC BANK PLC	183,266.550	19 Feb 24				0.00	183,266.55	183,266.55	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / AUD EX.RATE 0.651572 WITH HSBC BANK PLC	486,072.710	20 Mar 24				0.00	486,072.71	486,072.71	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9234292 WITH HSBC BANK PLC	-221,998.600	24 May 24				0.00	-221,998.60	-221,998.60	0.00
FX DEAL TRANSACTED ON 24 MAY 2024 USD / EUR EX.RATE 1.083246 WITH HSBC BANK PLC	222,065.430	24 May 24				0.00	222,065.43	222,065.43	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 AUD / USD EX.RATE 1.5022003 WITH HSBC BANK PLC	-493,276.440	24 Oct 24				0.00	-493,276.44	-493,276.44	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / AUD EX.RATE 0.6657792 WITH HSBC BANK PLC	493,342.390	24 Oct 24				0.00	493,342.39	493,342.39	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-3,980,400.000	25 Sep 24				0.00	-3,980,400.00	-3,980,400.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	3,980,239.300	25 Sep 24				0.00	3,980,239.30	3,980,239.30	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-1,385,661.000	26 Jun 24				0.00	-1,385,661.00	-1,385,661.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	-4,421,555.500	26 Jun 24				0.00	-4,421,555.50	-4,421,555.50	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 JUN 2024 GBP / USD EX.RATE 0.7903889 WITH HSBC BANK PLC	-3,765,235.200	26 Jun 24				0.00	-3,765,235.20	-3,765,235.20	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	1,385,661.000	26 Jun 24				0.00	1,385,661.00	1,385,661.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	4,428,018.510	26 Jun 24				0.00	4,428,018.51	4,428,018.51	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / GBP EX.RATE 1.265413 WITH HSBC BANK PLC	3,765,869.090	26 Jun 24				0.00	3,765,869.09	3,765,869.09	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-2,893,383.810	26 Nov 24				0.00	-2,893,383.81	-2,893,383.81	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	2,898,982.930	26 Nov 24				0.00	2,898,982.93	2,898,982.93	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 JPY / USD EX.RATE 144.75 WITH HSBC BANK PLC	-47,318.000	27 Aug 24				0.00	-47,318.00	-47,318.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / JPY EX.RATE 0.0069376 WITH HSBC BANK PLC	47,318.000	27 Aug 24				0.00	47,318.00	47,318.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5393589 WITH HSBC BANK PLC	-227,367.390	28 Feb 24				0.00	-227,367.39	-227,367.39	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5396791 WITH HSBC BANK PLC	-327,148.050	28 Feb 24				0.00	-327,148.05	-327,148.05	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6489 WITH HSBC BANK PLC	326,852.880	28 Feb 24				0.00	326,852.88	326,852.88	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.6502797 WITH HSBC BANK PLC	227,597.900	28 Feb 24				0.00	227,597.90	227,597.90	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	-934,107.900	28 Mar 24				0.00	-934,107.90	-934,107.90	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	934,107.900	28 Mar 24				0.00	934,107.90	934,107.90	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5252075 WITH HSBC BANK PLC	-86,294.490	29 Apr 24				0.00	-86,294.49	-86,294.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.655 WITH HSBC BANK PLC	86,209.140	29 Apr 24				0.00	86,209.14	86,209.14	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	-1,926,308.950	29 Jan 24				0.00	-1,926,308.95	-1,926,308.95	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	1,924,421.000	29 Jan 24				0.00	1,924,421.00	1,924,421.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	-1,363,285.060	29 Oct 24				0.00	-1,363,285.06	-1,363,285.06	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	1,363,285.060	29 Oct 24				0.00	1,363,285.06	1,363,285.06	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	-925,281.000	30 Apr 24				0.00	-925,281.00	-925,281.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	925,281.000	30 Apr 24				0.00	925,281.00	925,281.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	-3,963,133.880	30 Jul 24				0.00	-3,963,133.88	-3,963,133.88	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	3,969,045.730	30 Jul 24				0.00	3,969,045.73	3,969,045.73	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	-1,401,145.980	30 Sep 24				0.00	-1,401,145.98	-1,401,145.98	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	1,401,145.980	30 Sep 24				0.00	1,401,145.98	1,401,145.98	0.00
Total HSBC BANK PLC							.000.00	20,269.71	20,269.71

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	90	39,295,093.04			0.00	39,295,093.04	39,295.093.04
	Total dispositions	37		36,600,000.00		0.00	36,599,736.24	36,600.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	986	208,063,520.15			0.00	208,063,520.15	208,063.520.15
	Total dispositions	745		194,582,060.30		0.00	194,582,060.30	194,582.060.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,232,894,549.77

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
ARS - Argentine peso	150.810	1.000000	150.81	150.81	0.00	0.00
AUD - Australian dollar	27,056.380	1.000000	27,056.38	27,056.38	0.00	0.00
CAD - Canadian dollar	61,537.580	1.000000	61,537.58	61,537.58	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi	131.220	1.000000	131.22	131.22	0.00	0.00
EUR - Euro	46,113.630	1.000000	46,113.63	46,113.63	0.00	0.00
GBP - British pound sterling	385,126.210	1.000000	385,126.21	385,126.21	0.00	0.00
JPY - Japanese yen	79.410	1.000000	79.41	79.41	0.00	0.00
MXN - Mexican peso	88,547.790	1.000000	88,547.79	88,547.79	0.00	0.00
NOK - Norwegian krone	2,576.870	1.000000	2,576.87	2,576.87	0.00	0.00
SGD - Singapore dollar	327.640	1.000000	327.64	327.64	0.00	0.00
USD - United States dollar	3,365,762.890	1.000000	3,365,762.89	3,365,762.89	0.00	0.00
USD - United States dollar	0.000	1.000000	2,104,065.20	2,104,065.20	0.00	0.00
Total - all currencies			6,081,475.63	6,081,475.63	0.00	0.00
Total Non-Interest Bearing Cash - USD			6,081,475.63	6,081,475.63	0.00	0.00
Receivable Income - USD						
Income	0.000	0.000000	7,156,117.32	7,156,117.32	0.00	0.00
Total - all currencies			7,156,117.32	7,156,117.32	0.00	0.00
Total Receivable Income - USD			7,156,117.32	7,156,117.32	0.00	0.00
Receivables - Other - USD						
Pending foreign exchange purchases: Brazilian real	0.000	0.000000	530,156.03	567,687.00	0.00	-37,530.97
Pending foreign exchange purchases: Indian rupee	0.000	0.000000	1,564,620.66	1,581,236.17	0.00	-16,615.51
Pending foreign exchange purchases: Mexican peso	0.000	0.000000	347,510.61	358,989.88	0.00	-11,479.27
Pending foreign exchange purchases: New Taiwan dollar	0.000	0.000000	111,852.54	112,942.00	0.00	-1,089.46
Pending foreign exchange purchases: United States dollar	0.000	0.000000	7,818,539.58	7,818,539.58	0.00	0.00
Total - all currencies			10,372,679.42	10,439,394.63	0.00	-66,715.21

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Receivables - Other - USD						
Pending trade sales: United States dollar	0.000	0.000000	15,678.01	15,678.01	0.00	0.00
Total - all currencies			15,678.01	15,678.01	0.00	0.00
Pending trade sales: United States dollar	0.000	0.000000	16,392,429.79	16,392,429.79	0.00	0.00
Total - all currencies			16,392,429.79	16,392,429.79	0.00	0.00
Total Receivables - Other - USD			26,780,787.22	26,847,502.43	0.00	-66,715.21
U.S. Government Securities						
United States - USD						
FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SBK4PG02	33,087.810	92.680333	30,665.89	31,877.25	0.00	-1,211.36
FHLMC MULTICLASS FLT RT SER 2326 CL SJ 06-15-2031 C3133TTWU1	6,977.320	109.882370	7,666.84	7,657.41	0.00	9.43
FNMA POOL #BK2013 4% 04-01-2048 BEO C3140HFGX1	116,946.970	93.158868	108,946.47	113,294.42	0.00	-4,347.95
FNMA POOL #BM2003 4% 10-01-2047 BEO C3140J6GM3	12,127.160	92.722664	11,244.63	11,706.30	0.00	-461.67
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SBN4NPB1	3,000,000.000	88.391485	2,651,744.55	2,639,296.88	0.00	12,447.67
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SBMF76H8	2,400,000.000	84.818930	2,035,654.32	2,040,375.00	0.00	-4,720.68
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SB3KZBN5	1,000,000.000	91.389496	913,894.96	908,867.19	0.00	5,027.77
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SB3L6WH8	2,800,000.000	91.373871	2,558,468.39	2,560,687.50	0.00	-2,219.11
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY S2337803	900,000.000	98.578677	887,208.09	893,003.91	0.00	-5,795.82
FREDDIE MAC POOL FR SD6584 3.5% 1/9/20523.5% 09-01-2052 C3132DUJ57	399,999.480	88.462200	353,848.34	366,030.77	0.00	-12,182.43
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SBMVLWK9	200,000.000	83.453348	166,906.70	170,515.63	0.00	-3,608.93
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052 SBNVRF94	220,000.000	85.948215	189,086.07	204,344.86	0.00	-15,258.79
TSY INFL IX N/B 0.125% 02-15-2052 SBNYF3S0	400,000.000	61.491222	245,964.89	265,848.95	0.00	-19,884.06
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SBF0SHC9	300,000.000	94.601185	283,803.56	303,474.35	0.00	-19,670.79

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SBSLSLK5	9,920,000.000	90.593750	8,986,900.00	9,861,632.21	0.00	-874,732.21
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SBMXHQN6	100,000.000	85.077092	85,077.09	93,155.03	0.00	-8,077.94
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SBS2G1C0	3,685,000.000	91.382812	3,367,456.62	3,585,866.23	0.00	-218,409.61
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 C912810UE6	7,105,000.000	95.515625	6,786,385.16	7,137,935.69	0.00	-351,550.53
UNITED STATES OF AMER TREAS NOTES 0.125%TIPS 10-15-2025 SBMHMCY0	125,000.000	120.243342	150,304.18	146,677.19	0.00	3,626.99
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031 SBTG00S4	85,000.000	97.859375	83,180.47	84,778.04	0.00	-1,597.57
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SBTKW387	3,140,000.000	97.421875	3,059,046.88	3,108,400.37	0.00	-49,353.49
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 SBS60BJ5	65,000.000	100.000000	65,000.00	65,000.00	0.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SBS60BL7	225,000.000	100.078125	225,175.78	225,000.00	0.00	175.78
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 SBQRHD39	3,440,000.000	26.440873	909,566.03	1,027,129.80	0.00	-117,563.77
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047 SBF3CXQ4	995,000.000	33.987207	338,172.71	377,843.59	0.00	-39,670.88
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054 SBM8NLD4	2,565,000.000	26.098499	669,426.50	753,694.35	0.00	-84,267.85
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 SBMZ99P3	810,000.000	26.383529	213,706.58	241,120.37	0.00	-27,413.79
UNITED STATES OF AMER TREAS STRIP 0% 11-15-2053 SBP38LZ7	2,255,000.000	26.419679	595,763.76	644,921.50	0.00	-49,157.74
UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG SBMWK7G6	12,940,000.000	27.581423	3,569,036.14	4,268,462.93	0.00	-699,426.79
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053 SBNDTCM0	2,005,000.000	26.650733	534,347.20	644,766.76	0.00	-110,419.56
UNITED STATES TREAS BD STRIPPED 08-15-2052 SBPVH026	32,230,000.000	26.974322	8,693,823.98	10,202,577.26	0.00	-1,508,753.28
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045 C912803EP4	2,000,000.000	36.847359	736,947.18	805,151.52	0.00	-68,204.34
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047 C912803EZ2	7,500,000.000	33.195543	2,489,665.73	2,796,855.53	0.00	-307,189.80
UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049 SBKDSSC8	6,790,000.000	30.542410	2,073,829.64	2,359,790.73	0.00	-285,961.09
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044 SBYQP4Y8	5,100,000.000	38.653902	1,971,349.00	2,141,726.28	0.00	-170,377.28

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG C912803EE9	3,500,000.000	40.336093	1,411,763.26	1,518,112.11	0.00	-106,348.85
UNITED STATES TREAS BD STRIPPED PRIN PMT0.0% 11-15-2052 SBP481K1	2,930,000.000	27.071842	793,204.97	928,774.96	0.00	-135,569.99
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG SBGRQBH6	3,900,000.000	40.820252	1,591,989.83	1,714,503.38	0.00	-122,513.55
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG C912803EH2	2,000,000.000	39.235793	784,715.86	848,594.98	0.00	-63,879.12
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 02-15-2046 (UNDDATE) REG SBD03YM9	910,000.000	35.869533	326,412.75	359,460.65	0.00	-33,047.90
UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG SBF52PW2	8,870,000.000	34.516898	3,061,648.85	3,405,263.61	0.00	-343,614.76
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047 SBF5BLR6	5,258,000.000	33.622705	1,767,881.83	1,978,478.24	0.00	-210,596.41
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG SBG0GXM2	3,160,000.000	31.892576	1,007,805.40	1,148,621.70	0.00	-140,816.30
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG SBFCBRB5	50,900,000.000	31.523938	16,045,684.44	18,240,761.66	0.00	-2,195,077.22
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SBZ0RQY1	36,100,000.000	39.772744	14,357,960.58	15,471,656.41	0.00	-1,113,695.83
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO SBMX79G0	2,060,000.000	27.367318	563,766.75	675,721.53	0.00	-111,954.78
UNITED STATES TREAS BDS 2.125% 02-15-2054 SBPG5RY6	400,000.000	95.251424	381,005.70	414,824.70	0.00	-33,819.00
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SBMDNWD6	7,130,000.000	48.855469	3,483,394.94	3,665,700.01	0.00	-182,305.07
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SBJ7G9G2	1,555,000.000	72.863281	1,133,024.02	1,184,603.14	0.00	-51,579.12
UNITED STATES TREAS BDS 0.125% 02-15-2051 SBMT9GR0	900,000.000	66.725815	600,532.33	658,527.97	0.00	-57,995.64
UNITED STATES TREAS BDS 4.625% 05-15-2044 SBPZRNR8	275,000.000	97.046875	266,878.91	281,443.78	0.00	-14,564.87
UNITED STATES TREAS BDS 4.625% 11-15-2044 SBTPH0B9	11,335,000.000	97.062500	11,002,034.38	11,451,378.41	0.00	-449,344.03
UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025 SBYST006	275,000.000	132.300090	363,825.25	355,446.20	0.00	8,379.05
UNITED STATES TREAS NTS 4.0% 12-15-2027 SBQT5PT1	135,000.000	99.218750	133,945.31	134,119.33	0.00	-174.02
UNITED STATES TREAS NTS 4.25% 11-30-2026 SBTG00T5	250,000.000	99.972656	249,931.64	250,232.58	0.00	-300.94
UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046 SBYQ76L5	1,590,000.000	33.717432	536,107.17	579,692.08	0.00	-43,584.91

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT ON 11-15-2046 (UNDDATE) REG SBPSP3D5	735,000.000	33.365663	245,237.62	271,206.96	0.00	-25,969.34
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG SBDCHQC3	895,000.000	36.332305	325,174.13	344,158.40	0.00	-18,984.27
UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG SBPSP3G8	3,550,000.000	35.917707	1,275,078.60	1,370,287.44	0.00	-95,208.84
UNITED STATES TREAS SEC STRIPPED INT PMT0.0% 11-15-2049 SBPSP3F7	1,145,000.000	28.858997	330,435.52	370,320.49	0.00	-39,884.97
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 C912834UY2	395,000.000	29.229280	115,455.66	123,378.25	0.00	-7,922.59
UNITED STATES TREAS SEC STRIPPED ZERO COUPON 08-15-2048 C912834TV0	320,000.000	30.591054	97,891.37	106,438.40	0.00	-8,547.03
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG SBBRWPW2	10,500,000.000	41.232941	4,329,458.81	4,658,241.63	0.00	-328,782.82
US TREASURY N/B 3.875% 08-15-2034 C91282CLF6	100,000.000	94.578125	94,578.13	98,925.14	0.00	-4,347.01
US TREASURY N/B 4.125% 11-30-2029 SBTG00V7	125,000.000	98.851562	123,564.45	125,212.95	0.00	-1,648.50
US TREASURY N/B 4.25% 08-15-2054 SBR2NN95	16,170,000.000	91.484375	14,793,023.44	16,180,986.73	0.00	-1,387,963.29
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SBMGSVW0	3,700,000.000	27.211957	1,006,842.41	1,109,992.71	0.00	-103,150.30
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054 SBRT4T26	4,085,000.000	25.667375	1,048,512.27	1,065,351.60	0.00	-16,839.33
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044 SBP9F4J7	470,000.000	38.117450	179,152.02	189,048.10	0.00	-9,896.08
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047 C912834RB6	1,460,000.000	32.912830	480,527.32	534,213.78	0.00	-53,686.46
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 SBF165M8	10,725,000.000	32.291096	3,463,220.05	3,933,760.23	0.00	-470,540.18
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049 SBHZ6584	3,630,000.000	30.882431	1,121,032.25	1,289,585.56	0.00	-168,553.31
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050 SBKPNTX9	4,325,000.000	29.610180	1,280,640.29	1,497,516.11	0.00	-216,875.82
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2051 SBMDK9B4	6,650,000.000	28.412364	1,889,422.21	2,235,194.67	0.00	-345,772.46
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044 SBP9F4L9	1,980,000.000	37.689863	746,259.29	811,114.11	0.00	-64,854.82
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2050 SBMFV0N4	2,680,000.000	29.505181	790,738.85	922,521.13	0.00	-131,782.28
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051 SBLF97G3	2,280,000.000	28.245310	643,993.07	693,703.94	0.00	-49,710.87

Current Value of Assets and Liabilities

Security Description / Asset ID		Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities							
United States - USD							
UTD STATES TREAS ZERO CPN 0% DUE C912803HB2	05-15-2054	3,570,000.000	25.973928	927,269.23	1,022,605.80	0.00	-95,336.57
UTD STATES TREAS ZERO CPN 0% DUE SBJTH941	08-15-2049	3,040,000.000	30.120177	915,653.38	1,067,801.52	0.00	-152,148.14
UTD STATES TREAS ZERO CPN 0% DUE SBJL9M35	08-15-2050	5,305,000.000	28.964142	1,536,547.73	1,811,676.33	0.00	-275,128.60
UTD STATES TREAS ZERO CPN 0% DUE SBT3FLM3	08-15-2050	380,000.000	27.998976	106,396.11	125,223.63	0.00	-18,827.52
UTD STATES TREAS ZERO CPN 0% DUE SBMH1214	08-15-2051	3,360,000.000	27.864241	936,238.50	1,114,241.86	0.00	-178,003.36
UTD STATES TREAS ZERO CPN 0% DUE C912834H84	08-15-2053	740,000.000	25.991776	192,339.14	234,634.74	0.00	-42,295.60
UTD STATES TREAS ZERO CPN 0% DUE SBF5FZ32	11-15-2047	8,665,000.000	32.826400	2,844,407.56	3,208,323.35	0.00	-363,915.79
UTD STATES TREAS ZERO CPN 0% DUE SBG47HY1	11-15-2048	11,290,000.000	31.220389	3,524,781.91	4,042,908.35	0.00	-518,126.44
UTD STATES TREAS ZERO CPN 0% DUE SBKRQWR1	11-15-2049	325,000.000	29.883848	97,122.51	106,054.00	0.00	-8,931.49
UTD STATES TREAS ZERO CPN 0% DUE SBM9CSQ2	11-15-2050	13,127,000.000	28.704754	3,768,073.05	4,451,779.96	0.00	-683,706.91
UTD STATES TREAS 4.375% DUE 12-31-2029 SBS60BM8		30,000.000	99.937500	29,981.25	29,925.00	0.00	56.25
Total United States - USD				165,171,826.63	181,501,716.10	0.00	-16,329,889.47
Total U.S. Government Securities				165,171,826.63	181,501,716.10	0.00	-16,329,889.47
Corporate Debt Instruments - Preferred							
United States - USD							
ABBOTT LABS 4.9% DUE 11-30-2046 SBYQHX58		210,000.000	93.442501	196,229.25	215,392.70	0.00	-19,163.45
ACCENTURE CAP INC 4.25% 10-04-2031 SBRXF8N9		25,000.000	96.073580	24,018.40	24,959.50	0.00	-941.10
ALABAMA PWR CO 3.45% DUE 10-01-2049 SBJYDFQ8		300,000.000	70.706340	212,119.02	226,423.93	0.00	-14,304.91
ALABAMA PWR CO 6% DUE 03-01-2039 SB4QV918		85,000.000	104.364269	88,709.63	91,564.26	0.00	-2,854.63
AMEREN ILL CO FIXED 3.85% DUE 09-01-2032 SBMHB6W3		255,000.000	91.757574	233,981.81	238,128.64	0.00	-4,146.83
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SBP8JTN9		95,000.000	102.639619	97,507.64	106,694.18	0.00	-9,186.54

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SBKMJWW0	275,000.000	68.258814	187,711.74	203,454.58	0.00	-15,742.84
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SBLBMM05	60,000.000	69.138665	41,483.20	46,004.82	0.00	-4,521.62
AMERICAN WTR CAP CORP 4.15% 06-01-2049 SBJV8HJ3	110,000.000	79.002225	86,902.45	95,028.86	0.00	-8,126.41
BURL NORTHN DEB 5.05 DUE 03-01-2041 SB3N60C7	65,000.000	94.654835	61,525.64	65,201.24	0.00	-3,675.60
BURL NORTHN SANTA 6.15% DUE 05-01-2037 SB1W13G4	180,000.000	106.887502	192,397.50	202,588.98	0.00	-10,191.48
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SBQ26P46	90,000.000	87.212402	78,491.16	84,234.93	0.00	-5,743.77
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SB88N0G2	135,000.000	82.282540	111,081.43	116,752.77	0.00	-5,671.34
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SB8DXN80	145,000.000	78.976955	114,516.58	120,263.73	0.00	-5,747.15
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SBHQ3TB5	50,000.000	77.104929	38,552.46	40,383.06	0.00	-1,830.60
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SBKPD531	136,000.000	55.183843	75,050.03	83,506.41	0.00	-8,456.38
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SBLR95V2	115,000.000	72.885463	83,818.28	90,545.90	0.00	-6,727.62
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SBP8KQ42	85,000.000	62.358737	53,004.93	58,243.25	0.00	-5,238.32
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SBKDP7D3	20,000.000	67.313088	13,462.62	14,167.80	0.00	-705.18
DUKE ENERGY IND 4.9 DUE 07-15-2043 SBBWX683	1,385,000.000	90.870997	1,258,563.31	1,330,966.84	0.00	-72,403.53
DUKE ENERGY IND 6.35% DUE 08-15-2038 SB4M4CP6	175,000.000	107.306809	187,786.92	194,842.77	0.00	-7,055.85
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SBHZRWQ4	130,000.000	80.416835	104,541.89	111,086.52	0.00	-6,544.63
DUKE ENERGY 3.75% DUE 06-01-2045 SBYV3C76	160,000.000	76.556574	122,490.52	128,261.65	0.00	-5,771.13
DUKE ENERGY 4.25% DUE 12-15-2041 SB799H27	180,000.000	84.860758	152,749.36	159,363.44	0.00	-6,614.08
DUKE ENERGY 4.375% DUE 03-30-2044 SBJZD6S6	889,000.000	84.210697	748,633.09	786,776.90	0.00	-38,143.81
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SBNG44B5	165,000.000	67.064733	110,656.81	119,798.77	0.00	-9,141.96
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SBJN50H1	100,000.000	61.583138	61,583.14	66,993.77	0.00	-5,410.63

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SBNNKRL7	320,000.000	71.825849	229,842.72	242,377.11	0.00	-12,534.39
ENTERGY LA LLC 4.75% 09-15-2052 SBM9B7L7	75,000.000	86.279058	64,709.29	69,201.59	0.00	-4,492.30
ENTERGY TEX INC 3.55% DUE 09-30-2049 SBKTPNZ1	180,000.000	70.419589	126,755.26	136,282.65	0.00	-9,527.39
EVERGY KANS CENT 3.45% DUE 04-15-2050 SBMC45B9	155,000.000	69.205832	107,269.04	113,681.85	0.00	-6,412.81
FL PWR & LT CO 4.05% DUE 10-01-2044 SBQQCCK5	85,000.000	81.597466	69,357.85	74,547.39	0.00	-5,189.54
FLORIDA PWR CORP 6.35% DUE 09-15-2037 SB27YLH2	310,000.000	106.347446	329,677.08	344,605.61	0.00	-14,928.53
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SB39XY20	65,000.000	107.697771	70,003.55	72,886.07	0.00	-2,882.52
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SB78K6L3	190,000.000	85.112379	161,713.52	168,571.92	0.00	-6,858.40
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SBR30BC4	105,000.000	85.551993	89,829.59	97,765.29	0.00	-7,935.70
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SB90J106	75,000.000	109.182902	81,887.18	86,115.44	0.00	-4,228.26
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SB9L4NM6	60,000.000	99.572212	59,743.33	62,617.21	0.00	-2,873.88
JPMORGAN CHASE & 5.6% DUE 07-15-2041 C46625HJB7	1,000,000.000	100.962833	1,009,628.33	1,066,381.21	0.00	-56,752.88
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SBYTX3J7	190,000.000	82.953544	157,611.73	164,335.37	0.00	-6,723.64
LILLY ELI & CO 4.15% 03-15-2059 SBJJDP41	45,000.000	78.394163	35,277.37	41,179.21	0.00	-5,901.84
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SBDFFSG2	135,000.000	77.867594	105,121.25	112,823.02	0.00	-7,701.77
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 C595620AN5	800,000.000	85.526280	684,210.24	717,561.57	0.00	-33,351.33
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SBDWGXK7	200,000.000	89.960700	179,921.40	188,470.84	0.00	-8,549.44
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SBR03SC5	115,000.000	100.473463	115,544.48	123,525.85	0.00	-7,981.37
NV PWR CO 5.45 DUE 05-15-2041 SB68QYC1	65,000.000	96.637097	62,814.11	64,732.02	0.00	-1,917.91
PACIFICORP 5.75% DUE 04-01-2037 SB1V72T9	100,000.000	100.604231	100,604.23	102,414.60	0.00	-1,810.37
PACIFICORP 6.25% DUE 10-15-2037 SB2853J0	300,000.000	104.935558	314,806.67	320,599.23	0.00	-5,792.56

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Preferred						
United States - USD						
PACIFICORP 6% DUE 01-15-2039 SB3KTPK2	250,000.000	102.041276	255,103.19	261,683.36	0.00	-6,580.17
POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SB3D2YJ0	85,000.000	109.576894	93,140.36	97,792.12	0.00	-4,651.76
PPL ELEC UTILS 3% DUE 10-01-2049 C69351UAW3	366,000.000	65.757729	240,673.29	263,176.75	0.00	-22,503.46
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SBY58YK4	45,000.000	89.568776	40,305.95	42,558.96	0.00	-2,253.01
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SBM7SRR6	315,000.000	67.635362	213,051.39	225,138.13	0.00	-12,086.74
UNION ELEC CO FIXED 2.95% DUE 03-15-2030 SBLNNX25	0.000	91.034007	0.00	0.00	0.00	0.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SBG08PD3	945,000.000	80.347905	759,287.70	847,743.88	0.00	-88,456.18
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 SBBNBGG4	85,000.000	80.339531	68,288.60	74,621.73	0.00	-6,333.13
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SBD9GGT0	85,000.000	81.125242	68,956.46	76,111.00	0.00	-7,154.54
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SB45YNS3	25,000.000	102.533508	25,633.38	27,347.45	0.00	-1,714.07
Total United States - USD			10,658,337.35	11,308,478.63	0.00	-650,141.28
Total Corporate Debt Instruments - Preferred			10,658,337.35	11,308,478.63	0.00	-650,141.28
Corporate Debt Instruments - Other						
Australia - USD						
BHP BILLITON FIN USA LTD 5.1% DUE 09-08-2028 SBRJRL96	280,000.000	100.832218	282,330.21	287,615.28	0.00	-5,285.07
PVPTL SCENTRE GROUP TRUST 2 4.75% 09-24-2080 C76025LAA2	115,000.000	98.635820	113,431.19	107,542.06	0.00	5,889.13
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO C202712BL8	600,000.000	79.646524	477,879.14	472,328.93	0.00	5,550.21
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SBPWCPX6	70,000.000	87.902016	61,531.41	66,805.80	0.00	-5,274.39
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO C12661PAE9	95,000.000	86.377716	82,058.83	90,802.71	0.00	-8,743.88
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SBPWCPR0	70,000.000	86.287193	60,401.04	66,053.24	0.00	-5,652.20
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 SBRS7WC7	100,000.000	99.651940	99,651.94	100,000.00	0.00	-348.06

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Australia - USD						
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 C76025LAB0	370,000.000	97.594990	361,101.46	329,893.81	0.00	31,207.65
PVTPL SCENTRE GROUP TR 1/2 3.25% 10-28-2025 SBWYJQY2	30,000.000	98.534087	29,560.23	28,926.58	0.00	633.65
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO C980236AQ6	200,000.000	96.877123	193,754.25	192,293.82	0.00	1,460.43
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 C980236AP8	400,000.000	95.267749	381,071.00	375,797.18	0.00	5,273.82
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SBNKDB17	30,000.000	92.674448	27,802.33	28,832.10	0.00	-1,029.77
SCENTRE MGMT LTD 3.625% DUE 01-28-2026 C80622GAD6	30,000.000	98.534125	29,560.24	29,101.15	0.00	459.09
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 C961214EY5	180,000.000	71.791137	129,224.05	126,265.12	0.00	2,958.93
WESTPAC BKG CORP FIXED 5.405% DUE 08-10-2033 C961214FG3	1,000,000.000	98.420837	984,208.37	996,102.22	0.00	-11,893.85
WESTPAC BKG CORP 5.618% DUE 11-20-2035 C961214FW8	250,000.000	98.306720	245,766.80	250,000.00	0.00	-4,233.20
Total Australia - USD			3,559,332.49	3,548,360.00	0.00	10,972.49
Belgium - USD						
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SBJ555R4	430,000.000	98.757282	424,656.31	453,988.52	0.00	-29,332.21
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SBJ555S5	110,000.000	100.264221	110,290.64	116,225.54	0.00	-5,934.90
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SBF7MH35	55,000.000	84.783063	46,630.68	48,017.20	0.00	-1,386.52
ANHEUSER BUSCH 5.8% DUE 01-23-2059 C03523TBW7	421,000.000	101.885663	428,938.64	474,184.96	0.00	-45,246.32
ANHEUSER BUSCH 8% DUE 11-15-2039 SB3RQGZ8	25,000.000	124.344501	31,086.13	32,380.97	0.00	-1,294.84
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SBK5XW52	560,000.000	94.796923	530,862.77	560,340.64	0.00	-29,477.87
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SBJXS2M9	1,366,000.000	91.013897	1,243,249.83	1,338,533.26	0.00	-95,283.43
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SB46LC31	85,000.000	125.486943	106,663.90	113,766.09	0.00	-7,102.19
ANHEUSER-BUSCH 4.75% DUE 04-15-2058 C035240AP5	576,000.000	87.179820	502,155.76	548,746.30	0.00	-46,590.54
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SBDCMR69	65,000.000	93.037887	60,474.63	65,217.29	0.00	-4,742.66

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Belgium - USD						
PVTPL KBC GROUP NV 4.932% 10-16-2030 C48241FAD6	85,000.000	98.414496	83,652.32	85,000.00	0.00	-1,347.68
Total Belgium - USD			3,568,661.61	3,836,400.77	0.00	-267,739.16
Brazil - USD						
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 C05971AAE1	200,000.000	99.485430	198,970.86	196,504.56	0.00	2,466.30
VALE OVERSEAS LTD 6.4% 06-28-2054 SBNZHZ45	530,000.000	98.325370	521,124.46	525,945.50	0.00	-4,821.04
Total Brazil - USD			720,095.32	722,450.06	0.00	-2,354.74
Canada - USD						
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 C015857AF2	70,000.000	100.470804	70,329.56	69,792.30	0.00	537.26
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SB4TYCN7	470,000.000	98.143768	461,275.71	496,844.16	0.00	-35,568.45
BK NOVA SCOTIA B C FIXED 4.9% DUE 12-31-2049 SBMGDC55	100,000.000	98.959480	98,959.48	95,505.86	0.00	3,453.62
BROOKFIELD FIN INC 5.968% 03-04-2054 SBSLL988	110,000.000	101.216878	111,338.57	111,853.00	0.00	-514.43
CANADIAN NAT RES LTD 2.95% DUE 07-15-2030/06-24-2020 REG C136385BA8	411,000.000	88.841322	365,137.83	362,851.28	0.00	2,286.55
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SBP8KQ19	65,000.000	72.671476	47,236.46	58,219.14	0.00	-10,982.68
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SBP8KQ20	504,000.000	65.123859	328,224.25	365,465.58	0.00	-37,241.33
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 C136385AY7	124,000.000	85.833561	106,433.62	112,407.47	0.00	-5,973.85
CDN NAT RES LTD 5.85% DUE 02-01-2035 C136385AG6	155,000.000	100.454684	155,704.76	158,166.30	0.00	-2,461.54
CDN NAT RES LTD 6.25% DUE 03-15-2038 C136385AL5	950,000.000	102.193493	970,838.18	996,391.20	0.00	-25,553.02
CDN NATL RY CO 2.45% DUE 05-01-2050 C136375CZ3	700,000.000	58.170511	407,193.58	461,609.37	0.00	-54,415.79
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SBF47XY6	140,000.000	100.225219	140,315.31	156,808.83	0.00	-16,493.52
CENOVUS ENERGY INC NT 3.75% 02-15-2052 C15135UAX7	798,000.000	69.154232	551,850.77	589,012.83	0.00	-37,162.06
CENOVUS ENERGY INC 5.4% 06-15-2047 C15135UAR0	29,000.000	89.076107	25,832.07	27,471.23	0.00	-1,639.16

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Canada - USD						
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SB43X0M5	333,000.000	107.226155	357,063.10	363,888.29	0.00	-6,825.19
CI FINL CORP 3.2% DUE 12-17-2030 SBL6LGW7	85,000.000	85.095022	72,330.77	67,259.87	0.00	5,070.90
EMERA US FIN LP 4.75% DUE 06-15-2046 SBYMVD32	1,460,000.000	82.891177	1,210,211.19	1,213,044.73	0.00	-2,833.54
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 C29250NAJ4	950,000.000	82.513933	783,882.36	812,942.62	0.00	-29,060.26
ENBRIDGE INC 6.2% 11-15-2030 SBN12KM7	85,000.000	105.440974	89,624.83	91,070.39	0.00	-1,445.56
ENBRIDGE INC 6.7% 11-15-2053 SBN12KN8	195,000.000	108.676582	211,919.33	227,679.09	0.00	-15,759.76
ENBRIDGE INC 7.2% DUE 06-27-2054 C29250NCF0	300,000.000	102.762400	308,287.20	300,000.00	0.00	8,287.20
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 C303901BR2	500,000.000	103.357492	516,787.46	536,409.63	0.00	-19,622.17
MANULIFE FINL CORP 5.375% DUE 03-04-2046 SBYQ6504	900,000.000	97.545350	877,908.15	914,303.51	0.00	-36,395.36
NATIONAL BANK OF CANADA 4.5% 10-10-2029 C63307A3B9	50,000.000	97.294707	48,647.35	49,008.00	0.00	-360.65
PETRO-CDA 6.8% DUE 05-15-2038 SB2RJ2C9	112,000.000	106.488472	119,267.09	120,603.40	0.00	-1,336.31
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047 C01626PAG1	900,000.000	82.081909	738,737.18	752,685.11	0.00	-13,947.93
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 C775109CK5	493,000.000	80.115485	394,969.34	431,244.37	0.00	-36,275.03
ROYAL BANK OF CANADA MTN 4.95% 02-01-2029 C78016HZV5	65,000.000	99.983297	64,989.14	64,941.50	0.00	47.64
ROYAL BANK OF CANADA 4.65% 10-18-2030 C78017FZT3	85,000.000	97.929281	83,239.89	85,000.00	0.00	-1,760.11
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO SB01YRG5	220,000.000	103.591049	227,900.31	230,720.61	0.00	-2,820.30
TORONTO DOMINION BANK 5.523% 07-17-2028 C89115A2U5	125,000.000	101.628427	127,035.53	128,781.54	0.00	-1,746.01
TRANSCANADA PIPELINES 4.25% DUE 05-15-2028 SBD366X0	65,000.000	97.616462	63,450.70	63,325.73	0.00	124.97
TRANSCANADA 4.625% DUE 03-01-2034 C89352HAM1	600,000.000	93.056457	558,338.74	568,940.20	0.00	-10,601.46
Total Canada - USD			10,695,259.81	11,084,247.14	0.00	-388,987.33

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
China - USD						
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 C62954HAV0	400,000.000	97.088349	388,353.40	389,019.61	0.00	-666.21
Total China - USD			388,353.40	389,019.61	0.00	-666.21
Colombia - USD						
ECOPETROL S A 7.375 DUE 09-18-2043 REG SBDV0K98	100,000.000	84.815630	84,815.63	95,452.65	0.00	-10,637.02
Total Colombia - USD			84,815.63	95,452.65	0.00	-10,637.02
Denmark - USD						
DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026 C23636ABE0	200,000.000	100.838301	201,676.60	203,477.57	0.00	-1,800.97
Total Denmark - USD			201,676.60	203,477.57	0.00	-1,800.97
Finland - USD						
NOKIA CORP 6.625% DUE 05-15-2039 SB8X76W7	210,000.000	101.612500	213,386.25	206,946.68	0.00	6,439.57
Total Finland - USD			213,386.25	206,946.68	0.00	6,439.57
France - USD						
EDF S A 4.95% DUE 10-13-2045 C268317AQ7	500,000.000	88.069181	440,345.91	454,464.85	0.00	-14,118.94
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CF6628DAN4	188,627.500	79.975000	150,854.84	168,900.85	0.00	-18,046.01
PVTPL BNP PARIBAS 3.132% 01-20-2033 C09659W2U7	300,000.000	85.254215	255,762.65	255,532.10	0.00	230.55
PVTPL BNP PARIBAS 5.125% DUE 01-13-2029 C09659W2V5	90,000.000	99.931865	89,938.68	90,733.49	0.00	-794.81
PVTPL BNP PARIBAS 5.497% 05-20-2030 C09659W2W3	50,000.000	100.130035	50,065.02	50,746.50	0.00	-681.48
PVTPL BPCE SA 5.936% 05-30-2035 C05571AAY1	700,000.000	99.127513	693,892.59	703,648.00	0.00	-9,755.41
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO C268317AL8	600,000.000	94.137125	564,822.75	590,554.59	0.00	-25,731.84
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 C83368RAZ5	800,000.000	96.510779	772,086.23	737,253.80	0.00	34,832.43
SOCIETE GENERALE 2.625% DUE 01-22-2025 SBG0RYV1	200,000.000	99.862690	199,725.38	193,808.68	0.00	5,916.70

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
France - USD						
SOCIETE GENERALE 5.25% DUE 02-19-2027 C83368RBZ4	95,000.000	100.065306	95,062.04	94,996.20	0.00	65.84
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG C89153VAX7	200,000.000	71.865726	143,731.45	156,010.60	0.00	-12,279.15
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SBMYC5X3	865,000.000	65.611422	567,538.80	637,091.66	0.00	-69,552.86
TOTAL CAP INTL 3.461% DUE 07-12-2049 C89153VAU3	500,000.000	70.385325	351,926.63	396,369.08	0.00	-44,442.45
TOTALENERGIES CAP 5.425% 09-10-2064 SBQYKPN5	240,000.000	92.848267	222,835.84	241,645.18	0.00	-18,809.34
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SBQYKPK2	100,000.000	92.602349	92,602.35	99,772.00	0.00	-7,169.65
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SBPW6WP9	425,000.000	95.808643	407,186.73	424,335.73	0.00	-17,149.00
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SBPW6WH1	170,000.000	96.008100	163,213.77	170,261.33	0.00	-7,047.56
Total France - USD			5,261,591.66	5,466,124.64	0.00	-204,532.98
Germany - USD						
BAYER US FIN II 4.375% DUE 12-15-2028 C07274NAL7	200,000.000	96.158677	192,317.35	190,260.45	0.00	2,056.90
BAYER US FIN II 4.875% DUE 06-25-2048 SBD103H7	725,000.000	78.018376	565,633.22	613,582.81	0.00	-47,949.59
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SBM9YRS3	400,000.000	87.310385	349,241.54	336,446.79	0.00	12,794.75
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SBP4YNS1	210,000.000	94.865200	199,216.92	210,000.00	0.00	-10,783.08
DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029 SBP0VPS0	150,000.000	104.657769	156,986.65	158,077.80	0.00	-1,091.15
DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026 C251526CE7	700,000.000	97.467524	682,272.67	656,276.11	0.00	25,996.56
PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO SBG1VP86	110,000.000	69.064551	75,971.01	80,356.57	0.00	-4,385.56
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SBYVPTT3	510,000.000	75.012098	382,561.70	404,008.97	0.00	-21,447.27
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 C07274EAL7	55,000.000	101.719295	55,945.61	55,541.76	0.00	403.85
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SBLFDKP5	1,430,000.000	100.979896	1,444,012.51	1,517,143.13	0.00	-73,130.62
PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030 C07274EAK9	100,000.000	102.897432	102,897.43	101,558.00	0.00	1,339.43
Total Germany - USD			4,207,056.61	4,323,252.39	0.00	-116,195.78

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Hong Kong - USD						
PVTPL MELCO RESORTS FIN LTD 5.625% 07-17-2027 C58547DAC3	700,000.000	96.774490	677,421.43	649,245.49	0.00	28,175.94
Total Hong Kong - USD			677,421.43	649,245.49	0.00	28,175.94
India - USD						
ADANI RENB ENERGY 4.625% DUE 10-15-2039 C00654CAA0	254,625.000	73.412730	186,927.16	199,197.51	0.00	-12,270.35
Total India - USD			186,927.16	199,197.51	0.00	-12,270.35
Indonesia - USD						
PERUSAHAAN LISTRIK NEGARA PT. 4.875% 07-17-2049 C71568PAK5	500,000.000	80.752780	403,763.90	441,250.00	0.00	-37,486.10
Total Indonesia - USD			403,763.90	441,250.00	0.00	-37,486.10
Ireland - USD						
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SBNVW1V3	573,000.000	87.151411	499,377.58	499,271.27	0.00	106.31
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SBNVW1T1	240,000.000	92.573501	222,176.40	219,359.73	0.00	2,816.67
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SBR82H83	70,000.000	102.279407	71,595.58	71,528.10	0.00	67.48
AERCAP IRELAND CAP 4.625% 09-10-2029 SBTFJ220	95,000.000	97.816507	92,925.68	94,443.30	0.00	-1,517.62
AERCAP IRELAND CAP 5.75% DUE 06-06-2028 SBRBKK52	270,000.000	101.914224	275,168.40	276,529.60	0.00	-1,361.20
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SBNVW1S0	90,000.000	95.726127	86,153.51	83,341.60	0.00	2,811.91
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SBNVW1X5	1,613,000.000	78.392340	1,264,468.45	1,301,543.71	0.00	-37,075.26
AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 SBTFJ242	225,000.000	95.324657	214,480.48	221,483.25	0.00	-7,002.77
AERCAP IRELAND CAP/GLOBA 6.15% 09-30-2030 SBR82H94	70,000.000	104.465451	73,125.82	73,818.29	0.00	-692.47
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 C00774MAY1	420,000.000	85.191530	357,804.43	360,641.86	0.00	-2,837.43
AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034 SBRXGPX1	185,000.000	98.122136	181,525.95	180,798.65	0.00	727.30
AVOLON HLDGS FDG 2.125% DUE 02-21-2026 C05401AAM3	70,000.000	96.716056	67,701.24	67,224.76	0.00	476.48

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Ireland - USD						
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 C05401AAL5	1,023,000.000	98.793154	1,010,653.97	988,460.34	0.00	22,193.63
AVOLON HLDGS FDG 5.75% DUE 03-01-2029 C05401AAU5	30,000.000	101.005485	30,301.65	29,741.70	0.00	559.95
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 C05401AAR2	227,000.000	92.718872	210,471.84	201,247.40	0.00	9,224.44
PVTPL AVOLON HLDGS FDG LTD 4.95% 01-15-2028 C05401AAW1	60,000.000	99.099693	59,459.82	59,757.00	0.00	-297.18
PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 C05401AAS0	40,000.000	102.791149	41,116.46	40,824.52	0.00	291.94
PVTPL AVOLON HOLDINGS FNDG LTD 5.75% 11-15-2029 C05401AAV3	50,000.000	101.208779	50,604.39	49,596.50	0.00	1,007.89
PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030 C06279JAD1	70,000.000	100.949400	70,664.58	70,000.00	0.00	664.58
Total Ireland - USD			4,879,776.23	4,889,611.58	0.00	-9,835.35
Italy - EUR						
NEXI SPA 2.125% SNR 30/04/2029 EUR SBNC0NN2	400,000.000	95.403000	395,159.24	391,175.13	0.00	3,984.11
Total Italy - EUR			395,159.24	391,175.13	0.00	3,984.11
Italy - USD						
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 C29278GAP3	500,000.000	83.755732	418,778.66	407,022.66	0.00	11,756.00
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 C29278GBE7	400,000.000	98.971568	395,886.27	393,516.00	0.00	2,370.27
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028 C26874RAE8	800,000.000	99.284048	794,272.38	800,457.02	0.00	-6,184.64
PVTPL INTESA SANPAOLO S.P.A. INTESA SANPAOLO S.P.A. 4% DUE 09-23-2029 C46115HBL0	300,000.000	94.037604	282,112.81	273,381.56	0.00	8,731.25
Total Italy - USD			1,891,050.12	1,874,377.24	0.00	16,672.88
Japan - EUR						
ASAHI GROUP HLDGS 0.541% SNR 23/10/2028 EUR SBMTM099	200,000.000	91.851550	190,224.57	188,496.44	0.00	1,728.13
Total Japan - EUR			190,224.57	188,496.44	0.00	1,728.13

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Japan - USD						
MITSUBISHI UFJ 5.133% DUE 07-20-2033 C606822CK8	200,000.000	99.333630	198,667.26	203,393.09	0.00	-4,725.83
MIZUHO FINANCIAL GROUP 5.594% 07-10-2035 C60687YDG1	400,000.000	101.327289	405,309.16	400,000.00	0.00	5,309.16
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031 C60687YBE8	200,000.000	87.744904	175,489.81	171,313.34	0.00	4,176.47
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG C60687YBL2	700,000.000	83.997273	587,980.91	571,636.12	0.00	16,344.79
NOMURA HLDGS INC 5.605% DUE 07-06-2029 SBMQ53L4	200,000.000	101.638774	203,277.55	204,496.77	0.00	-1,219.22
NOMURA HLDGS INC 5.783% DUE 07-03-2034 C65535HBV0	400,000.000	101.109467	404,437.87	400,000.00	0.00	4,437.87
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO C654744AB7	400,000.000	98.555752	394,223.01	385,138.75	0.00	9,084.26
RENESAS ELECTRONICS CORP 2.17% 11-25-2026 C75972BAB7	700,000.000	94.714387	663,000.71	639,315.79	0.00	23,684.92
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 C874060AY2	200,000.000	72.810647	145,621.29	154,159.21	0.00	-8,537.92
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 C874060AZ9	130,000.000	64.910750	84,383.98	93,301.88	0.00	-8,917.90
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SBN11QY8	200,000.000	96.604905	193,209.81	199,140.00	0.00	-5,930.19
Total Japan - USD			3,455,601.36	3,421,894.95	0.00	33,706.41
Luxembourg - USD						
ARCELORMITTAL SA 6.35% 06-17-2054 SBS0C3V3	80,000.000	98.902195	79,121.76	79,459.20	0.00	-337.44
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 C46653KAC2	150,000.000	74.955646	112,433.47	108,802.50	0.00	3,630.97
Total Luxembourg - USD			191,555.23	188,261.70	0.00	3,293.53
Macau - USD						
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 C80007RAE5	200,000.000	98.884710	197,769.42	198,423.10	0.00	-653.68
Total Macau - USD			197,769.42	198,423.10	0.00	-653.68
Mexico - USD						
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SB8C3GC6	275,000.000	102.655408	282,302.37	296,679.23	0.00	-14,376.86

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Mexico - USD						
BANCO INBURSA S A 4.375% DUE 04-11-2027 C05969LAB7	900,000.000	97.176920	874,592.28	870,198.84	0.00	4,393.44
PVTPL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051 C456829AC4	80,000.000	72.586828	58,069.46	62,823.33	0.00	-4,753.87
PVTPL MINERA MEXICO S A DE C V SR NT 144A 4.5% DUE 01-26-2050/07-26-2049 BEO SBKP8J78	290,000.000	75.903800	220,121.02	233,997.03	0.00	-13,876.01
TRUST F/1401 6.95 01-30-2044 BEO CP9406GAB4	200,000.000	86.168780	172,337.56	171,757.34	0.00	580.22
Total Mexico - USD			1,607,422.69	1,635,455.77	0.00	-28,033.08
Netherlands - EUR						
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SBJBQCW5	445,425.000	111.055750	512,230.88	492,900.29	0.00	19,330.59
Total Netherlands - EUR			512,230.88	492,900.29	0.00	19,330.59
Netherlands - USD						
ABN AMRO BK N V 6.339% DUE 09-18-2027 C00084DBA7	100,000.000	102.213745	102,213.75	102,268.97	0.00	-55.22
Total Netherlands - USD			102,213.75	102,268.97	0.00	-55.22
New Zealand - USD						
PVPTL ASB BK LTD SR MEDIUM TERM NTS BOOK ENTRY 1.625% 10-22-2026 C00216LAD5	55,000.000	94.848522	52,166.69	50,231.89	0.00	1,934.80
PVTPL ANZ NEW ZEALAND INTL LTD 1.25% DUE 06-22-2026 REG C00182EBN8	90,000.000	95.164894	85,648.40	82,427.26	0.00	3,221.14
Total New Zealand - USD			137,815.09	132,659.15	0.00	5,155.94
Norway - USD						
EQUINOR ASA 3.25% DUE 11-18-2049 C29446MAC6	400,000.000	68.440849	273,763.40	304,382.20	0.00	-30,618.80
STATOIL ASA 5.1 DUE 08-17-2040 SB522X65	200,000.000	96.403658	192,807.32	205,596.68	0.00	-12,789.36
Total Norway - USD			466,570.72	509,978.88	0.00	-43,408.16
Peru - USD						
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 C84265VAA3	800,000.000	113.872218	910,977.74	929,084.00	0.00	-18,106.26
Total Peru - USD			910,977.74	929,084.00	0.00	-18,106.26

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Saudi Arabia - USD						
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 C39541EAE3	200,000.000	97.501000	195,002.00	200,000.00	0.00	-4,998.00
Total Saudi Arabia - USD			195,002.00	200,000.00	0.00	-4,998.00
South Africa - USD						
PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO C034863AY6	340,000.000	74.126656	252,030.63	259,530.20	0.00	-7,499.57
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 C034863BC3	205,000.000	83.534941	171,246.63	176,062.27	0.00	-4,815.64
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 C034863BF6	455,000.000	98.825564	449,656.32	460,489.53	0.00	-10,833.21
PVTPL ANGLO AMERN CAP 5.75% 04-05-2034 C034863BE9	230,000.000	100.641476	231,475.39	228,749.68	0.00	2,725.71
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO C74365PAE8	400,000.000	64.647550	258,590.20	252,361.70	0.00	6,228.50
Total South Africa - USD			1,362,999.17	1,377,193.38	0.00	-14,194.21
Spain - USD						
BANCO SANTANDER SA 5.588% 08-08-2028 SBRF3T61	165,000.000	101.315314	167,170.27	168,390.78	0.00	-1,220.51
BANCO SANTANDER SA 6.607% 11-07-2028 SBRJX5Y7	105,000.000	105.136103	110,392.91	111,911.45	0.00	-1,518.54
PVTPL ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 4.125% DUE 06-15-2028 C04916WAA2	1,000,000.000	94.484467	944,844.67	937,191.80	0.00	7,652.87
PVTPL CAIXABANK S A 6.684% 09-13-2027 C12803RAB0	170,000.000	102.614165	174,444.08	174,337.88	0.00	106.20
PVTPL CAIXABANK SA 6.037% 06-15-2035 C12803RAH7	1,300,000.000	100.841049	1,310,933.64	1,300,000.00	0.00	10,933.64
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SBJLKT93	500,000.000	92.431774	462,158.87	483,981.34	0.00	-21,822.47
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SBDF0CD2	500,000.000	84.889348	424,446.74	443,594.46	0.00	-19,147.72
Total Spain - USD			3,594,391.18	3,619,407.71	0.00	-25,016.53
Switzerland - USD						
CR SUISSE AG NEW 3.7% DUE 02-21-2025 SBN7T3Q7	75,000.000	99.799988	74,849.99	73,467.40	0.00	1,382.59
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SBLDBF01	163,000.000	59.601901	97,151.10	110,315.75	0.00	-13,164.65

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
Switzerland - USD						
PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049 C902613AJ7	900,000.000	95.241446	857,173.01	810,649.89	0.00	46,523.12
PVTPL UBS GROUP AG 3.869% 01-12-2018 C225401AF5	165,000.000	96.269762	158,845.11	155,664.04	0.00	3,181.07
PVTPL UBS GROUP AG 5.699% 02-08-2035 C902613BH0	300,000.000	100.680059	302,040.18	299,976.00	0.00	2,064.18
PVTPL UBS GROUP AG 6.373% 07-15-2026 C225401AY4	70,000.000	100.713628	70,499.54	70,790.27	0.00	-290.73
UBS AG LONDON BRH 4.5% 06-26-2048 C902674A26	190,000.000	85.120494	161,728.94	187,757.09	0.00	-26,028.15
UBS GROUP AG SR NT 3.75% 03-26-2025 C902613AX6	90,000.000	99.700789	89,730.71	88,183.93	0.00	1,546.78
UBS GROUP AG 4.703% DUE 08-05-2027 C902613AS7	240,000.000	99.553714	238,928.91	236,675.31	0.00	2,253.60
Total Switzerland - USD			2,050,947.49	2,033,479.68	0.00	17,467.81
United Arab Emirates - USD						
GALAXY PIPELINE ASSETS BIDCO LTD 1.75% 09/30/2027 1.75% DUE 09-30-2027 BEO C36321PAA8	96,476.040	94.868151	91,525.04	90,692.51	0.00	832.53
Total United Arab Emirates - USD			91,525.04	90,692.51	0.00	832.53
United Kingdom - USD						
AON PLC 4.75% DUE 05-15-2045 SBXS2QD3	600,000.000	86.267603	517,605.62	550,294.29	0.00	-32,688.67
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SB7FFL50	820,000.000	109.725634	899,750.19	960,821.66	0.00	-61,071.47
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SBLR99M1	32,000.000	96.749205	30,959.75	30,557.48	0.00	402.27
B A T CAP CORP 2.259% DUE 03-25-2028 SBM9DV55	135,000.000	91.873914	124,029.78	122,001.30	0.00	2,028.48
B A T CAP CORP 4.39% 08-15-2037 SBLR99P4	1,940,000.000	86.359959	1,675,383.20	1,629,548.52	0.00	45,834.68
B A T CAP CORP 4.54% 08-15-2047 SBLR9BY7	89,000.000	79.512669	70,766.28	68,521.36	0.00	2,244.92
B A T CAP CORP 4.758% DUE 09-06-2049 SBJSFMZ8	150,000.000	81.066742	121,600.11	119,382.71	0.00	2,217.40
B A T CAP CORP 7.75% DUE 10-19-2032 SBQWR873	25,000.000	113.394173	28,348.54	28,230.89	0.00	117.65
BARCLAYS PLC FIXED 2.645% DUE 06-24-2031 C06738EBM6	500,000.000	86.887986	434,439.93	422,179.02	0.00	12,260.91

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United Kingdom - USD						
BARCLAYS PLC FIXED 7.437% DUE 11-02-2033 SBQXQCP5	700,000.000	110.070906	770,496.34	785,161.15	0.00	-14,664.81
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 C06738EBW4	1,200,000.000	72.468908	869,626.90	889,680.98	0.00	-20,054.08
BARCLAYS PLC 4.375% DUE 01-12-2026 SBD0SY79	200,000.000	99.534796	199,069.59	197,419.57	0.00	1,650.02
BARCLAYS PLC 4.942% 09-10-2030 SBN14QZ8	180,000.000	98.062613	176,512.70	179,118.40	0.00	-2,605.70
BARCLAYS PLC 4.972% 05-16-2029 SBDCL2Z0	700,000.000	99.066791	693,467.54	687,746.72	0.00	5,720.82
BARCLAYS PLC 5.335% 09-10-2035 SBN14QY7	455,000.000	96.073905	437,136.27	455,000.00	0.00	-17,863.73
BARCLAYS PLC 5.746% DUE 08-09-2033 SBQC4F17	300,000.000	100.047723	300,143.17	303,364.20	0.00	-3,221.03
BARCLAYS PLC 6.036% 03-12-2055 C06738ECS2	312,000.000	100.134732	312,420.36	312,000.00	0.00	420.36
BARCLAYS PLC 7.325% DUE 11-02-2026 BEO SBQPF9J3	100,000.000	101.804572	101,804.57	103,310.56	0.00	-1,505.99
BAT CAP CORP 5.834% 02-20-2031 SBSNWT12	115,000.000	102.259943	117,598.93	115,000.00	0.00	2,598.93
BAT CAPITAL CORP FIXED 3.215% 09-06-2026 SBJSFMY7	90,000.000	97.470702	87,723.63	86,125.95	0.00	1,597.68
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO SBRJ5K60	890,000.000	105.703435	940,760.57	930,657.42	0.00	10,103.15
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SBRJ50F9	170,000.000	108.147658	183,851.02	180,991.36	0.00	2,859.66
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 C404280DC0	1,000,000.000	93.882664	938,826.64	933,153.02	0.00	5,673.62
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032 SBM9VWR8	600,000.000	84.368665	506,211.99	499,433.33	0.00	6,778.66
HSBC HLDGS PLC 4.95% DUE 03-31-2030 SBM6CFD1	200,000.000	98.983219	197,966.44	198,547.63	0.00	-581.19
HSBC HLDGS PLC 5.21% DUE 08-11-2028 SBP4ZF99	200,000.000	100.402377	200,804.75	204,278.00	0.00	-3,473.25
HSBC HLDGS PLC 7.39% 11-03-2028 SBMGHHF2	200,000.000	106.027260	212,054.52	214,471.43	0.00	-2,416.91
HSBC HOLDINGS PLC 6.332% 03-09-2044 C404280DW6	200,000.000	105.655216	211,310.43	216,161.31	0.00	-4,850.88
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SBQT5BP9	300,000.000	99.132593	297,397.78	300,000.00	0.00	-2,602.22
LLOYDS BANKING GROUP PLC 5.985% 08-07-2027 SBRBDWF5	140,000.000	101.485893	142,080.25	142,520.70	0.00	-440.45

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United Kingdom - USD						
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SBRJC5M2	600,000.000	99.610410	597,662.46	600,000.00	0.00	-2,337.54
NATIONAL GRID PLC 5.418% 01-11-2034 SBPQWJY1	35,000.000	99.765456	34,917.91	35,000.00	0.00	-82.09
NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 SBP4TLQ0	130,000.000	102.076131	132,698.97	134,546.12	0.00	-1,847.15
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SBF19XW3	200,000.000	98.961613	197,923.23	197,077.74	0.00	845.49
NATWEST GROUP PLC 1.642% 06-14-2027 SBNHV1G9	200,000.000	95.416929	190,833.86	182,661.77	0.00	8,172.09
NATWEST GROUP PLC 5.516% DUE 09-30-2028 SBR04L41	50,000.000	101.262694	50,631.35	50,669.50	0.00	-38.15
PVTPL ASHTEAD CAP INC 5.95% 10-15-2033 SBM8K146	300,000.000	101.210628	303,631.88	306,218.71	0.00	-2,586.83
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 C05523RAM9	231,000.000	97.505645	225,238.04	227,167.71	0.00	-1,929.67
PVTPL BRITISH AWYS PASS THRU CTF SER 2020-1A CTF CL A 4.25% 05-15-2034 SBLD4CY3	115,807.010	94.781900	109,764.08	107,943.12	0.00	1,820.96
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 C45262BAC7	200,000.000	94.490258	188,980.52	186,797.14	0.00	2,183.38
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 2.972% 02-16-2028 C63861VAF4	90,000.000	95.675292	86,107.76	83,752.64	0.00	2,355.12
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 C63861VAE7	200,000.000	94.647091	189,294.18	186,624.84	0.00	2,669.34
PVTPL NATWEST MKTS PLC 5.41% DUE 05-17-2029 BEO C63906YAJ7	125,000.000	101.292637	126,615.80	125,000.00	0.00	1,615.80
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO C65364UAH9	2,500,000.000	90.124229	2,253,105.73	2,286,704.95	0.00	-33,599.22
PVTPL STANDARD CHARTERED PLC 5.688% 05-14-2028 SBR4SDV0	45,000.000	101.272365	45,572.56	45,000.00	0.00	572.56
PVTPL STANDARD CHARTERED PLC 6.296% 07-06-2034 C853254CU2	300,000.000	103.869649	311,608.95	315,329.77	0.00	-3,720.82
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 SBZ0PJX5	88,000.000	99.722673	87,755.95	86,986.75	0.00	769.20
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SBZ0HGQ3	510,000.000	95.360633	486,339.23	478,696.70	0.00	7,642.53
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SBJXS2H4	200,000.000	96.441472	192,882.94	191,881.82	0.00	1,001.12
SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026 SBN15XD8	400,000.000	97.710396	390,841.58	373,118.18	0.00	17,723.40
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 SBF5R442	200,000.000	96.272377	192,544.75	188,021.41	0.00	4,523.34

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United Kingdom - USD						
SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 SBP399P6	90,000.000	101.440868	91,296.78	91,672.12	0.00	-375.34
SHELL INTL FIN B V 3% DUE 11-26-2051 SBMZQFB2	35,000.000	63.403097	22,191.08	25,043.56	0.00	-2,852.48
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SBJQ2JX8	100,000.000	86.257652	86,257.65	90,853.74	0.00	-4,596.09
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG C92857WBU3	175,000.000	77.768411	136,094.72	145,732.92	0.00	-9,638.20
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SBNHTNS9	115,000.000	95.237952	109,523.64	116,547.33	0.00	-7,023.69
VODAFONE GROUP PLC 5.75% 06-28-2054 SBNZHZ56	1,165,000.000	96.541899	1,124,713.13	1,164,642.04	0.00	-39,928.91
VODAFONE GROUP PLC 5.875% 06-28-2064 SBNZHZ78	220,000.000	96.963414	213,319.51	220,974.60	0.00	-7,655.09
Total United Kingdom - USD			19,978,496.03	20,110,344.14	0.00	-131,848.11
United States - EUR						
AMERN TOWER CORP 3.9% 16/05/2030 S2AZRW3U	400,000.000	103.167200	427,318.56	432,757.97	0.00	-5,439.41
Total United States - EUR			427,318.56	432,757.97	0.00	-5,439.41
United States - GBP						
FISERV INC FIXED 3% DUE 07-01-2031 SBJ5FZT6	400,000.000	88.533500	443,517.45	458,114.56	0.00	-14,597.11
Total United States - GBP			443,517.45	458,114.56	0.00	-14,597.11
United States - USD						
AADVANTAGE LOYALITY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 C02376CBJ3	0.000	102.534000	0.00	0.00	0.00	0.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SBXDZFZ2	371,000.000	88.348763	327,773.91	354,783.61	0.00	-27,009.70
ABBVIE INC 4.05% DUE 11-21-2039 REG SBJDRSG2	325,000.000	85.530826	277,975.18	294,557.61	0.00	-16,582.43
ABBVIE INC 4.25% DUE 11-21-2049 REG SBJDRSH3	705,000.000	81.425859	574,052.31	629,002.29	0.00	-54,949.98
ABBVIE INC 4.4% DUE 11-06-2042 SBCZM189	126,000.000	86.689667	109,228.98	117,260.00	0.00	-8,031.02
ABBVIE INC 4.45% DUE 05-14-2046 SBYP8MQ6	325,000.000	85.114040	276,620.63	299,420.97	0.00	-22,800.34

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Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ABBVIE INC 4.85% DUE 06-15-2044 REG SBMW97K7	550,000.000	90.769884	499,234.37	537,254.30	0.00	-38,019.93
ABBVIE INC 4.875% DUE 11-14-2048 SBGQW2K5	140,000.000	89.921361	125,889.90	136,957.30	0.00	-11,067.40
ABBVIE INC 4.95% 03-15-2031 SBSNSFK1	80,000.000	100.001455	80,001.16	79,916.80	0.00	84.36
ABBVIE INC 5.05% 03-15-2034 SBSNSFL2	180,000.000	98.894162	178,009.49	179,433.00	0.00	-1,423.51
ABBVIE INC 5.35% 03-15-2044 SBSNTZ71	115,000.000	97.594058	112,233.17	114,841.30	0.00	-2,608.13
ABBVIE INC 5.4% 03-15-2054 SBSNSFM3	607,000.000	96.288631	584,471.99	605,221.30	0.00	-20,749.31
ABBVIE INC 5.5% 03-15-2064 SBSNTZ60	573,000.000	95.696672	548,341.92	570,856.98	0.00	-22,515.06
ACCENTURE CAP INC 4.5% 10-04-2034 SBRXF8P1	215,000.000	95.041736	204,339.73	214,776.40	0.00	-10,436.67
AEP TEX INC FIXED 3.8% DUE 10-01-2047 SBFXQYR4	280,000.000	71.999845	201,599.57	212,274.99	0.00	-10,675.42
AEP TEX INC 3.45% DUE 01-15-2050 SBKBFWN0	50,000.000	67.320873	33,660.44	36,170.22	0.00	-2,509.78
AEP TEX INC 5.45% 05-15-2029 SBRJNXM1	75,000.000	101.363900	76,022.93	74,978.25	0.00	1,044.68
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SBM5JB68	190,000.000	72.345459	137,456.37	150,293.33	0.00	-12,836.96
AES CORP SR NT 1.375% 01-15-2026 SBL55SH9	130,000.000	96.266083	125,145.91	120,325.89	0.00	4,820.02
AES CORP SR NT 2.45% 01-15-2031 C00130HCG8	730,000.000	83.347265	608,435.03	614,138.56	0.00	-5,703.53
AES CORP 5.45% 06-01-2028 SBNRQY76	300,000.000	100.533162	301,599.49	305,219.10	0.00	-3,619.61
AGCO CORP DEL 5.45% 03-21-2027 SBQWSDY8	80,000.000	100.938856	80,751.08	79,936.80	0.00	814.28
AGREE LTD PARTNERSHIP NT 2.6% 06-15-2033 SBMZLLD1	135,000.000	80.408973	108,552.11	107,193.86	0.00	1,358.25
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO SBN0ZRV5	490,000.000	90.571769	443,801.67	425,329.95	0.00	18,471.72
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 SBS560S6	115,000.000	100.317059	115,364.62	114,145.83	0.00	1,218.79
AHS HOSP CORP 5.024% DUE 07-01-2045 C001306AB5	388,000.000	93.589106	363,125.73	379,745.84	0.00	-16,620.11
AIR LEASE CORP FIXED 3% DUE 02-01-2030 SBKV2695	45,000.000	90.297182	40,633.73	39,331.95	0.00	1,301.78

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Corporate Debt Instruments - Other						
United States - USD						
AIR LEASE CORP MED 5.85% DUE 12-15-2027 SBPLKVX3	55,000.000	102.495340	56,372.44	56,466.42	0.00	-93.98
AIR LEASE CORP MTN 5.2% 07-15-2031 SBPLZ194	400,000.000	98.787218	395,148.87	393,248.00	0.00	1,900.87
ALABAMA PWR CO 4.15% DUE 08-15-2044 C010392FL7	500,000.000	82.267678	411,338.39	429,455.94	0.00	-18,117.55
ALEXANDRIA REAL 4.5 DUE 07-30-2029 SBP4GRL8	100,000.000	97.770103	97,770.10	97,176.46	0.00	593.64
ALEXANDRIA REAL 4% DUE 02-01-2050 C015271AS8	500,000.000	74.325299	371,626.50	396,648.86	0.00	-25,022.36
ALLY FINANCIAL INC 6.184% 07-26-2035 SBNM9JJ7	25,000.000	98.842481	24,710.62	25,000.00	0.00	-289.38
ALLY FINL INC 8% DUE 11-01-2031 C36186CBY8	500,000.000	110.584251	552,921.26	548,277.52	0.00	4,643.74
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SBKPSXY3	648,000.000	72.260598	468,248.68	476,506.74	0.00	-8,258.06
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SBD91617	100,000.000	72.556156	72,556.16	75,297.92	0.00	-2,741.76
ALTRIA GROUP INC 4.0% DUE 02-04-2061 SBKPSYC8	300,000.000	69.900273	209,700.82	219,745.61	0.00	-10,044.79
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 C023135BF2	195,000.000	88.348158	172,278.91	181,362.56	0.00	-9,083.65
AMAZON COM INC NT 2.875% 05-12-2041 SBNW2Q84	150,000.000	73.478722	110,218.08	118,245.28	0.00	-8,027.20
AMAZON COM INC NT 3.1% 05-12-2051 C023135CB0	285,000.000	67.547671	192,510.86	211,061.98	0.00	-18,551.12
AMAZON COM INC 2.5% DUE 06-03-2050 C023135BT2	390,000.000	59.762610	233,074.18	256,628.56	0.00	-23,554.38
AMAZON.COM INC 3.95% 04-13-2052 SBLPP103	290,000.000	78.986398	229,060.55	254,904.01	0.00	-25,843.46
AMERADA HESS CORP 7.3% DUE 08-15-2031 C023551AJ3	1,300,000.000	111.102750	1,444,335.75	1,502,172.39	0.00	-57,836.64
AMEREN CORP 5.7% 12-01-2026 SBMVR9H3	40,000.000	101.621593	40,648.64	40,951.24	0.00	-302.60
AMEREN ILL CO 3.7% 12-01-2047 C02361DAR1	25,000.000	75.396281	18,849.07	20,354.78	0.00	-1,505.71
AMERICAN ASSETS TR L P 6.15% 10-01-2034 SBRBQF55	540,000.000	99.544128	537,538.29	538,282.01	0.00	-743.72
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SBLH0M14	30,000.000	64.323502	19,297.05	21,434.71	0.00	-2,137.66
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO C02666TAD9	56,000.000	65.921466	36,916.02	38,520.61	0.00	-1,604.59

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Corporate Debt Instruments - Other						
United States - USD						
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 C02666TAF4	89,000.000	77.985620	69,407.20	71,968.57	0.00	-2,561.37
AMERICAN NATIONAL GROUP 5.75% 10-01-2029 SBL56CZ8	145,000.000	100.129713	145,188.08	145,506.19	0.00	-318.11
AMERN EXPRESS CO 5.519% DUE 07-26-2035 C025816DW6	400,000.000	98.910401	395,641.60	405,230.20	0.00	-9,588.60
AMERN HOMES 4 RENT 4.25% DUE 02-15-2028 SBG12X96	200,000.000	97.623875	195,247.75	194,251.29	0.00	996.46
AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 116 5.65% 11-15-2028 SBS70P36	145,000.000	102.689309	148,899.50	151,899.08	0.00	-2,999.58
AMGEN INC FIXED 3.15% 02-21-2040 C031162CR9	240,000.000	74.592753	179,022.61	187,262.71	0.00	-8,240.10
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 C031162DF4	750,000.000	77.336508	580,023.81	637,310.34	0.00	-57,286.53
AMGEN INC 2.77% 09-01-2053 SBN0THC8	245,000.000	58.331019	142,911.00	158,048.71	0.00	-15,137.71
AMGEN INC 3.35% 02-22-2032 SBN95620	400,000.000	89.130341	356,521.36	365,880.69	0.00	-9,359.33
AMGEN INC 4.4% DUE 02-22-2062 BEO C031162DG2	650,000.000	77.713758	505,139.43	550,708.24	0.00	-45,568.81
AMGEN INC 4.4% 05-01-2045 C031162BZ2	800,000.000	83.010227	664,081.82	706,211.50	0.00	-42,129.68
AMGEN INC 4.663% DUE 06-15-2051 C031162CF5	335,000.000	83.928090	281,159.10	307,211.55	0.00	-26,052.45
AMGEN INC 5.25% 03-02-2030 SBMTY697	75,000.000	100.951888	75,713.92	77,202.51	0.00	-1,488.59
AMGEN INC 5.6% DUE 03-01-2043 SBMTY5V2	330,000.000	97.573907	321,993.89	337,776.43	0.00	-15,782.54
AMGEN INC 5.65% 03-02-2053 SBMTY5X4	409,000.000	96.462846	394,533.04	409,259.04	0.00	-14,726.00
AMGEN INC 5.75% DUE 03-02-2063 SBMTY619	323,000.000	96.227436	310,814.62	330,553.91	0.00	-19,739.29
AMGEN INC 6.4% DUE 02-01-2039 SB3L2H37	70,000.000	104.957459	73,470.22	77,913.74	0.00	-4,443.52
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SBPBK6K5	215,000.000	70.827436	152,278.99	160,588.82	0.00	-8,309.83
ANALOG DEVICES INC 2.95% 10-01-2051 SBPBK6M7	180,000.000	63.621096	114,517.97	129,527.54	0.00	-15,009.57
ANTHEM INC FIXED 3.7% 09-15-2049 SBK6V1D6	665,000.000	71.332122	474,358.61	526,784.38	0.00	-52,425.77
ANTHEM INC 3.125% DUE 05-15-2050 C036752AM5	350,000.000	64.075353	224,263.74	253,316.61	0.00	-29,052.87

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ANTHEM INC 3.6% DUE 03-15-2051 SBLF8T19	192,000.000	69.731561	133,884.60	151,092.58	0.00	-17,207.98
ANTHEM INC 4.375% 12-01-2047 SBGB6FT2	400,000.000	80.774948	323,099.79	357,745.36	0.00	-34,645.57
AON NORTH AMER INC 5.45% 03-01-2034 SBMFF917	45,000.000	99.878923	44,945.52	44,931.60	0.00	13.92
APOLLO GLOBAL MGMT 5.8% 05-21-2054 SBQFPSG3	315,000.000	100.524434	316,651.97	316,173.02	0.00	478.95
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SBNRNRF6	200,000.000	94.151911	188,303.82	192,866.76	0.00	-4,562.94
APPALACHIAN PWR CO 5.95% DUE 05-15-2033 S2655107	100,000.000	101.401050	101,401.05	103,935.97	0.00	-2,534.92
APPALACHIAN PWR CO 6.7% DUE 08-15-2037 SB2425R7	200,000.000	106.031985	212,063.97	219,442.86	0.00	-7,378.89
APPLE INC 2.375% DUE 02-08-2041 SBNNRD54	240,000.000	68.865431	165,277.03	175,834.15	0.00	-10,557.12
APPLE INC 2.65% 02-08-2051 SBKP9GX6	240,000.000	61.774693	148,259.26	165,152.88	0.00	-16,893.62
APPLE INC 3.45% DUE 02-09-2045 C037833BA7	305,000.000	76.718494	233,991.41	254,871.11	0.00	-20,879.70
APPLE INC 3.75% DUE 09-12-2047 SBF58H35	205,000.000	78.759670	161,457.32	175,696.45	0.00	-14,239.13
APPLE INC 3.85% DUE 05-04-2043 C037833AL4	365,000.000	82.947378	302,757.93	324,886.03	0.00	-22,128.10
APPLE INC 3.85% DUE 08-04-2046 C037833CD0	150,000.000	80.727784	121,091.68	130,810.94	0.00	-9,719.26
APPLE INC 4.375% DUE 05-13-2045 SBXC5WP2	2,212,000.000	88.402109	1,955,454.65	2,106,029.52	0.00	-150,574.87
APPLOVIN CORP NT 5.95% 12-01-2054 C03831WAE8	100,000.000	98.923825	98,923.83	99,502.00	0.00	-578.17
APPLOVIN CORP 5.125% DUE 12-01-2029 SBTG00L7	100,000.000	99.661579	99,661.58	99,990.00	0.00	-328.42
ARES CAP CORP 7.0% 01-15-2027 SBNXJH25	100,000.000	103.630321	103,630.32	102,913.09	0.00	717.23
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SBJK0G71	240,000.000	67.652651	162,366.36	170,487.34	0.00	-8,120.98
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO SBJV0GY7	55,000.000	68.643934	37,754.16	39,333.46	0.00	-1,579.30
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SBS5WL25	50,000.000	101.109798	50,554.90	49,863.00	0.00	691.90
ARTHUR J GALLAGHER & CO 4.6% 12-15-2027 SBNM6BT2	85,000.000	99.569263	84,633.87	84,930.30	0.00	-296.43

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ARTHUR J GALLAGHER & CO 4.85% 12-15-2029 SBNM68W4	75,000.000	99.494100	74,620.58	74,941.50	0.00	-320.92
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SBT225M3	120,000.000	97.636919	117,164.30	119,552.40	0.00	-2,388.10
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SBNM6CJ9	1,190,000.000	96.519663	1,148,583.99	1,183,926.91	0.00	-35,342.92
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 SBPGLSG3	575,000.000	99.020033	569,365.19	567,931.27	0.00	1,433.92
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SBRJX6P5	215,000.000	110.913645	238,464.34	251,254.02	0.00	-12,789.68
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SBQQ6RB3	225,000.000	98.309138	221,195.56	230,428.59	0.00	-9,233.03
AT&T INC FIXED 4.3% 02-15-2030 SBG6F4D1	265,000.000	96.895110	256,772.04	259,894.22	0.00	-3,122.18
AT&T INC 1.65% DUE 02-01-2028 SBMDFQW9	75,000.000	90.927683	68,195.76	66,844.08	0.00	1,351.68
AT&T INC 3.5% DUE 06-01-2041 SBMHWTV6	40,000.000	76.699638	30,679.86	31,869.66	0.00	-1,189.80
AT&T INC 3.5% DUE 09-15-2053 REG C00206RKJ0	2,216,000.000	67.372253	1,492,969.12	1,612,885.57	0.00	-119,916.45
AT&T INC 3.55% DUE 09-15-2055 SBNSLTY2	7,006,000.000	67.470821	4,727,005.72	5,057,176.01	0.00	-330,170.29
AT&T INC 3.65% DUE 06-01-2051 SBMHWV76	240,000.000	70.704101	169,689.84	181,564.72	0.00	-11,874.88
AT&T INC 3.65% DUE 09-15-2059 C00206RLV2	2,923,000.000	66.411572	1,941,210.25	2,097,355.16	0.00	-156,144.91
AT&T INC 3.8% 12-01-2057 C00206RMN9	833,000.000	69.134111	575,887.14	621,391.13	0.00	-45,503.99
AT&T INC 4.35% DUE 03-01-2029 SBGKCWJ0	90,000.000	97.885757	88,097.18	88,902.92	0.00	-805.74
AT&T INC 4.5% DUE 05-15-2035 SBX2KBF0	659,000.000	92.499640	609,572.63	625,509.56	0.00	-15,936.93
AT&T INC 4.85% DUE 03-01-2039 SBGKCWK1	325,000.000	92.498010	300,618.53	311,966.27	0.00	-11,347.74
AT&T INC 6% DUE 08-15-2040 SBD20MH9	55,000.000	101.685205	55,926.86	58,450.12	0.00	-2,523.26
ATHENE GLOBAL FDG 4.721% DUE 10-08-2029 SBT7KJP3	115,000.000	97.517746	112,145.41	115,000.00	0.00	-2,854.59
ATHENE HLDG LTD 3.45% 05-15-2052 C04686JAE1	700,000.000	64.491471	451,440.30	471,321.45	0.00	-19,881.15
ATHENE HLDG LTD 6.625% 10-15-2054 C04686JAJ0	370,000.000	99.440569	367,930.11	370,000.00	0.00	-2,069.89

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
ATHENE HOLDING LTD 3.95% 05-25-2051 C04686JAD3	268,000.000	71.986872	192,924.82	202,081.44	0.00	-9,156.62
ATLAS WHSE LENDING CO LP SR NT 144A 3C7 6.05% 01-15-2028 SBS9GD72	75,000.000	100.141943	75,106.46	74,985.75	0.00	120.71
AVANGRID INC 3.8% DUE 06-01-2029 SBKDKCC2	400,000.000	94.756419	379,025.68	377,112.12	0.00	1,913.56
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO C054561AM7	965,000.000	89.204308	860,821.57	899,424.55	0.00	-38,602.98
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SBQB7F28	80,000.000	95.382174	76,305.74	82,927.43	0.00	-6,621.69
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SBMGDBJ2	50,000.000	84.437048	42,218.52	41,534.38	0.00	684.14
BANK AMER CORP 2.831% 10-24-2051 SBN6NBF5	500,000.000	61.570142	307,850.71	339,490.75	0.00	-31,640.04
BANK AMER CORP 3.311% DUE 04-22-2042 C06051GJW0	205,000.000	74.851370	153,445.31	161,152.72	0.00	-7,707.41
BANK AMER CORP 3.974% 02-07-2030 C06051GHQ5	90,000.000	95.872641	86,285.38	85,273.83	0.00	1,011.55
BANK AMER CORP 4.183% DUE 11-25-2027 SBZ013F3	180,000.000	98.151928	176,673.47	175,077.38	0.00	1,596.09
BANK AMER CORP 4.376% 04-27-2028 C06051GKP3	125,000.000	98.928473	123,660.59	125,361.25	0.00	-1,700.66
BANK AMER CORP 5.819% 09-15-2029 C06051GLS6	500,000.000	102.486756	512,433.78	518,984.98	0.00	-6,551.20
BANK NEW YORK MELLON CORP 5.188% 03-14-2035 C06406RBW6	400,000.000	99.071399	396,285.60	400,000.00	0.00	-3,714.40
BANK OF AMERICA CORP 2.299% 07-21-2032 SBMGDBK3	2,455,000.000	83.424278	2,048,066.03	2,007,176.54	0.00	40,889.49
BANK OF AMERICA CORP 4.571% 04-27-2033 C06051GKQ1	80,000.000	95.082510	76,066.01	76,449.14	0.00	-383.13
BANK OF AMERICA CORP 4.948% 07-22-2028 SBNDK8X6	200,000.000	100.192892	200,385.78	200,129.12	0.00	256.66
BANK OF AMERICA CORP 5.425% 08-15-2035 SBMYKZ59	530,000.000	97.597655	517,267.57	530,000.00	0.00	-12,732.43
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SBMGDBZ8	505,000.000	98.365800	496,747.29	475,390.36	0.00	21,356.93
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SBMYXXT8	1,400,000.000	69.532965	973,461.52	1,006,012.90	0.00	-32,551.38
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 C06051GHU6	550,000.000	85.081797	467,949.88	481,675.21	0.00	-13,725.33
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 C06051GLH0	70,000.000	99.325414	69,527.79	70,369.61	0.00	-841.82

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 C06051GMA4	1,120,000.000	100.135238	1,121,514.67	1,125,163.40	0.00	-3,648.73
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 C06051GLU1	220,000.000	102.694378	225,927.63	230,870.59	0.00	-4,942.96
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 C59022CAJ2	3,000,000.000	103.727678	3,111,830.34	3,204,207.81	0.00	-92,377.47
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 SBLSN900	400,000.000	70.558112	282,232.45	296,398.76	0.00	-14,166.31
BARRICK INTL BK 6.35% DUE 10-15-2036 SB4QBSK0	190,000.000	105.308736	200,086.60	207,380.97	0.00	-7,294.37
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 SBMF04H3	65,000.000	76.632469	49,811.10	54,100.99	0.00	-4,289.89
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SBMY0LM8	185,000.000	63.657892	117,767.10	128,395.83	0.00	-10,628.73
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SBNC3DJ7	145,000.000	83.102844	120,499.12	129,547.28	0.00	-9,048.16
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SBN6JKB2	45,000.000	79.067137	35,580.21	38,321.84	0.00	-2,741.63
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SBN0XP59	65,000.000	62.866883	40,863.47	45,719.53	0.00	-4,856.06
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SBYW5431	150,000.000	82.862682	124,294.02	138,611.72	0.00	-14,317.70
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SBKP9NP7	35,000.000	75.773299	26,520.65	27,834.80	0.00	-1,314.15
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 C084659AR2	340,000.000	82.611773	280,880.03	299,016.66	0.00	-18,136.63
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SB96WCM8	95,000.000	86.605111	82,274.86	89,181.66	0.00	-6,906.80
BGC GROUP INC 4.375% 12-15-2025 SBSRH0Y3	145,000.000	99.061617	143,639.34	139,187.77	0.00	4,451.57
BIO-RAD LABORATORIES 3.7% 03-15-2032 SBMD4WM8	300,000.000	89.580571	268,741.71	271,335.89	0.00	-2,594.18
BIOGEN INC SR NT 3.25% 02-15-2051 SBPQW6H3	673,000.000	64.584544	434,653.98	484,032.98	0.00	-49,379.00
BK OF AMER NA 6 DUE 10-15-2036 SB8YB6B7	500,000.000	103.890120	519,450.60	543,698.79	0.00	-24,248.19
BLACK HILLS CORP 3.875% DUE 10-15-2049 SBJV1DQ1	200,000.000	72.494147	144,988.29	149,847.15	0.00	-4,858.86
BLACKROCK FUNDING INC 5.25% 03-14-2054 SBPBJYZ3	215,000.000	94.618586	203,429.96	212,443.55	0.00	-9,013.59
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SBRC16H8	195,000.000	95.644593	186,506.96	194,670.97	0.00	-8,164.01

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Corporate Debt Instruments - Other						
United States - USD						
BOEING CO FIXED 2.196% DUE 02-04-2026 SBKPSXR6	470,000.000	96.974638	455,780.80	444,246.81	0.00	11,533.99
BOEING CO FIXED 3.625% DUE 03-01-2048 C097023BZ7	115,000.000	66.648123	76,645.34	86,024.52	0.00	-9,379.18
BOEING CO FIXED 5.15% DUE 05-01-2030 SBM8XFR6	190,000.000	98.559985	187,263.98	193,674.14	0.00	-6,410.16
BOEING CO FIXED 5.705% DUE 05-01-2040 SBM8XFQ5	1,440,000.000	95.225078	1,371,241.13	1,493,072.72	0.00	-121,831.59
BOEING CO FIXED 5.805% DUE 05-01-2050 SBM8R6R5	1,650,000.000	92.825328	1,531,617.90	1,689,842.65	0.00	-158,224.75
BOEING CO SR NT 6.528% 05-01-2034 C097023DS1	55,000.000	104.792911	57,636.10	55,000.00	0.00	2,636.10
BOEING CO 3.25% DUE 02-01-2028 SBMHXMX2	65,000.000	94.088211	61,157.34	61,708.29	0.00	-550.95
BOEING CO 3.6% 05-01-2034 SBK1WFH6	300,000.000	83.713704	251,141.11	265,626.27	0.00	-14,485.16
BOEING CO 3.625% DUE 02-01-2031 C097023DC6	2,000,000.000	90.781402	1,815,628.04	1,860,643.44	0.00	-45,015.40
BOEING CO 3.75% DUE 02-01-2050 SBJGV2H0	590,000.000	68.452347	403,868.85	423,647.37	0.00	-19,778.52
BOEING CO 3.85% DUE 11-01-2048 SBGYTGR3	80,000.000	68.659878	54,927.90	62,423.78	0.00	-7,495.88
BOEING CO 5.04% DUE 05-01-2027 SBM8XFS7	125,000.000	100.239930	125,299.91	126,172.13	0.00	-872.22
BOEING CO 5.93% DUE 05-01-2060 SBM8R6Q4	1,290,000.000	92.675125	1,195,509.12	1,341,506.69	0.00	-145,997.57
BOEING CO 6.298% 05-01-2029 C097023DQ5	105,000.000	103.665523	108,848.80	105,000.00	0.00	3,848.80
BOEING CO 6.625 DEB DUE 02-15-2038 S2283478	180,000.000	103.864350	186,955.83	200,789.57	0.00	-13,833.74
BOEING CO 6.858% 05-01-2054 C097023DT9	206,000.000	106.491676	219,372.86	213,477.52	0.00	5,895.34
BOEING CO 7.5% DUE 08-15-2042 SBZ4SJ85	65,000.000	109.861648	71,410.07	74,711.75	0.00	-3,301.68
BON SECOURS MERCY 3.205% DUE 06-01-2050 SBMTMKH7	400,000.000	66.469197	265,876.79	283,932.07	0.00	-18,055.28
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032 SBPH2JC8	90,000.000	85.574375	77,016.94	78,564.88	0.00	-1,547.94
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SBLGM4V5	460,000.000	63.682946	292,941.55	321,890.99	0.00	-28,949.44
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SBP2CRG3	320,000.000	62.528434	200,090.99	225,405.20	0.00	-25,314.21

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Corporate Debt Instruments - Other						
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BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO SBMD2N30	455,000.000	72.216930	328,587.03	345,889.92	0.00	-17,302.89
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SBMF3XC0	479,000.000	60.084298	287,803.79	316,050.35	0.00	-28,246.56
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SBM9GT05	145,000.000	62.017535	89,925.43	100,907.72	0.00	-10,982.29
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 SBD6TZ17	98,000.000	77.641718	76,088.88	78,178.99	0.00	-2,090.11
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SBMXWR94	1,000,000.000	82.648019	826,480.19	886,333.60	0.00	-59,853.41
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SBPGKT01	403,000.000	99.429347	400,700.26	399,957.35	0.00	742.91
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SBPK6XT2	1,088,000.000	97.037525	1,055,768.27	1,083,745.92	0.00	-27,977.65
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SBPK6XW5	1,105,000.000	96.466959	1,065,959.90	1,100,303.75	0.00	-34,343.85
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SBNDSD35	65,000.000	107.310786	69,752.01	75,631.27	0.00	-5,879.26
BROADCOM INC SR NT 5.15% 11-15-2031 SBS6VJM7	70,000.000	100.699273	70,489.49	69,886.60	0.00	602.89
BROADCOM INC 4.641% 02-15-2030 SBRSF3M8	380,000.000	97.301101	369,744.18	375,006.15	0.00	-5,261.97
BROADCOM INC 4.8% 10-15-2034 SBRSF3Y0	305,000.000	96.509172	294,352.97	304,368.65	0.00	-10,015.68
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SBYX0316	1,000,000.000	87.490754	874,907.54	930,803.88	0.00	-55,896.34
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 C101137AT4	162,000.000	91.289888	147,889.62	154,628.15	0.00	-6,738.53
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 C101137AU1	274,000.000	87.934688	240,941.05	264,434.87	0.00	-23,493.82
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SBK97PV7	45,000.000	65.777402	29,599.83	30,221.10	0.00	-621.27
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SBD04808	588,000.000	82.306572	483,962.64	524,003.72	0.00	-40,041.08
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SB8NWVK5	105,000.000	86.625775	90,957.06	96,939.54	0.00	-5,982.48
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 C12189LBD2	350,000.000	80.289241	281,012.34	309,307.40	0.00	-28,295.06
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SBR3XVJ0	245,000.000	98.538937	241,420.39	243,851.19	0.00	-2,430.80
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SBNW2JM9	310,000.000	62.340563	193,255.75	217,701.47	0.00	-24,445.72

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
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BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SBKH0LR6	70,000.000	91.714784	64,200.35	69,314.07	0.00	-5,113.72
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SBRBD9B0	30,000.000	94.317023	28,295.11	29,309.10	0.00	-1,013.99
BX TR 2021-ARIA FLTG RT 6.07248% DUE 10-15-2036 SBMCN9M5	350,000.000	99.718750	349,015.63	338,137.00	0.00	10,878.63
CAMPBELL SOUP CO 5.25% 10-13-2054 SBP5WWW1	300,000.000	90.486333	271,459.00	297,795.00	0.00	-26,336.00
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SBQ7ZPP9	25,000.000	97.910223	24,477.56	24,012.93	0.00	464.63
CAPITAL ONE FINL CORP 5.884% 07-26-2035 SBS4B9K7	90,000.000	100.608887	90,548.00	93,566.36	0.00	-3,018.36
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SBMT6MR3	310,000.000	77.308279	239,655.66	249,546.28	0.00	-9,890.62
CARRIER GLOBAL CORP 6.2% 03-15-2054 C14448CBD5	11,000.000	105.841399	11,642.55	12,077.19	0.00	-434.64
CATERPILLAR INC 3.25% DUE 04-09-2050 REG C149123CJ8	700,000.000	69.213545	484,494.82	555,640.06	0.00	-71,145.24
CATERPILLAR INS 4.75% DUE 05-15-2064 SBMM1RV4	190,000.000	86.225293	163,828.06	184,568.36	0.00	-20,740.30
CBS CORP NEW FIXED 3.7% DUE 06-01-2028 SBJ12BT3	300,000.000	94.155329	282,465.99	266,665.68	0.00	15,800.31
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SBQ3FWZ2	260,000.000	75.770628	197,003.63	205,271.11	0.00	-8,267.48
CDW LLC/CDW FIN CORP 5.1% 03-01-2030 SBMX7Q92	40,000.000	98.459543	39,383.82	39,955.60	0.00	-571.78
CELANESE US HLDGS LLC 6.55% 11-15-2030 SBMZ6BG9	75,000.000	103.559050	77,669.29	79,392.03	0.00	-1,722.74
CELANESE US HLDGS LLC 6.7% 11-15-2033 SBRBDWD3	1,517,000.000	103.842658	1,575,293.13	1,609,514.41	0.00	-34,221.28
CELANESE US HLDGS 6.05% DUE 03-15-2025 SBPLG5B7	26,000.000	100.070034	26,018.21	26,161.72	0.00	-143.51
CENCORA INC 4.625% 12-15-2027 SBPG4K77	85,000.000	100.015464	85,013.14	84,842.75	0.00	170.39
CENTENE CORP DEL FIXED 4.625% 12-15-2029 C15135BAT8	425,000.000	94.573155	401,935.91	407,485.11	0.00	-5,549.20
CENTENE CORP DEL SR NT 4.25% 12-15-2027 C15135BAR2	270,000.000	97.020041	261,954.11	260,264.94	0.00	1,689.17
CENTENE CORP DEL 2.5% 03-01-2031 SBKP8G66	300,000.000	82.710646	248,131.94	251,610.00	0.00	-3,478.06
CF INDS INC 5.375% DUE 03-15-2044 C12527GAE3	1,200,000.000	93.098504	1,117,182.05	1,148,401.32	0.00	-31,219.27

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CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG C161175CA0	310,000.000	64.302690	199,338.34	200,648.46	0.00	-1,310.12
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SBPCTJF7	940,000.000	79.706906	749,244.91	770,468.48	0.00	-21,223.57
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO C161175BS2	205,000.000	78.648031	161,228.46	156,998.82	0.00	4,229.64
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SBMBP1C6	115,000.000	66.709723	76,716.18	73,961.10	0.00	2,755.08
CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026 C161175CM4	40,000.000	101.941185	40,776.47	40,876.80	0.00	-100.33
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 SBMZ0WG8	40,000.000	102.039086	40,815.63	39,977.60	0.00	838.03
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG C161175BV5	115,000.000	62.562467	71,946.84	71,681.67	0.00	265.17
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 C161175BT0	795,000.000	75.276394	598,447.33	615,181.91	0.00	-16,734.58
CHARTER FIXED 5.75% DUE 04-01-2048 C161175BN3	672,000.000	85.562814	574,982.11	588,525.86	0.00	-13,543.75
CHARTER 3.5% DUE 06-01-2041 C161175BZ6	145,000.000	68.588483	99,453.30	102,791.84	0.00	-3,338.54
CHARTER 4.908% DUE 07-23-2025 SBZ06JV6	19,000.000	99.883017	18,977.77	18,822.69	0.00	155.08
CHARTER 5.375% 05-01-2047 SBFF9P78	835,000.000	82.167258	686,096.61	707,284.40	0.00	-21,187.79
CHARTER 6.384% DUE 10-23-2035 C161175AZ7	220,000.000	99.857870	219,687.31	208,375.20	0.00	11,312.11
CHARTER 6.484% DUE 10-23-2045 SBYQ7R23	695,000.000	94.575300	657,298.34	685,246.06	0.00	-27,947.72
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SBSLJM38	80,000.000	102.427465	81,941.97	82,072.80	0.00	-130.83
CIGNA CORP NEW CORP 4.8% 08-15-2038 C125523AJ9	236,000.000	90.686865	214,021.00	228,752.15	0.00	-14,731.15
CIGNA CORP NEW CORP 4.9% 12-15-2048 SBKPHS34	936,000.000	85.332777	798,714.79	890,706.28	0.00	-91,991.49
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SBMCDRL0	1,050,000.000	85.525741	898,020.28	980,791.93	0.00	-82,771.65
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO C125523CD0	257,000.000	101.833407	261,711.86	282,014.60	0.00	-20,302.74
CIGNA GROUP 5.6% 02-15-2054 SBNNK0Z2	180,000.000	93.777590	168,799.66	175,047.75	0.00	-6,248.09
CISCO SYS INC 4.95% 02-26-2031 SBMG9FG5	175,000.000	100.324104	175,567.18	174,651.75	0.00	915.43

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CISCO SYS INC 5.3% 02-26-2054 SBMG7QR7	855,000.000	97.277279	831,720.75	851,841.78	0.00	-20,121.03
CISCO SYSTEMS INC 5.35% 02-26-2064 SBMG9FF4	575,000.000	95.978647	551,877.23	572,458.50	0.00	-20,581.27
CITIGROUP INC NEW 2.976% 11-05-2030 C17308CC53	620,000.000	90.221347	559,372.35	552,715.70	0.00	6,656.65
CITIGROUP INC 2.561% DUE 05-01-2032 BEO C172967MY4	250,000.000	84.715032	211,787.58	208,922.36	0.00	2,865.22
CITIGROUP INC 2.904% 11-03-2042 SBNHX0S0	200,000.000	70.113346	140,226.69	144,392.65	0.00	-4,165.96
CITIGROUP INC 3.29% 03-17-2026 C172967NL1	35,000.000	99.629857	34,870.45	34,078.71	0.00	791.74
CITIGROUP INC 3.878% DUE 01-24-2039 C172967LU3	215,000.000	83.418958	179,350.76	185,954.02	0.00	-6,603.26
CITIGROUP INC 4.3% DUE 11-20-2026 SBSPCB69	10,000.000	99.087570	9,908.76	9,806.96	0.00	101.80
CITIGROUP INC 4.542% 09-19-2030 C17327CAT0	110,000.000	97.187192	106,905.91	110,000.00	0.00	-3,094.09
CITIGROUP INC 4.65% DUE 07-23-2048 C172967MD0	900,000.000	85.829797	772,468.17	832,131.69	0.00	-59,663.52
CITIGROUP INC 5.174% 02-13-2030 C172967PF2	280,000.000	99.904932	279,733.81	279,406.75	0.00	327.06
CITIGROUP INC 5.3 DUE 05-06-2044 SBMH4H85	65,000.000	94.234571	61,252.47	62,572.87	0.00	-1,320.40
CITIGROUP INC 5.411% 09-19-2039 SBS6QBX7	190,000.000	95.364491	181,192.53	190,000.00	0.00	-8,807.47
CITIGROUP INC 5.449% 06-11-2035 C172967PL9	255,000.000	99.197786	252,954.35	255,000.00	0.00	-2,045.65
CITIGROUP INC 5.61% 09-29-2026 SBQ3SHW3	30,000.000	100.543233	30,162.97	30,225.73	0.00	-62.76
CITIGROUP INC 5.827% 02-13-2035 SBRBYMP8	375,000.000	99.654101	373,702.88	375,977.69	0.00	-2,274.81
CITIGROUP INC 5.875 DUE 01-30-2042 C172967FX4	550,000.000	102.258181	562,420.00	585,515.15	0.00	-23,095.15
CITIGROUP INC 8.125% DUE 07-15-2039 SB8G0DX3	530,000.000	123.502080	654,561.02	684,469.31	0.00	-29,908.29
CITIZENS FINL GROUP INC 6.645% 04-25-2035 C174610BG9	478,000.000	105.701349	505,252.45	492,965.62	0.00	12,286.83
CLECO CORP HLDGS 4.973% DUE 05-01-2046 C18551PAD1	353,000.000	83.742624	295,611.46	296,910.41	0.00	-1,298.95
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 C186108CE4	691,000.000	101.192060	699,237.13	706,794.48	0.00	-7,557.35

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CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 C20369EAE2	300,000.000	63.620498	190,861.49	202,290.45	0.00	-11,428.96
CMO BEAR STEARNS ALT-A TR 2006-2 CL II-3A-1 6 DUE 04-25-2036 REG SBD60QG2	31,566.300	79.989510	25,249.73	24,582.34	0.00	667.39
CMO INDYMAC INDX MTG LN TR 2006-AR12 2006-AR12 MTG A-1 DUE 09-25-2046 REG SB3L9S68	373,009.940	87.352940	325,835.15	315,970.70	0.00	9,864.45
CMO INDYMAC MBS INC SER 2005-AR6 CL 2A1 DUE 04-25-2035 BEO SB4X9JV5	247,760.760	81.315650	201,468.27	202,923.27	0.00	-1,455.00
CMO STRUCTURED AST MTG INVTS II TR 2006 AR MTG CL II-A-1 DUE 07-25-36 SBCT5720	165,379.110	70.516260	116,619.16	114,946.38	0.00	1,672.78
CMO WAMU MTG PASS THRU CTFS SER 2007-OA1TR CL A1A FLT RT DUE 02-25-2047 BEO SB1WG6Q0	121,936.260	85.712580	104,514.71	99,452.20	0.00	5,062.51
CNA FINL CORP 5.125% 02-15-2034 SBRBYMK3	85,000.000	98.208748	83,477.44	83,000.24	0.00	477.20
COCA COLA CO FIXED 2.5% DUE 06-01-2040 C191216CW8	400,000.000	70.092093	280,368.37	303,403.03	0.00	-23,034.66
COCA COLA CO 5.3% 05-13-2054 SBS5WKY0	20,000.000	96.626261	19,325.25	20,388.20	0.00	-1,062.95
COCA COLA CO 5.4% 05-13-2064 SBS56224	155,000.000	96.399859	149,419.78	156,098.95	0.00	-6,679.17
COCA-COLA CO/THE 5.2% 01-14-2055 SBRXJJY9	375,000.000	95.096260	356,610.98	374,630.57	0.00	-18,019.59
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SBD723V1	85,000.000	96.456712	81,988.21	84,869.11	0.00	-2,880.90
COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 SBKP8MG8	500,000.000	52.515772	262,578.86	308,988.96	0.00	-46,410.10
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SBFWQ3V2	380,000.000	75.834107	288,169.61	320,144.62	0.00	-31,975.01
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SBL6D441	80,000.000	59.641518	47,713.21	51,217.60	0.00	-3,504.39
COMCAST CORP NEW 2.887% 11-01-2051 BEO SBQ7XHB3	788,000.000	60.260265	474,850.89	530,370.05	0.00	-55,519.16
COMCAST CORP NEW 2.937% 11-01-2056 C20030NDU2	4,075,000.000	58.414566	2,380,393.57	2,678,498.61	0.00	-298,105.04
COMCAST CORP NEW 2.987% 11-01-2063 SBQB4RF6	928,000.000	56.531751	524,614.65	600,255.61	0.00	-75,640.96
COMCAST CORP NEW 3.45% DUE 02-01-2050 C20030NCZ2	40,000.000	68.598166	27,439.27	29,560.00	0.00	-2,120.73
COMCAST CORP NEW 3.9% DUE 03-01-2038 SBFY1N04	310,000.000	84.151891	260,870.86	277,825.45	0.00	-16,954.59
COMCAST CORP NEW 5.65% DUE 06-15-2035 SB0B7ZQ0	95,000.000	102.104284	96,999.07	102,048.04	0.00	-5,048.97

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COMCAST CORP 5.5% DUE 05-15-2064 SBQPF829	40,000.000	93.421230	37,368.49	40,242.40	0.00	-2,873.91
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SBLN7JS5	400,000.000	73.736497	294,945.99	316,195.43	0.00	-21,249.44
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SBFYRPY0	325,000.000	78.092783	253,801.54	276,182.67	0.00	-22,381.13
COMWLTH EDISON CO FIXED 2.2% DUE 03-01-2030 SBKMGCC1	90,000.000	87.677090	78,909.38	77,900.70	0.00	1,008.68
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SBKMGBX5	240,000.000	64.585838	155,006.01	168,181.91	0.00	-13,175.90
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SBYQHP74	20,000.000	74.748610	14,949.72	15,824.93	0.00	-875.21
CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 SBPTH589	135,000.000	78.873566	106,479.31	114,601.10	0.00	-8,121.79
CONOCOPHILLIPS CO 3.99% 03-15-2052 SBPLD6W6	170,000.000	73.122383	124,308.05	137,953.48	0.00	-13,645.43
CONOCOPHILLIPS CO 5.55% 03-15-2054 SBQD1VB9	125,000.000	96.486613	120,608.27	133,215.54	0.00	-12,607.27
CONOCOPHILLIPS CO 5.7% 09-15-2063 SBQD1VC0	145,000.000	96.044963	139,265.20	157,690.54	0.00	-18,425.34
CONOCOPHILLIPS COMPANY 4.7% 01-15-2030 SBTBKBX1	165,000.000	98.959510	163,283.19	164,780.55	0.00	-1,497.36
CONOCOPHILLIPS COMPANY 5.0% 01-15-2035 SBTBKC05	120,000.000	97.087438	116,504.93	119,792.40	0.00	-3,287.47
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SBTBKC38	585,000.000	95.112072	556,405.62	587,484.92	0.00	-31,079.30
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SBS9G941	120,000.000	94.577364	113,492.84	119,949.60	0.00	-6,456.76
CONOCOPHILLIPS 5.3% 05-15-2053 SBMTYC44	60,000.000	92.615336	55,569.20	58,531.80	0.00	-2,962.60
CONS EDISON CO N Y 3.95% DUE 03-01-2043 C209111FC2	1,000,000.000	80.087942	800,879.42	852,970.29	0.00	-52,090.87
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SBFZYKL2	200,000.000	80.486307	160,972.61	173,956.16	0.00	-12,983.55
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SBKTGB50	200,000.000	69.823436	139,646.87	149,862.11	0.00	-10,215.24
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SBKP3KX6	200,000.000	77.943841	155,887.68	167,596.49	0.00	-11,708.81
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034 SBNTZTN2	40,000.000	101.778956	40,711.58	42,048.58	0.00	-1,337.00
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 C209111GN7	305,000.000	96.178488	293,344.39	311,552.14	0.00	-18,207.75

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Corporate Debt Instruments - Other						
United States - USD						
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SBQXRSK5	20,000.000	101.463764	20,292.75	22,271.00	0.00	-1,978.25
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SBLGXL73	160,000.000	104.927944	167,884.71	182,062.12	0.00	-14,177.41
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 C210385AE0	200,000.000	106.337964	212,675.93	226,415.17	0.00	-13,739.24
CONSTELLATION 4.5% DUE 05-09-2047 SBDGKT74	155,000.000	82.687717	128,165.96	138,520.95	0.00	-10,354.99
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SBNYNTF3	80,000.000	80.689761	64,551.81	70,681.91	0.00	-6,130.10
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 C21871XAM1	94,000.000	80.463151	75,635.36	79,101.90	0.00	-3,466.54
COREBRIDGE FINL INC SR NT 3.5% 04-04-2025 SBQB9YB6	50,000.000	99.643166	49,821.58	48,750.52	0.00	1,071.06
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029 SBRXNDR2	60,000.000	95.526925	57,316.16	56,555.94	0.00	760.22
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 C21871XAK5	32,000.000	83.481079	26,713.95	27,206.77	0.00	-492.82
COUSINS PPTYS LP 5.375% 02-15-2032 SBSY3K66	100,000.000	98.248629	98,248.63	99,474.71	0.00	-1,226.08
COUSINS PPTYS LP 5.875% 10-01-2034 SBTCK914	80,000.000	100.165311	80,132.25	79,933.08	0.00	199.17
COUSINS PROPERTIES INC 5.875% 10-01-2034 SBRXCZ40	35,000.000	100.161210	35,056.42	35,074.90	0.00	-18.48
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SBMGFFV8	420,000.000	65.291258	274,223.29	294,170.23	0.00	-19,946.94
CSX CORP 4.1 DUE 03-15-2044 C126408GY3	500,000.000	81.967906	409,839.53	438,392.34	0.00	-28,552.81
CSX CORP 4.25% DUE 11-01-2066 SBD9NGT1	700,000.000	75.707632	529,953.42	598,945.77	0.00	-68,992.35
CUBESMART L P 4.375% DUE 02-15-2029 SBJ5HB05	55,000.000	97.069837	53,388.41	53,395.09	0.00	-6.68
CVS HEALTH CORP SR NT 6% 06-01-2063 C126650EA4	400,000.000	91.154003	364,616.01	425,904.57	0.00	-61,288.56
CVS HEALTH CORP 1.875% DUE 02-28-2031 SBMTSF69	90,000.000	80.644466	72,580.02	72,450.90	0.00	129.12
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SBM6CF53	213,000.000	78.437893	167,072.71	183,477.02	0.00	-16,404.31
CVS HEALTH CORP 4.78% DUE 03-25-2038 SBF4JK96	920,000.000	86.480554	795,621.10	873,880.09	0.00	-78,258.99
CVS HEALTH CORP 5.05% DUE 03-25-2048 SBF4JKH4	2,220,000.000	82.471399	1,830,865.05	1,989,295.96	0.00	-158,430.91

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
CVS HEALTH CORP 5.125% DUE 07-20-2045 SBYPFC45	573,000.000	84.190145	482,409.53	533,402.55	0.00	-50,993.02
CVS HEALTH CORP 5.25% 01-30-2031 SBQ0MKZ2	55,000.000	97.681400	53,724.77	56,481.87	0.00	-2,757.10
CVS HEALTH CORP 5.625% 02-21-2053 C126650DV9	700,000.000	88.824276	621,769.93	712,488.95	0.00	-90,719.02
CVS HEALTH CORP 5.875% 06-01-2053 SBQ0MLB5	455,000.000	91.742143	417,426.75	478,843.26	0.00	-61,416.51
CVS HEALTH CORP 6.0% 06-01-2044 SBM8JC28	165,000.000	94.635627	156,148.78	164,024.47	0.00	-7,875.69
CVS HEALTH CORP 6.75% 12-10-2054 SBQ2KSC7	25,000.000	98.053807	24,513.45	25,000.00	0.00	-486.55
CVS HEALTH CORP 7.0% 03-10-2055 SBQ2KRF3	145,000.000	100.335529	145,486.52	145,000.00	0.00	486.52
CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026 SBNGF9B3	85,000.000	99.907912	84,921.73	85,433.07	0.00	-511.34
CVS HLTH FIXED 6.05% 06-01-2054 SBSCC010	220,000.000	94.068990	206,951.78	224,980.08	0.00	-18,028.30
DANAHER CORP SR NT 2.8% 12-10-2051 SBP83MD2	335,000.000	61.773243	206,940.36	233,378.00	0.00	-26,437.64
DEERE & CO 2.875% DUE 09-07-2049 C244199BG9	391,000.000	65.409709	255,751.96	293,403.98	0.00	-37,652.02
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 SBT3CQ52	120,000.000	99.633635	119,560.36	119,767.20	0.00	-206.84
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 C24703DBF7	900,000.000	73.633413	662,700.72	680,893.80	0.00	-18,193.08
DEVON ENERGY CORP 5.75% 09-15-2054 SBQB3TL3	100,000.000	90.916451	90,916.45	99,882.00	0.00	-8,965.55
DEVON FING CORP U 7.875% DUE 09-30-2031 S2864925	85,000.000	112.718668	95,810.87	99,081.04	0.00	-3,270.17
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SBG0WND1	225,000.000	78.010910	175,524.55	187,242.07	0.00	-11,717.52
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SBG0WNG4	40,000.000	70.864462	28,345.78	31,715.22	0.00	-3,369.44
DIAMOND SPORTS GROUP LLC TERM LN (SECOND LIEN) SR SECD TERM LN 08-24-2026 SBPJNMG4	0.000	0.000000	0.00	0.00	0.00	0.00
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026 SBMHSFB6	7,210.980	85.063000	6,133.88	5,227.96	0.00	905.92
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SBPG3Z35	272,000.000	99.855066	271,605.78	291,051.28	0.00	-19,445.50
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 C25278XAQ2	35,000.000	77.599331	27,159.77	29,001.35	0.00	-1,841.58

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
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DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO C25278XAT6	97,000.000	75.642455	73,373.18	78,593.30	0.00	-5,220.12
DISCOVER FINL SVCS 4.1% DUE 02-09-2027 SBYNHPL1	500,000.000	98.202176	491,010.88	479,961.61	0.00	11,049.27
DISCOVERY FIXED 4.65% DUE 05-15-2050 C25470DBH1	92,000.000	70.212776	64,595.75	74,252.34	0.00	-9,656.59
DISCOVERY 6.35% DUE 06-01-2040 C25470DAD1	210,000.000	92.413939	194,069.27	210,460.77	0.00	-16,391.50
DISNEY WALT CO NEW 4.125 DUE 06-01-2044 SBN459D7	35,000.000	82.293646	28,802.78	30,667.70	0.00	-1,864.92
DISNEY WALT CO SR NT 4.75% 09-15-2044 SBJQX533	900,000.000	89.613357	806,520.21	865,335.85	0.00	-58,815.64
DISNEY WALT CO SR NT 4.95% 10-15-2045 SBJQX566	70,000.000	91.532099	64,072.47	68,949.69	0.00	-4,877.22
DISNEY WALT CO SR NT 5.4% 10-01-2043 SBJQX544	785,000.000	98.300830	771,661.51	825,031.03	0.00	-53,369.52
DISNEY WALT CO SR NT 6.4% 12-15-2035 SBKMDXP2	145,000.000	109.908560	159,367.41	165,386.25	0.00	-6,018.84
DISNEY WALT CO SR NT 6.65% 11-15-2037 C254687EH5	190,000.000	111.531449	211,909.75	223,732.84	0.00	-11,823.09
DISNEY WALT CO 2.75% DUE 09-01-2049 SBJJJTB4	265,000.000	62.492039	165,603.90	182,517.95	0.00	-16,914.05
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SBMFKW68	345,000.000	80.255375	276,881.04	286,028.00	0.00	-9,146.96
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SBMDHPZ1	80,000.000	73.666193	58,932.95	64,576.53	0.00	-5,643.58
DISNEY WALT CO 4.7% DUE 03-23-2050 C254687FS0	300,000.000	88.847797	266,543.39	292,568.47	0.00	-26,025.08
DOMINION ENERGY FIXED 1.45% DUE 04-15-2026 SBKSC7R3	120,000.000	95.914116	115,096.94	111,229.32	0.00	3,867.62
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SBMGQVR9	295,000.000	73.708041	217,438.72	225,256.57	0.00	-7,817.85
DOMINION ENERGY INC 6.625% 05-15-2055 SBR85ZP5	30,000.000	101.665600	30,499.68	30,000.00	0.00	499.68
DOMINION ENERGY 4.85% DUE 08-15-2052 SBPQXMZ6	65,000.000	85.994956	55,896.72	60,036.20	0.00	-4,139.48
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SBKBZCX0	100,000.000	93.775756	93,775.76	102,220.43	0.00	-8,444.67
DOW CHEMICAL CO 5.6% 02-15-2054 C260543DK6	700,000.000	94.672082	662,704.57	697,571.00	0.00	-34,866.43
DTE ENERGY CO 4.95% 07-01-2027 SBP090S9	35,000.000	100.364959	35,127.74	34,958.35	0.00	169.39

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
DTE ENERGY CO 5.85% 06-01-2034 SBQ66JJ5	50,000.000	102.682802	51,341.40	49,962.50	0.00	1,378.90
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO SBP4DY96	70,000.000	86.532703	60,572.89	61,128.30	0.00	-555.41
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SBM928K6	700,000.000	70.515103	493,605.72	538,344.72	0.00	-44,739.00
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SBPW7P75	93,000.000	96.239445	89,502.68	96,119.62	0.00	-6,616.94
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SBNR5LJ4	145,000.000	67.579988	97,990.98	107,024.59	0.00	-9,033.61
DUKE ENERGY CORP NEW 4.85% 01-05-2029 SBQB66L1	25,000.000	99.527260	24,881.82	24,970.25	0.00	-88.43
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SBD381P3	65,000.000	73.705736	47,908.73	50,276.49	0.00	-2,367.76
DUKE ENERGY CORP 4.5% DUE 08-15-2032 SBNG9CH2	400,000.000	95.284590	381,138.36	387,842.18	0.00	-6,703.82
DUKE ENERGY CORP 5% DUE 08-15-2052 SBNG9CJ4	100,000.000	87.405576	87,405.58	93,741.88	0.00	-6,336.30
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SBL6BZT7	195,000.000	60.484076	117,943.95	126,560.76	0.00	-8,616.81
DUKE ENERGY IND 6.45% DUE 04-01-2039 SB4NTXW4	65,000.000	108.034341	70,222.32	72,736.87	0.00	-2,514.55
DUKE ENERGY OH INC 2.125% DUE 06-01-2030 SBMHC5Z2	35,000.000	86.454537	30,259.09	29,792.12	0.00	466.97
DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033 SBMF9RB5	35,000.000	99.821740	34,937.61	36,114.93	0.00	-1,177.32
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SBMF9RC6	366,000.000	98.017860	358,745.37	384,879.46	0.00	-26,134.09
EASTERN ENERGY GAS 5.65% 10-15-2054 SBQFN221	80,000.000	94.461676	75,569.34	79,941.60	0.00	-4,372.26
EL PASO PIPELN 4.7% DUE 11-01-2042 SB82B6J7	85,000.000	84.103744	71,488.18	73,119.50	0.00	-1,631.32
ELEVANCE HEALTH INC 4.75% 02-15-2030 SBT259W0	75,000.000	98.823174	74,117.38	74,845.50	0.00	-728.12
ELEVANCE HEALTH INC 5.2% 02-15-2035 SBT259Z3	320,000.000	97.679145	312,573.26	318,867.20	0.00	-6,293.94
ELEVANCE HEALTH INC 5.7% 02-15-2055 SBQPCQF9	295,000.000	96.508620	284,700.43	293,386.35	0.00	-8,685.92
ELEVANCE HEALTH INC 5.85% 11-01-2064 SBT25B35	485,000.000	96.748625	469,230.83	483,583.80	0.00	-14,352.97
ELI LILLY & CO 4.6% 08-14-2034 SBSLSJW3	70,000.000	96.019701	67,213.79	69,977.60	0.00	-2,763.81

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
ELI LILLY & CO 4.95% 02-27-2063 SBQMRY20	285,000.000	89.871410	256,133.52	296,655.74	0.00	-40,522.22
ELI LILLY & CO 5.2% 08-14-2064 SBSLSJZ6	185,000.000	93.214930	172,447.62	185,876.25	0.00	-13,428.63
ELI LILLY AND CO 4.875% DUE 02-27-2053 SBQMRY08	286,000.000	90.713992	259,442.02	296,433.91	0.00	-36,991.89
ELI LILLY AND COMPANY 5.0% 02-09-2054 SBSHRLF1	185,000.000	91.962374	170,130.39	183,947.35	0.00	-13,816.96
ENCANA CORP 6.625% DUE 08-15-2037 C292505AE4	950,000.000	103.013621	978,629.40	985,984.52	0.00	-7,355.12
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SBDHTRM1	1,165,000.000	88.568992	1,031,828.76	1,070,892.44	0.00	-39,063.68
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SB4LTG94	670,000.000	99.702569	668,007.21	674,614.55	0.00	-6,607.34
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SBYQ24Q1	1,205,000.000	98.810215	1,190,663.09	1,216,984.33	0.00	-26,321.24
ENERGY TRANSFER L P 5.6% 09-01-2034 SBL569C4	100,000.000	99.912163	99,912.16	99,741.00	0.00	171.16
ENERGY TRANSFER L P 6.05% 12-01-2026 SBR3TGW6	145,000.000	102.141138	148,104.65	149,021.43	0.00	-916.78
ENERGY TRANSFER L P 6.4% 12-01-2030 SBR3TGY8	50,000.000	105.669187	52,834.59	53,458.95	0.00	-624.36
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SBL3BQC0	190,000.000	84.955107	161,414.70	162,831.90	0.00	-1,417.20
ENERGY TRANSFER 4.9% DUE 03-15-2035 SBWBXR55	180,000.000	94.189213	169,540.58	171,713.36	0.00	-2,172.78
ENERGY TRANSFER 4.95% DUE 06-15-2028 SBNR46T6	90,000.000	99.842376	89,858.14	89,733.74	0.00	124.40
ENERGY TRANSFER 5.15% DUE 02-01-2043 SB8H38T2	35,000.000	88.269842	30,894.44	31,220.15	0.00	-325.71
ENERGY TRANSFER 5.8% DUE 06-15-2038 SBNR46V8	40,000.000	98.287236	39,314.89	40,011.35	0.00	-696.46
ENERGY TRANSFER 5.95 DUE 10-01-2043 SBDWGZW3	190,000.000	97.119233	184,526.54	187,573.94	0.00	-3,047.40
ENERGY TRANSFER 6% DUE 06-15-2048 C29278NAE3	90,000.000	96.723622	87,051.26	90,962.19	0.00	-3,910.93
ENERGY TRANSFER 7.5% DUE 07-01-2038 SBG48VF3	300,000.000	113.222995	339,668.99	347,968.85	0.00	-8,299.86
ENLINK MIDSTREAM LLC 5.65% 09-01-2034 SBMYDW91	115,000.000	99.666180	114,616.11	118,915.75	0.00	-4,299.64
ENTERGY CORP NEW 2.95% DUE 09-01-2026 SBDHBW33	75,000.000	97.037664	72,778.25	71,237.48	0.00	1,540.77

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ENTERGY CORP NEW 3.75% DUE 06-15-2050 SBMFYH09	190,000.000	70.987967	134,877.14	143,799.74	0.00	-8,922.60
ENTERGY LA LLC 5.7% 03-15-2054 SBQKW030	190,000.000	98.901183	187,912.25	189,726.40	0.00	-1,814.15
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SBP6MJ63	100,000.000	89.514828	89,514.83	95,350.30	0.00	-5,835.47
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SBLD57S5	265,000.000	65.063050	172,417.08	193,220.61	0.00	-20,803.53
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SBYZ5J66	60,000.000	89.236374	53,541.82	57,456.17	0.00	-3,914.35
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SBFY1ZL9	170,000.000	80.341093	136,579.86	149,889.58	0.00	-13,309.72
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SBF39VN8	35,000.000	86.182810	30,163.98	31,499.30	0.00	-1,335.32
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SBT8P849	335,000.000	96.359143	322,803.13	333,601.52	0.00	-10,798.39
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SB8D1HN7	65,000.000	85.353889	55,480.03	59,505.67	0.00	-4,025.64
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SB9M5X40	255,000.000	89.506973	228,242.78	245,816.60	0.00	-17,573.82
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SBRHVCC0	15,000.000	87.468028	13,120.20	14,551.71	0.00	-1,431.51
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SB56MMZ3	155,000.000	99.993920	154,990.58	163,565.99	0.00	-8,575.41
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SB4NSDP4	45,000.000	107.714138	48,471.36	51,026.18	0.00	-2,554.82
EOG RES INC 4.375% DUE 04-15-2030 SBLBMLZ3	44,000.000	97.228740	42,780.65	43,884.16	0.00	-1,103.51
EOG RES INC 4.95% DUE 04-15-2050 C26875PAT8	300,000.000	89.055494	267,166.48	295,916.85	0.00	-28,750.37
EPR PPTYS 4.5% DUE 06-01-2027 SBZ11Z12	400,000.000	98.280550	393,122.20	377,595.75	0.00	15,526.45
EQT CORP 5.75% 02-01-2034 C26884LAR0	1,023,000.000	99.549570	1,018,392.10	1,021,665.47	0.00	-3,273.37
EQUINIX INC FIXED 3.2% 11-18-2029 C29444UBE5	300,000.000	91.921614	275,764.84	275,905.79	0.00	-140.95
ESSENT GROUP LTD NT 6.25% 07-01-2029 SBR2NPG6	35,000.000	102.172539	35,760.39	34,871.20	0.00	889.19
EVERSOURCE ENERGY 5.125% DUE 05-15-2033 SBQB7DP7	300,000.000	97.185251	291,555.75	302,086.88	0.00	-10,531.13
EVERSOURCE ENERGY 5.95% 02-01-2029 SBNC2XP0	125,000.000	103.012256	128,765.32	130,987.58	0.00	-2,222.26

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EVERSOURCE ENERGY 5.95% 07-15-2034 SBLDCH20	300,000.000	102.470778	307,412.33	299,169.00	0.00	8,243.33
EXELON CORP 4.45% DUE 04-15-2046 C30161NAV3	1,054,000.000	83.324235	878,237.44	921,246.19	0.00	-43,008.75
EXELON CORP 4.95% DUE 06-15-2035 SBD978H5	225,000.000	94.736303	213,156.68	216,348.98	0.00	-3,192.30
EXELON CORP 5.1% DUE 06-15-2045 C30161NAS0	700,000.000	90.627162	634,390.13	664,117.76	0.00	-29,727.63
EXELON CORP 5.6% DUE 03-15-2053 C30161NBL4	400,000.000	96.393246	385,572.98	390,732.00	0.00	-5,159.02
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 SB4LVKD2	107,000.000	104.335599	111,639.09	114,665.43	0.00	-3,026.34
EXPAND ENERGY CORP 5.7% DUE 01-15-2035 C165167DH7	50,000.000	98.233409	49,116.70	49,804.50	0.00	-687.80
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SBQ1P0R2	120,000.000	98.662615	118,395.14	119,967.60	0.00	-1,572.46
EXTRA SPACE STORAGE L P 3.9% 04-01-2029 SBMXLV11	90,000.000	95.635965	86,072.37	85,235.96	0.00	836.41
EXTRA SPACE STORAGE L P 5.9% 01-15-2031 SBQRGK35	155,000.000	103.170913	159,914.92	161,994.53	0.00	-2,079.61
EXTRA SPACE STORAGE LP 5.4% 02-01-2034 SBRBK4L6	170,000.000	99.025762	168,343.80	169,665.66	0.00	-1,321.86
EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SBRRH961	100,000.000	101.722134	101,722.13	102,408.90	0.00	-686.77
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SBJP4010	115,000.000	66.730922	76,740.56	85,693.61	0.00	-8,953.05
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SBMDSC31	885,000.000	70.205921	621,322.40	695,372.15	0.00	-74,049.75
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SBL68H58	333,000.000	87.812464	292,415.51	310,221.62	0.00	-17,806.11
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SBRFJY97	440,000.000	90.122860	396,540.58	369,600.00	0.00	26,940.58
FED RLTY INVT TR 3.625% DUE 08-01-2046 SBYP6KW2	400,000.000	70.459437	281,837.75	276,217.34	0.00	5,620.41
FIFTH THIRD BANCORP 5.631% 01-29-2032 SBMGBZR2	45,000.000	101.104586	45,497.06	45,000.00	0.00	497.06
FIFTH 3RD BANCORP FLTG RT 4.895% DUE 09-06-2030 SBTFK4S3	60,000.000	98.634177	59,180.51	60,000.00	0.00	-819.49
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 C316773CH1	300,000.000	119.931450	359,794.35	355,520.65	0.00	4,273.70
FISERV INC 3.2% DUE 07-01-2026 SBKF0BV2	20,000.000	97.808951	19,561.79	19,258.86	0.00	302.93

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
FL PWR & LT CO 4.05% DUE 06-01-2042 SB8C07L3	190,000.000	82.497860	156,745.93	167,954.35	0.00	-11,208.42
FL PWR & LT CO 4.95% DUE 06-01-2035 SB0B0N65	35,000.000	97.376323	34,081.71	35,639.71	0.00	-1,558.00
FLORIDA PWR & LT CO 5.3% 06-15-2034 SBQKMP91	95,000.000	100.326679	95,310.35	94,676.05	0.00	634.30
FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031 SBQB8GS4	90,000.000	99.816109	89,834.50	93,135.60	0.00	-3,301.10
FORD MTR CO DEL 5.291% DUE 12-08-2046 C345370CS7	1,250,000.000	85.742474	1,071,780.93	1,104,157.28	0.00	-32,376.35
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO C345397B36	5,000.000	90.096206	4,504.81	4,494.89	0.00	9.92
FORD MTR CR CO LLC 4.271% DUE 01-09-2027 SBKM3QM0	300,000.000	97.942179	293,826.54	288,531.00	0.00	5,295.54
FORD MTR CR CO LLC 5.125% 11-05-2026 SBTFJ286	115,000.000	99.916728	114,904.24	115,262.20	0.00	-357.96
FORD MTR CR CO LLC 6.054% 11-05-2031 SBNGC6G8	10,000.000	99.099342	9,909.93	10,061.70	0.00	-151.77
FORTIVE CORP 4.3% DUE 06-15-2046 SBF1XM51	250,000.000	80.421871	201,054.68	213,477.93	0.00	-12,423.25
FOX CORP 6.5% 10-13-2033 C35137LAN5	130,000.000	105.407024	137,029.13	140,955.62	0.00	-3,926.49
FREEPORT-MCMORAN INC 5.25% DUE 09-01-2029 SBK9Z6T6	94,000.000	100.150600	94,141.56	94,989.63	0.00	-848.07
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SBFPC4S1	40,000.000	94.390992	37,756.40	38,907.89	0.00	-1,151.49
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SBMFDNF3	55,000.000	96.560849	53,108.47	50,633.15	0.00	2,475.32
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SBMFFMZ2	125,000.000	87.362302	109,202.88	116,940.74	0.00	-7,737.86
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SBNXM843	100,000.000	71.353093	71,353.09	76,963.05	0.00	-5,609.96
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SBMFFN04	35,000.000	82.688811	28,941.08	30,134.65	0.00	-1,193.57
GENERAL MILLS INC 4.7% 01-30-2027 SBS2L7R2	65,000.000	99.964299	64,976.79	64,935.00	0.00	41.79
GENERAL MOTORS FINANCIAL CO INC 5.35% 07-15-2027 SBSY3KT9	60,000.000	100.984419	60,590.65	59,991.60	0.00	599.05
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SBPRBTV4	50,000.000	100.503074	50,251.54	49,989.00	0.00	262.54
GENERAL MOTORS FINL CO 4.9% 10-06-2029 SBTFK4Y9	65,000.000	98.514318	64,034.31	64,970.10	0.00	-935.79

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Corporate Debt Instruments - Other						
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GENERAL MTRS CO 5.15% DUE 04-01-2038 SBD93QC4	100,000.000	92.105698	92,105.70	94,866.33	0.00	-2,760.63
GENERAL MTRS CO 5.2% DUE 04-01-2045 C37045VAJ9	400,000.000	86.845458	347,381.83	361,123.88	0.00	-13,742.05
GENERAL MTRS CO 6.25% DUE 10-02-2043 SBP8Y7Q3	144,000.000	99.209060	142,861.05	147,330.29	0.00	-4,469.24
GENERAL MTRS CO 6.6% DUE 04-01-2036 SBYXXXG0	115,000.000	104.996189	120,745.62	123,366.89	0.00	-2,621.27
GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SBRRGMK3	40,000.000	101.321973	40,528.79	39,890.80	0.00	637.99
GEORGE WASH UNIV 4.3% DUE 09-15-2044 C372546AT8	358,000.000	85.809191	307,196.90	314,037.33	0.00	-6,840.43
GEORGIA POWER CO 5.25% 03-15-2034 SBLD74W4	40,000.000	99.309492	39,723.80	39,871.60	0.00	-147.80
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SBLR77M1	1,300,000.000	67.521234	877,776.04	944,985.26	0.00	-67,209.22
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO C373334KR1	400,000.000	92.960647	371,842.59	378,315.52	0.00	-6,472.93
GILEAD SCIENCES 4.15% DUE 03-01-2047 C375558BK8	945,000.000	80.251485	758,376.54	825,433.11	0.00	-67,056.57
GILEAD SCIENCES 4.5% DUE 02-01-2045 SBSNBJW0	70,000.000	85.800696	60,060.49	64,944.39	0.00	-4,883.90
GILEAD SCIENCES 4.75% DUE 03-01-2046 C375558BD4	90,000.000	88.193542	79,374.19	86,060.58	0.00	-6,686.39
GILEAD SCIENCES 5.5% DUE 11-15-2054 SBM9W8W8	750,000.000	97.448504	730,863.78	771,186.85	0.00	-40,323.07
GILEAD SCIENCES 5.6% DUE 11-15-2064 SBTPH0H5	80,000.000	96.669077	77,335.26	82,089.65	0.00	-4,754.39
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SBG08VY6	200,000.000	100.924831	201,849.66	201,583.20	0.00	266.46
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SBR2NKK5	300,000.000	98.390830	295,172.49	298,347.00	0.00	-3,174.51
GOLDMAN SACHS BANK USA FLTG RT 03-18-2027 SBRC2M95	400,000.000	100.170416	400,681.66	400,000.00	0.00	681.66
GOLDMAN SACHS BK USA 5.414% 05-21-2027 SBPZRNM3	165,000.000	100.780678	166,288.12	165,000.00	0.00	1,288.12
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SBG48W61	705,000.000	104.431849	736,244.54	742,123.62	0.00	-5,879.08
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SBNG4SJ1	235,000.000	74.488628	175,048.28	184,199.48	0.00	-9,151.20
GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG SBMCWLG0	65,000.000	96.546263	62,755.07	62,643.75	0.00	111.32

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
GOLDMAN SACHS GROUP INC 1.431% 03-09-2027 SBNVTRK5	90,000.000	95.997629	86,397.87	82,997.91	0.00	3,399.96
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SBMGDCB1	90,000.000	94.874712	85,387.24	82,366.47	0.00	3,020.77
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SBNW0354	225,000.000	83.448581	187,759.31	184,973.23	0.00	2,786.08
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO SBN95V92	90,000.000	95.384983	85,846.48	83,456.18	0.00	2,390.30
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO C38141GYK4	1,850,000.000	69.553173	1,286,733.70	1,354,299.14	0.00	-67,565.44
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SBN95VC5	85,000.000	86.206437	73,275.47	73,070.86	0.00	204.61
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SBMCY3Z9	160,000.000	72.964805	116,743.69	122,931.60	0.00	-6,187.91
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 C38148YAA6	300,000.000	84.710199	254,130.60	262,474.92	0.00	-8,344.32
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 C38141GXA7	270,000.000	88.238024	238,242.66	245,076.52	0.00	-6,833.86
GOLDMAN SACHS GROUP INC 4.692% 10-23-2030 C38141GB60	135,000.000	97.926891	132,201.30	135,000.00	0.00	-2,798.70
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SBSF0602	185,000.000	95.765672	177,166.49	185,000.00	0.00	-7,833.51
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SBRC1656	800,000.000	98.261182	786,089.46	807,595.00	0.00	-21,505.54
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SBT6NWN2	1,315,000.000	96.662310	1,271,109.37	1,318,592.92	0.00	-47,483.55
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SBSCB4X7	475,000.000	102.050131	484,738.12	475,000.00	0.00	9,738.12
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SBBM55R1	105,000.000	105.553003	110,830.65	113,595.57	0.00	-2,764.92
GOLDMAN SACHS 4.8% DUE 07-08-2044 SBP4W4X7	240,000.000	88.474199	212,338.08	227,439.53	0.00	-15,101.45
GOLDMAN SACHS 5.15% DUE 05-22-2045 SBY58YT3	165,000.000	92.250260	152,212.93	160,040.91	0.00	-7,827.98
GRAY OAK PIPELN 3.45% DUE 10-15-2027 SBKX94H8	200,000.000	95.177991	190,355.98	186,110.95	0.00	4,245.03
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040 SB836JX6	25,000.000	107.310375	26,827.59	27,681.87	0.00	-854.28
HARTFORD INS GROUP 3.6% DUE 08-19-2049 C416515BF0	690,000.000	72.810985	502,395.80	536,317.39	0.00	-33,921.59
HCA INC SR SECD NT 4.625% 03-15-2052 SBPLJR21	460,000.000	77.915953	358,413.38	389,928.07	0.00	-31,514.69

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
HCA INC 3.5% DUE 09-01-2030 SBLF2KK7	65,000.000	90.861939	59,060.26	58,977.17	0.00	83.09
HCA INC 4.375% 03-15-2042 SBQV4M28	80,000.000	81.691898	65,353.52	67,795.67	0.00	-2,442.15
HCA INC 4.5% DUE 02-15-2027 SBYXYJS7	50,000.000	99.050581	49,525.29	49,343.77	0.00	181.52
HCA INC 5.125% 06-15-2039 C404119BY4	411,000.000	91.128645	374,538.73	392,677.80	0.00	-18,139.07
HCA INC 5.25% DUE 06-15-2049 C404119BZ1	890,000.000	86.715595	771,768.80	830,364.86	0.00	-58,596.06
HCA INC 5.375% DUE 02-01-2025 SBVFB628	40,000.000	100.019338	40,007.74	39,946.76	0.00	60.98
HCA INC 5.45% 09-15-2034 SBQ1PKK5	77,000.000	97.384199	74,985.83	79,014.63	0.00	-4,028.80
HCA INC 5.5% DUE 06-15-2047 SBF2XWB6	45,000.000	91.082851	40,987.28	41,979.15	0.00	-991.87
HCA INC 5.6% 04-01-2034 SBLD74G8	80,000.000	98.534783	78,827.83	79,876.00	0.00	-1,048.17
HCA INC 5.95% 09-15-2054 SBQ1PKQ1	280,000.000	95.260858	266,730.40	288,322.69	0.00	-21,592.29
HCA INC 6.0% 04-01-2054 SBLD74J1	200,000.000	95.403249	190,806.50	203,946.00	0.00	-13,139.50
HCA INC 6.1% 04-01-2064 SBLD74Y6	75,000.000	95.530365	71,647.78	76,486.88	0.00	-4,839.10
HEALTHCARE TR AMER HLDGS LP 3.75% 07-01-2027 SBZ4CYX7	90,000.000	97.169511	87,452.56	85,149.52	0.00	2,303.04
HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031 SBMZ0JP6	55,000.000	83.204647	45,762.56	46,328.94	0.00	-566.38
HESS CORP 4.3% DUE 04-01-2027 SBD7XTG1	220,000.000	98.970271	217,734.59	217,833.58	0.00	-98.99
HESS CORP 5.6% DUE 02-15-2041 SB4TV238	885,000.000	98.842540	874,756.48	932,551.47	0.00	-57,794.99
HESS CORP 5.8% DUE 04-01-2047 SBD7XTT4	1,045,000.000	100.222538	1,047,325.52	1,130,136.12	0.00	-82,810.60
HESS CORP 6% DUE 01-15-2040 SB55GWZ6	120,000.000	104.193319	125,031.98	130,738.81	0.00	-5,706.83
HEWLETT PACKARD 4.45% DUE 09-25-2026 SBS6RQ68	70,000.000	99.488590	69,642.01	69,997.20	0.00	-355.19
HF SINCLAIR HF SINCLAIR CORPORATION5.875% DUE 04-01-2026 SBNNJZP4	95,000.000	100.748967	95,711.52	95,978.51	0.00	-266.99
HF SINCLAIR CORP SR NT 5% 02-01-2028 SBRBWB66	145,000.000	98.779443	143,230.19	139,639.35	0.00	3,590.84

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Corporate Debt Instruments - Other						
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HIGHWOODS REAL TY LP 3.875% DUE 03-01-2027 SBYWPHP4	40,000.000	97.220855	38,888.34	39,031.20	0.00	-142.86
HIGHWOODS REALTY LP 2.6% DUE 02-01-2031 SBLD6QJ2	15,000.000	83.308554	12,496.28	11,869.20	0.00	627.08
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030 SBJBXY97	215,000.000	88.135200	189,490.68	178,069.16	0.00	11,421.52
HIGHWOODS RLTY LTD 4.125% 03-15-2028 SBDGGSD1	30,000.000	95.702668	28,710.80	29,156.40	0.00	-445.60
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SBMXNK76	410,000.000	64.060043	262,646.18	291,570.50	0.00	-28,924.32
HOME DEPOT INC 2.375% 03-15-2051 SBNRQN46	60,000.000	56.696382	34,017.83	38,135.47	0.00	-4,117.64
HOME DEPOT INC 3.125% DUE 12-15-2049 SBKDX1Q8	332,000.000	67.057340	222,630.37	243,997.49	0.00	-21,367.12
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SBMQ5MC8	145,000.000	77.981560	113,073.26	120,167.00	0.00	-7,093.74
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SBK8TZG9	185,000.000	69.831742	129,188.72	142,105.35	0.00	-12,916.63
HOME DEPOT INC 3.9% DUE 06-15-2047 SBDGLXQ4	290,000.000	78.288560	227,036.82	250,083.56	0.00	-23,046.74
HOME DEPOT INC 4.2% DUE 04-01-2043 SB9N1J94	85,000.000	84.638287	71,942.54	77,578.51	0.00	-5,635.97
HOME DEPOT INC 4.25% DUE 04-01-2046 SBYQF318	40,000.000	83.480096	33,392.04	34,256.00	0.00	-863.96
HOME DEPOT INC 4.5% DUE 12-06-2048 SBHQFF46	40,000.000	85.523691	34,209.48	37,883.27	0.00	-3,673.79
HOME DEPOT INC 4.875 DUE 02-15-2044 SBDD8L53	1,225,000.000	91.551935	1,121,511.20	1,216,182.29	0.00	-94,671.09
HOME DEPOT INC 5.3% 06-25-2054 SBPLZ1P0	524,000.000	95.919378	502,617.54	519,961.65	0.00	-17,344.11
HOME DEPOT INC 5.4% 06-25-2064 SBPLZ1Q1	80,000.000	96.007054	76,805.64	79,186.40	0.00	-2,380.76
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SBQBCWS8	175,000.000	93.812517	164,171.90	174,524.23	0.00	-10,352.33
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 SBQBCWR7	145,000.000	93.938186	136,210.37	144,643.30	0.00	-8,432.93
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 C44107TBC9	200,000.000	97.915109	195,830.22	198,642.00	0.00	-2,811.78
HP ENTERPRISE CO 4.55% 10-15-2029 SBRSF102	40,000.000	97.519644	39,007.86	39,502.00	0.00	-494.14
HP ENTERPRISE CO 5.0% 10-15-2034 SBS6QL48	45,000.000	96.181843	43,281.83	44,585.10	0.00	-1,303.27

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Corporate Debt Instruments - Other						
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HSBC BK USA N A 7 DUE 01-15-2039 SBG48WG1	1,770,000.000	111.449236	1,972,651.48	2,051,958.63	0.00	-79,307.15
HUMANA INC FIXED 3.95% DUE 08-15-2049 SBK59KT0	35,000.000	72.041551	25,214.54	26,213.95	0.00	-999.41
HUMANA INC 5.5% 03-15-2053 SBQMS2B8	240,000.000	89.394856	214,547.65	227,446.20	0.00	-12,898.55
HUMANA INC 5.75% 04-15-2054 SBRC6GS4	914,000.000	92.817044	848,347.78	907,198.36	0.00	-58,850.58
HUMANA INC 5.95% 03-15-2034 SBN12KQ1	160,000.000	100.707431	161,131.89	164,332.43	0.00	-3,200.54
HUNTINGTON BANCSHARES INC 5.272% 01-15-2031 SBT6MVS7	140,000.000	100.139648	140,195.51	140,000.00	0.00	195.51
HUNTINGTON BANCSHARES INC 5.709% 02-02-2035 C446150BD5	95,000.000	99.946528	94,949.20	93,559.16	0.00	1,390.04
HUNTINGTON BANCSHARES INC 6.141% 11-18-2039 SBT6MVT8	125,000.000	99.940933	124,926.17	125,000.00	0.00	-73.83
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 C446150BC7	85,000.000	103.240248	87,754.21	87,722.06	0.00	32.15
HUNTINGTON INGALLS INDS INC 5.353% 01-15-2030 SBTPH0C0	55,000.000	100.191198	55,105.16	54,992.30	0.00	112.86
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SBQWPXN8	20,000.000	94.830482	18,966.10	19,581.00	0.00	-614.90
IDA PWR CO SECD 4.2% DUE 03-01-2048 SBDVQB59	125,000.000	79.469389	99,336.74	106,335.58	0.00	-6,998.84
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SBKPC2F9	200,000.000	65.796714	131,593.43	142,945.98	0.00	-11,352.55
INDIANA MICH PWR CO 4.25% 08-15-2048 SBFXV4T1	135,000.000	78.942737	106,572.69	113,316.87	0.00	-6,744.18
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053 SBMDB9N9	210,000.000	97.578800	204,915.48	221,212.24	0.00	-16,296.76
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SBQKW0H4	300,000.000	98.374918	295,124.75	299,136.00	0.00	-4,011.25
INGERSOLL RAND INC 5.7% 06-15-2054 C45687VAG1	281,000.000	98.289583	276,193.73	279,850.71	0.00	-3,656.98
INGERSOLL-RAND 4.3% DUE 02-21-2048 C45687AAN2	230,000.000	82.727403	190,273.03	205,127.94	0.00	-14,854.91
INGERSOLL-RAND 5.75% DUE 06-15-2043 C45687AAG7	1,000,000.000	101.066762	1,010,667.62	1,073,542.41	0.00	-62,874.79
INTEL CORP FIXED 3.75% DUE 08-05-2027 C458140BY5	40,000.000	96.983436	38,793.37	39,171.65	0.00	-378.28
INTEL CORP SR NT 3.05% 08-12-2051 C458140BW9	45,000.000	57.090252	25,690.61	28,290.65	0.00	-2,600.04

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
INTEL CORP 3.734% 12-08-2047 BEO SBFMFJQ6	313,000.000	66.021526	206,647.38	241,575.61	0.00	-34,928.23
INTEL CORP 4.75% DUE 03-25-2050 C458140BM1	173,000.000	77.368751	133,847.94	155,306.72	0.00	-21,458.78
INTEL CORP 4.9% 08-05-2052 SBQHM3Q7	280,000.000	79.072935	221,404.22	275,234.28	0.00	-53,830.06
INTEL CORP 5.05% DUE 08-05-2062 BEO SBQHM3T0	120,000.000	78.118424	93,742.11	119,163.53	0.00	-25,421.42
INTEL CORP 5.15% 02-21-2034 SBSNWPL4	45,000.000	95.964923	43,184.22	44,939.25	0.00	-1,755.03
INTEL CORP 5.625% 02-10-2043 SBMX7H88	55,000.000	91.854485	50,519.97	58,990.48	0.00	-8,470.51
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 C45866FAX2	800,000.000	89.387410	715,099.28	798,739.04	0.00	-83,639.76
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SBMTQL54	300,000.000	58.139740	174,419.22	203,982.24	0.00	-29,563.02
INTERCONTINENTAL EXCHANGE INC 5.25% 06-15-2031 SBS561B6	50,000.000	100.859490	50,429.75	49,952.50	0.00	477.25
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SBK5CT25	100,000.000	86.064296	86,064.30	91,681.50	0.00	-5,617.20
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 SBF5HW37	100,000.000	94.436660	94,436.66	95,012.81	0.00	-576.15
INTL FLAVORS & 5% DUE 09-26-2048 SBGPZ5Q2	105,000.000	85.919997	90,216.00	89,294.26	0.00	921.74
INTUIT INC 5.5% 09-15-2053 SBNNJDM7	100,000.000	98.073081	98,073.08	107,252.80	0.00	-9,179.72
J P MORGAN CHASE COML MTG SECS TR 3.0242% 01-05-2039 C46655AAA6	270,000.000	92.114000	248,707.80	226,736.71	0.00	21,971.09
J P MORGAN MTG FLTG RT 5.13012% DUE 09-25-2035 SB4RWSR9	98,441.930	99.119760	97,575.40	97,170.70	0.00	404.70
JACKSON FINL INC FIXED 5.17% DUE 06-08-2027 C46817MAR8	121,000.000	100.411136	121,497.47	120,851.18	0.00	646.29
JACKSON FINL INC SR NT 3.125% 11-23-2031 SBPXX000	78,000.000	85.254483	66,498.50	65,631.98	0.00	866.52
JACKSON FINL INC SR NT 4% 11-23-2051 SBQFHND1	1,865,000.000	69.055125	1,287,878.08	1,329,764.12	0.00	-41,886.04
JACKSON FINL INC 5.67% 06-08-2032 C46817MAS6	130,000.000	100.718677	130,934.28	131,813.11	0.00	-878.83
JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 C47214BAC2	130,000.000	105.850400	137,605.52	135,084.75	0.00	2,520.77
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053 C47214BAD0	540,000.000	110.181388	594,979.50	591,124.83	0.00	3,854.67

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
JBS USA LUX S A 6.5% DUE 12-01-2052 SBMGC2X0	735,000.000	101.722150	747,657.80	732,698.90	0.00	14,958.90
JBS USA/FOOD/FINANCE 2.5% 01-15-2027 SBLPNGZ7	450,000.000	94.971358	427,371.11	414,393.75	0.00	12,977.36
JBS USA/FOOD/FINANCE 3.0% 02-02-2029 SBMZ6DZ2	75,000.000	91.218214	68,413.66	65,948.34	0.00	2,465.32
JBS USA/FOOD/FINANCE 3.0% 05-15-2032 C46590XAP1	355,000.000	83.228970	295,462.84	289,082.29	0.00	6,380.55
JBS USA/FOOD/FINANCE 3.625% 01-15-2032 SBMGC2W9	130,000.000	88.248835	114,723.49	111,428.58	0.00	3,294.91
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SBLPNLM9	1,005,000.000	75.364572	757,413.94	748,391.44	0.00	9,022.50
JBS USA/FOOD/FINANCE 5.5% 01-15-2030 C46590XAL0	1,500,000.000	99.815854	1,497,237.81	1,474,077.00	0.00	23,160.81
JBS USA/FOOD/FINANCE 5.75% 04-01-2033 SBLGYSB9	140,000.000	99.440230	139,216.32	139,385.41	0.00	-169.09
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SBD319Y7	40,000.000	79.102764	31,641.11	32,973.20	0.00	-1,332.09
JP MORGAN CHASE BK NA FLTG RT 12-08-2026 SBSD68R3	400,000.000	101.064931	404,259.72	401,508.00	0.00	2,751.72
JPMORGAN CHASE & CO 1.764% 11-19-2031 SBM9KKS2	345,000.000	83.063089	286,567.66	280,006.25	0.00	6,561.41
JPMORGAN CHASE & CO 2.069% 06-01-2029 SBLB0Y92	410,000.000	90.893102	372,661.72	363,870.83	0.00	8,790.89
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SBMDLWG3	185,000.000	99.139735	183,408.51	177,230.99	0.00	6,177.52
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SBMF0547	40,000.000	66.342231	26,536.89	28,869.85	0.00	-2,332.96
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SBMF05B4	310,000.000	74.200767	230,022.38	239,422.97	0.00	-9,400.59
JPMORGAN CHASE & CO 3.157% 04-22-2042 SBKVKPW5	145,000.000	73.497309	106,571.10	112,363.59	0.00	-5,792.49
JPMORGAN CHASE & CO 3.328% 04-22-2052 C46647PCE4	155,000.000	68.624186	106,367.49	116,393.96	0.00	-10,026.47
JPMORGAN CHASE & CO 3.882% 07-24-2038 C46647PAJ5	1,000,000.000	85.385630	853,856.30	888,714.52	0.00	-34,858.22
JPMORGAN CHASE & CO 4.032% 07-24-2048 C46647PAK2	190,000.000	78.953446	150,011.55	162,374.14	0.00	-12,362.59
JPMORGAN CHASE & CO 4.505% 10-22-2028 SBS55CX2	90,000.000	99.115480	89,203.93	90,000.00	0.00	-796.07
JPMORGAN CHASE & CO 4.565% 06-14-2030 SBPQCMV9	105,000.000	98.049446	102,951.92	102,857.37	0.00	94.55

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
JPMORGAN CHASE & CO 4.603% 10-22-2030 SBS55D06	110,000.000	98.184971	108,003.47	110,000.00	0.00	-1,996.53
JPMORGAN CHASE & CO 4.946% 10-22-2035 SBS55CQ5	435,000.000	96.332113	419,044.69	433,224.14	0.00	-14,179.45
JPMORGAN CHASE & CO 4.995% 07-22-2030 C46647PEJ1	205,000.000	99.608074	204,196.55	205,000.00	0.00	-803.45
JPMORGAN CHASE & CO 5.04% 01-23-2028 C46647PEA0	75,000.000	100.363532	75,272.65	75,000.00	0.00	272.65
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SB7FRRL4	110,000.000	98.766204	108,642.82	114,305.40	0.00	-5,662.58
JPMORGAN CHASE & CO 5.53% 07-22-2035 SBSWWSY9	175,000.000	98.932842	173,132.47	175,791.57	0.00	-2,659.10
JPMORGAN CHASE & CO 5.766% 04-22-2035 C46647PEH5	690,000.000	102.317727	705,992.31	690,000.00	0.00	15,992.31
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SBQWR431	180,000.000	99.541704	179,175.07	180,083.13	0.00	-908.06
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SBRBH8L5	400,000.000	100.044008	400,176.03	406,102.26	0.00	-5,926.23
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO C46647PDK9	1,000,000.000	102.160539	1,021,605.39	1,035,559.28	0.00	-13,953.89
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SBM9BPB3	85,000.000	96.776941	82,260.40	78,744.09	0.00	3,516.31
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SBNDQ298	75,000.000	67.810510	50,857.88	53,348.24	0.00	-2,490.36
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SBLB0WL0	215,000.000	105.706174	227,268.27	224,088.20	0.00	3,180.07
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SBSLSDT8	75,000.000	102.012699	76,509.52	75,000.00	0.00	1,509.52
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SBMF8YY4	260,000.000	70.843146	184,192.18	196,193.54	0.00	-12,001.36
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SBMF0DM1	350,000.000	65.042065	227,647.23	250,443.72	0.00	-22,796.49
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SBKS7M84	145,000.000	69.416922	100,654.54	109,468.81	0.00	-8,814.27
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SBF0YLL4	130,000.000	81.647909	106,142.28	115,280.20	0.00	-9,137.92
KENVUE INC 5.1% 03-22-2043 SBQS8YC7	60,000.000	96.019173	57,611.50	60,255.20	0.00	-2,643.70
KILROY REALTY LP 2.65% DUE 11-15-2033 SBMGCCF2	35,000.000	76.515882	26,780.56	27,246.20	0.00	-465.64
KILROY REALTY LP 3.05% DUE 02-15-2030 SBKLMSM2	400,000.000	87.682555	350,730.22	340,328.87	0.00	10,401.35

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Corporate Debt Instruments - Other						
United States - USD						
KILROY RLTY L P 6.25% 01-15-2036 SBP2TBG2	25,000.000	99.238139	24,809.53	25,278.00	0.00	-468.47
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SB7W14K7	505,000.000	87.168890	440,202.90	455,893.44	0.00	-15,690.54
KINDER MORGAN INC 5.2% 03-01-2048 SBFXCNC0	85,000.000	88.425380	75,161.57	77,877.44	0.00	-2,715.87
KINDER MORGAN INC 5.55% DUE 06-01-2045 SBSXNP73	65,000.000	93.435500	60,733.08	62,747.35	0.00	-2,014.27
KINDER MORGAN 5.4% DUE 09-01-2044 C494550BW5	65,000.000	91.324854	59,361.16	61,008.24	0.00	-1,647.08
KINDER MORGAN 5.5 DUE 03-01-2044 SBJZXT76	140,000.000	92.717059	129,803.88	131,289.34	0.00	-1,485.46
KINDER MORGAN 5.8% DUE 03-15-2035 SBG48YC1	60,000.000	100.654523	60,392.71	61,284.52	0.00	-891.81
KINDER MORGAN 6.375% DUE 03-01-2041 SB64Q0M7	310,000.000	102.253650	316,986.32	318,017.06	0.00	-1,030.74
KINDER MORGAN 7.3% DUE 08-15-2033 S2187310	1,600,000.000	111.282516	1,780,520.26	1,814,955.71	0.00	-34,435.45
KITE RLTY GROUP L P 4.95% 12-15-2031 SBRXCZ84	160,000.000	97.310276	155,696.44	158,924.80	0.00	-3,228.36
KLA CORP 4.95% 07-15-2052 SBQ5J5X1	175,000.000	91.023695	159,291.47	177,373.83	0.00	-18,082.36
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SBKSYG05	117,000.000	85.606505	100,159.61	111,117.65	0.00	-10,958.04
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SBNG49V0	115,000.000	93.946818	108,038.84	118,967.15	0.00	-10,928.31
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 C50077LAM8	340,000.000	90.445911	307,516.10	333,885.00	0.00	-26,368.90
KROGER CO 5.358% 09-15-2034 SBQXJV91	40,000.000	96.738422	38,695.37	39,898.80	0.00	-1,203.43
KROGER CO 5.65% 09-15-2064 SBSFVBD3	165,000.000	94.189145	155,412.09	164,987.00	0.00	-9,574.91
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SBQ1JDH5	70,000.000	101.284196	70,898.94	69,897.10	0.00	1,001.84
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SBLB2PL7	300,000.000	83.987416	251,962.25	251,401.96	0.00	560.29
LEIDOS INC 3.625% 05-15-2025 SBLD3GV5	40,000.000	99.517392	39,806.96	38,968.78	0.00	838.18
LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030 C529043AE1	42,000.000	86.479958	36,321.58	34,852.65	0.00	1,468.93
LILLY ELI & CO 5.05% 08-14-2054 SBSLSJY5	230,000.000	92.794147	213,426.54	228,873.00	0.00	-15,446.46

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Corporate Debt Instruments - Other						
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LILLY ELI & CO 5.1% 02-09-2064 SBSHRLG2	430,000.000	91.564070	393,725.50	428,919.62	0.00	-35,194.12
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SBN7T9V4	800,000.000	79.341602	634,732.82	720,544.38	0.00	-85,811.56
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SBF38WR6	45,000.000	79.201531	35,640.69	39,962.70	0.00	-4,322.01
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SBRJVGH1	70,000.000	94.251537	65,976.08	73,789.85	0.00	-7,813.77
LOCKHEED MARTIN 4.85 DUE 09-15-2041 SB5N2B26	100,000.000	92.408915	92,408.92	96,393.59	0.00	-3,984.67
LOWES COS INC FIXED 5.8% DUE 09-15-2062 SBPMQ8K6	40,000.000	96.821390	38,728.56	42,530.76	0.00	-3,802.20
LOWES COS INC 4.25% 04-01-2052 SBJN46V4	180,000.000	78.196351	140,753.43	148,502.28	0.00	-7,748.85
LOWES COS INC 4.45% 04-01-2062 SBJN46W5	70,000.000	77.589473	54,312.63	58,957.91	0.00	-4,645.28
LOWES COS INC 5.85% 04-01-2063 SBN7JPV6	200,000.000	97.986906	195,973.81	210,371.23	0.00	-14,397.42
LYB INTL FIN III 3.375% DUE 10-01-2040 C50249AAH6	420,000.000	73.013681	306,657.46	322,933.63	0.00	-16,276.17
L3HARRIS TECHNOLOGIES INC 5.4% 01-15-2027 SBNXJH36	55,000.000	101.222564	55,672.41	56,170.55	0.00	-498.14
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SBNXJJF2	170,000.000	99.787192	169,638.23	177,103.06	0.00	-7,464.83
M & T BK CORP 4.833% 01-16-2029 C55261FAU8	65,000.000	99.550658	64,707.93	65,000.00	0.00	-292.07
M & T BK CORP 5.385% 01-16-2036 SBNM6CH7	250,000.000	96.960492	242,401.23	250,000.00	0.00	-7,598.77
MA INST TECH 3.885% DUE 07-01-2116 C575718AF8	910,000.000	70.171251	638,558.38	717,666.67	0.00	-79,108.29
MA INST TECH 5.6% DUE 07-01-2111 SB4LWP63	75,000.000	100.759884	75,569.91	86,340.58	0.00	-10,770.67
MARATHON PETE CORP 4.75% DUE 09-15-2044 SBQQCCJ4	90,000.000	83.071280	74,764.15	80,517.91	0.00	-5,753.76
MARATHON PETE CORP 6.5% DUE 03-01-2041 SB6W1ZC9	565,000.000	103.673753	585,756.71	608,304.38	0.00	-22,547.67
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SBYQ8HY8	285,000.000	83.554305	238,129.77	256,590.40	0.00	-18,460.63
MARSH & MCLENNAN COS INC 5.45% 03-15-2054 SBSBGTQ1	30,000.000	96.698718	29,009.62	29,737.80	0.00	-728.18
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SBMHGNF0	30,000.000	100.377887	30,113.37	32,612.87	0.00	-2,499.50

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Corporate Debt Instruments - Other						
United States - USD						
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SBJ2NYF2	95,000.000	89.632340	85,150.72	92,222.39	0.00	-7,071.67
MASSACHUSETTS EDL FING AUTH SER 8-1 CL A1 FLTG 04-25-2038 C57563NAA6	55,385.450	100.024700	55,399.13	55,287.41	0.00	111.72
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SBMBQJY7	80,000.000	67.761005	54,208.80	58,247.55	0.00	-4,038.75
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SBVG7BV9	65,000.000	77.525394	50,391.51	55,442.53	0.00	-5,051.02
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SBLHM7Q0	190,000.000	60.714200	115,356.98	125,438.85	0.00	-10,081.87
MERCK & CO INC 4.9% 05-17-2044 SBP487L4	355,000.000	92.427366	328,117.15	360,133.39	0.00	-32,016.24
MERCK & CO INC 5.15% 05-17-2063 SBP487N6	265,000.000	91.628279	242,814.94	277,576.72	0.00	-34,761.78
MERCURY GEN CORP 4.4% DUE 03-15-2027 SBF04KN9	85,000.000	98.002906	83,302.47	82,220.18	0.00	1,082.29
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SBMGK096	408,000.000	84.423550	344,448.09	373,771.31	0.00	-29,323.22
META PLATFORMS INC 4.55% 08-15-2031 SBT3NFH0	120,000.000	98.365992	118,039.19	123,124.80	0.00	-5,085.61
META PLATFORMS INC 4.75% 08-15-2034 SBT3NFJ2	290,000.000	97.399771	282,459.34	289,449.00	0.00	-6,989.66
META PLATFORMS INC 5.4% 08-15-2054 SBT3NPB4	335,000.000	96.903326	324,626.14	333,745.49	0.00	-9,119.35
META PLATFORMS INC 5.55% 08-15-2064 C30303M8W5	505,000.000	97.901747	494,403.82	502,818.40	0.00	-8,414.58
META PLATFORMS INC 5.6% DUE 05-15-2053 C30303M8Q8	1,025,000.000	100.172749	1,026,770.68	1,114,759.66	0.00	-87,988.98
META PLATFORMS INC 5.75% 05-15-2063 SBQPF885	70,000.000	101.148736	70,804.12	76,921.10	0.00	-6,116.98
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SBRF1CN3	160,000.000	88.374540	141,399.26	151,524.37	0.00	-10,125.11
METLIFE INC 4.125% DUE 08-13-2042 SB815P82	70,000.000	83.026332	58,118.43	60,356.03	0.00	-2,237.60
METLIFE INC 5.0% 07-15-2052 SBP9RBD6	50,000.000	90.647313	45,323.66	49,811.70	0.00	-4,488.04
METLIFE INC 5.25% DUE 01-15-2054 SBQ0N1M9	535,000.000	93.765359	501,644.67	544,985.47	0.00	-43,340.80
METLIFE INC 5.7% DUE 06-15-2035 SB0BXDC0	85,000.000	102.811934	87,390.14	91,561.97	0.00	-4,171.83
METLIFE INC 5.875% DUE 02-06-2041 SB4Z51H1	135,000.000	102.169500	137,928.83	147,444.99	0.00	-9,516.16

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 C595112BU6	691,000.000	67.661698	467,542.33	502,991.32	0.00	-35,448.99
MICRON TECHNOLOGY INC 3.366% 11-01-2041 C595112BT9	357,000.000	73.106828	260,991.38	266,747.73	0.00	-5,756.35
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SBJH5486	500,000.000	100.479915	502,399.58	510,425.36	0.00	-8,025.78
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SBM9DJ73	510,000.000	61.725477	314,799.93	346,296.25	0.00	-31,496.32
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO C594918CD4	740,000.000	58.798567	435,109.40	495,834.82	0.00	-60,725.42
MICROSOFT CORP 2.921% 03-17-2052 USD SBMFPJG2	198,000.000	66.289498	131,253.21	146,848.09	0.00	-15,594.88
MICROSOFT CORP 4.5% 06-15-2047 SBS4BYQ8	100,000.000	90.316506	90,316.51	98,219.58	0.00	-7,903.07
MID-AMERICA APTS LP 1.1% 09-15-2026 SBKP4ZG7	75,000.000	94.203117	70,652.34	68,049.55	0.00	2,602.79
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 C59562VBD8	1,000,000.000	94.991469	949,914.69	987,076.79	0.00	-37,162.10
MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 SB28XH14	65,000.000	106.535560	69,248.11	71,743.87	0.00	-2,495.76
MOLSON COORS 5 DUE 05-01-2042 SBG49491	100,000.000	91.995925	91,995.93	96,577.96	0.00	-4,582.03
MOODY'S CORPORATION 4.875% 12-17-2048 BEO C615369AQ8	200,000.000	89.028412	178,056.82	189,225.26	0.00	-11,168.44
MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028 SBQWR3P6	90,000.000	100.135186	90,121.67	90,000.00	0.00	121.67
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SB8DK6K4	36,164.960	98.925570	35,776.39	35,549.77	0.00	226.62
MORGAN STANLEY FIXED 1.593% DUE 05-04-2027 C61772BAB9	95,000.000	95.859189	91,066.23	87,569.20	0.00	3,497.03
MORGAN STANLEY FIXED 5.516% 11-19-2055 SBRWK9T8	590,000.000	96.583583	569,843.14	590,000.00	0.00	-20,156.86
MORGAN STANLEY 2.188% 04-28-2026 SBMYZ0Y8	495,000.000	99.107401	490,581.63	475,591.33	0.00	14,990.30
MORGAN STANLEY 2.475% 01-21-2028 C61747YEK7	90,000.000	95.287827	85,759.04	83,615.00	0.00	2,144.04
MORGAN STANLEY 3.971% 07-22-2038 SBZ9P947	245,000.000	85.082040	208,451.00	214,768.45	0.00	-6,317.45
MORGAN STANLEY 4.21% 04-20-2028 C61747YER2	90,000.000	98.552109	88,696.90	88,024.23	0.00	672.67
MORGAN STANLEY 4.3% DUE 01-27-2045 SBVRZ811	425,000.000	82.499156	350,621.41	384,634.47	0.00	-34,013.06

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
MORGAN STANLEY 4.375% DUE 01-22-2047 SBYM4WR8	30,000.000	83.603683	25,081.10	27,112.71	0.00	-2,031.61
MORGAN STANLEY 4.457% 04-22-2039 C61744YAR9	500,000.000	89.584271	447,921.36	463,729.91	0.00	-15,808.55
MORGAN STANLEY 4.654% 10-18-2030 C61747YFU4	205,000.000	97.852973	200,598.59	205,000.00	0.00	-4,401.41
MORGAN STANLEY 5.123% DUE 02-01-2029 SBL0NSL2	75,000.000	100.277669	75,208.25	75,404.97	0.00	-196.72
MORGAN STANLEY 5.25% 04-21-2034 C61747YFE0	235,000.000	98.435024	231,322.30	235,546.93	0.00	-4,224.63
MORGAN STANLEY 5.32% 07-19-2035 C61747YFT7	430,000.000	98.396605	423,105.40	430,000.00	0.00	-6,894.60
MORGAN STANLEY 5.449% 07-20-2029 SBNTDVP2	85,000.000	101.108277	85,942.04	86,686.32	0.00	-744.28
MORGAN STANLEY 5.466% 01-18-2035 C61747YFL4	390,000.000	99.451260	387,859.91	390,547.10	0.00	-2,687.19
MORGAN STANLEY 5.656% 04-18-2030 SBLDCKK9	580,000.000	101.785711	590,357.12	580,000.00	0.00	10,357.12
MORGAN STANLEY 5.948% 01-19-2038 SBL0NRR1	80,000.000	100.272684	80,218.15	81,057.03	0.00	-838.88
MORGAN STANLEY 6.375% DUE 07-24-2042 C617482V92	1,000,000.000	108.178159	1,081,781.59	1,160,908.35	0.00	-79,126.76
MPLX LP FIXED 4.9% DUE 04-15-2058 C55336VAP5	200,000.000	80.895637	161,791.27	170,280.86	0.00	-8,489.59
MPLX LP 1.75% DUE 03-01-2026 SBKP8MJ1	90,000.000	96.543334	86,889.00	84,226.83	0.00	2,662.17
MPLX LP 4.5% 04-15-2038 SBYZGJX6	640,000.000	87.184172	557,978.70	571,130.31	0.00	-13,151.61
MPLX LP 4% 03-15-2028 SBYZGJW5	100,000.000	97.006808	97,006.81	96,502.50	0.00	504.31
MPLX LP 5.65% 03-01-2053 C55336VBW9	1,120,000.000	93.346366	1,045,479.30	1,110,752.32	0.00	-65,273.02
MT SINAI HOSP NEW 3.391% DUE 07-01-2050 C623115AF9	350,000.000	59.974793	209,911.78	244,428.06	0.00	-34,516.28
NASDAQ INC 2.5% DUE 12-21-2040 C63111XAE1	600,000.000	67.209173	403,255.04	417,224.42	0.00	-13,969.38
NASDAQ INC 5.35% 06-28-2028 SBQZDPL1	40,000.000	101.438414	40,575.37	41,175.96	0.00	-600.59
NASDAQ INC 5.55% 02-15-2034 SBQZDPN3	75,000.000	100.932198	75,699.15	78,070.72	0.00	-2,371.57
NASDAQ INC 5.95% 08-15-2053 SBRT75P0	133,000.000	100.988796	134,315.10	143,178.57	0.00	-8,863.47

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
NASDAQ INC 6.1% 06-28-2063 C63111XAL5	176,000.000	101.913394	179,367.57	190,870.18	0.00	-11,502.61
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SBM8MRT9	300,000.000	86.110416	258,331.25	251,537.42	0.00	6,793.83
NATIONWIDE FINL 3.9% DUE 11-30-2049 C638612AM3	220,000.000	73.462282	161,617.02	174,983.25	0.00	-13,366.23
NATL HLTH INVS INC 3% DUE 02-01-2031 SBN4NBF7	300,000.000	85.940867	257,822.60	240,198.49	0.00	17,624.11
NEUBERGER BERMAN 4.875% DUE 04-15-2045 SBWWZH61	500,000.000	82.574980	412,874.90	414,052.64	0.00	-1,177.74
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SBLFG827	411,000.000	72.569064	298,258.85	331,888.97	0.00	-33,630.12
NEW YORK & FIXED 2.256% DUE 08-01-2040 SBMW4JN9	80,000.000	66.046603	52,837.28	55,317.96	0.00	-2,480.68
NEW YORK & FIXED 2.606% DUE 08-01-2060 SBMW4JP1	75,000.000	54.262396	40,696.80	44,865.24	0.00	-4,168.44
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SBQTXQH0	90,000.000	99.562597	89,606.34	89,715.60	0.00	-109.26
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SBSNR2S5	100,000.000	99.591456	99,591.46	100,000.00	0.00	-408.54
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG SB7J8X60	150,000.000	91.436359	137,154.54	146,062.67	0.00	-8,908.13
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 SBQH6109	65,000.000	100.613062	65,398.49	65,638.70	0.00	-240.21
NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027 SBN91231	65,000.000	94.484680	61,415.04	59,805.83	0.00	1,609.21
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 SBS2H2W0	155,000.000	98.918639	153,323.89	154,538.10	0.00	-1,214.21
NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025 SBQKRHH8	0.000	100.177294	0.00	0.00	0.00	0.00
NISOURCE FIN CORP 4.375% 05-15-2047 SBD20RG3	1,145,000.000	81.845217	937,127.73	990,672.48	0.00	-53,544.75
NISOURCE FIN CORP 5.65% DUE 02-01-2045 C65473QBD4	1,000,000.000	97.739055	977,390.55	1,007,524.95	0.00	-30,134.40
NISOURCE INC 5.35% 04-01-2034 SBS9DJS6	40,000.000	99.198108	39,679.24	39,912.40	0.00	-233.16
NMI HOLDINGS INC 6.0% 08-15-2029 SBSCBXZ2	45,000.000	100.426323	45,191.85	44,439.30	0.00	752.55
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SBMBVPW2	355,000.000	69.360489	246,229.74	268,758.56	0.00	-22,528.82
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SBNTZTQ5	75,000.000	102.805306	77,103.98	84,062.63	0.00	-6,958.65

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SBGDLQK3	80,000.000	76.963711	61,570.97	66,930.72	0.00	-5,359.75
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SBMXCJ43	85,000.000	67.182962	57,105.52	62,898.61	0.00	-5,793.09
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SBQPF863	150,000.000	92.657978	138,986.97	151,775.40	0.00	-12,788.43
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SBMV87C7	120,000.000	84.063940	100,876.73	110,927.40	0.00	-10,050.67
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SBKLMSY4	190,000.000	64.085692	121,762.81	133,647.01	0.00	-11,884.20
NORTHN STS PWR CO 3.4 DUE 08-15-2042 SB8KCXG8	190,000.000	75.998579	144,397.30	151,322.64	0.00	-6,925.34
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SBS2G0M3	218,000.000	93.016898	202,776.84	216,281.08	0.00	-13,504.24
NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034 SBQWNTW3	280,000.000	97.454769	272,873.35	277,079.00	0.00	-4,205.65
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SBF15KD1	270,000.000	78.564081	212,123.02	231,546.32	0.00	-19,423.30
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SBB9ZSW0	345,000.000	89.696501	309,452.93	331,473.89	0.00	-22,020.96
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SBLGSGS4	150,000.000	95.754690	143,632.04	152,388.33	0.00	-8,756.29
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SBF52DS4	85,000.000	80.034419	68,029.26	72,257.29	0.00	-4,228.03
NORTHWESTERN UNIV 3.662% DUE 12-01-2057 SBF8F625	85,000.000	73.471461	62,450.74	68,577.33	0.00	-6,126.59
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 C66989HAS7	460,000.000	63.536318	292,267.06	334,049.72	0.00	-41,782.66
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SBK1PN26	225,000.000	87.797799	197,545.05	213,147.01	0.00	-15,601.96
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052 SBN72M25	145,000.000	89.749238	130,136.40	141,852.29	0.00	-11,715.89
NVIDIA CORP 3.5% DUE 04-01-2040 C67066GAG9	175,000.000	82.756448	144,823.78	152,180.17	0.00	-7,356.39
NVIDIA CORP 3.5% DUE 04-01-2050 C67066GAH7	700,000.000	74.421669	520,951.68	586,597.35	0.00	-65,645.67
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SBK8VN61	200,000.000	102.543204	205,086.41	212,142.00	0.00	-7,055.59
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SBKVKRK7	25,000.000	101.027100	25,256.78	27,068.50	0.00	-1,811.72
OCCIDENTAL PETE CORP 5.55% 10-01-2034 SBQ5HTN3	40,000.000	97.433728	38,973.49	39,848.40	0.00	-874.91

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SBPDY898	1,100,000.000	94.878979	1,043,668.77	1,097,291.00	0.00	-53,622.23
OCCIDENTAL PETE FIXED 6.375% DUE 09-01-2028 SBN15X94	300,000.000	103.058600	309,175.80	316,080.00	0.00	-6,904.20
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SBDBFN16	40,000.000	74.201610	29,680.64	32,564.00	0.00	-2,883.36
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SBJCRNM4	115,000.000	98.565480	113,350.30	118,737.50	0.00	-5,387.20
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SBK8VN72	15,000.000	114.058700	17,108.81	17,475.00	0.00	-366.19
OCCIDENTAL PETE 8.875% DUE 07-15-2030 SBMGZ9V6	175,000.000	114.205222	199,859.14	204,785.70	0.00	-4,926.56
OGLETHORPE PWR CORP 3.75% 08-01-2050 SBN77TJ6	280,000.000	71.264602	199,540.88	211,221.30	0.00	-11,680.42
OGLETHORPE PWR CORP 4.5% 04-01-2047 SBMWGQY5	190,000.000	82.018971	155,836.04	161,784.50	0.00	-5,948.46
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SBJXRH21	305,000.000	88.147234	268,849.06	281,023.28	0.00	-12,174.22
OGLETHORPE PWR CORP 6.2% 12-01-2053 SBR502C9	95,000.000	103.144227	97,987.02	102,053.38	0.00	-4,066.36
OGLETHORPE PWR 5.25% DUE 09-01-2050 SB677P66	85,000.000	89.960382	76,466.32	80,510.27	0.00	-4,043.95
OGLETHORPE PWR 5.375% DUE 11-01-2040 SB5M1JL9	300,000.000	94.657015	283,971.05	289,197.70	0.00	-5,226.65
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 C681936BN9	239,000.000	83.655253	199,936.05	193,212.98	0.00	6,723.07
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SBMCQG90	131,000.000	94.908721	124,330.42	135,448.35	0.00	-11,117.93
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SBMTTWT4	185,000.000	73.206344	135,431.74	150,037.86	0.00	-14,606.12
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SBPX1TS5	300,000.000	89.470684	268,412.05	296,198.93	0.00	-27,786.88
ONCOR ELEC 3.75% DUE 04-01-2045 SBZ16JQ0	200,000.000	76.913352	153,826.70	166,383.30	0.00	-12,556.60
ONCOR ELEC 5.3 DUE 06-01-2042 SB7ZBFD4	159,000.000	95.806133	152,331.75	170,312.83	0.00	-17,981.08
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SB8B7B80	345,000.000	87.823119	302,989.76	322,653.17	0.00	-19,663.41
ONEOK INC NEW 4.35% 03-15-2029 SBJ2XVC8	300,000.000	97.343145	292,029.44	291,872.70	0.00	156.74
ONEOK INC NEW 4.55% DUE 07-15-2028 SBDDR183	500,000.000	98.571068	492,855.34	492,540.80	0.00	314.54

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
ONEOK INC NEW 4.85% 02-01-2049 SBSNW064	200,000.000	83.151367	166,302.73	177,986.94	0.00	-11,684.21
ONEOK INC 5.55% 11-01-2026 SBMZ6BH0	90,000.000	101.237822	91,114.04	91,603.08	0.00	-489.04
ONEOK INC 5.85% 11-01-2064 SBRBVND4	600,000.000	93.954566	563,727.40	598,188.00	0.00	-34,460.60
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SBM5JB13	210,000.000	90.324986	189,682.47	190,553.38	0.00	-870.91
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SBMYLXB4	320,000.000	78.056661	249,781.32	255,130.78	0.00	-5,349.46
ORACLE CORP FIXED 4.1% DUE 03-25-2061 C68389XCB9	540,000.000	72.015873	388,885.71	413,319.30	0.00	-24,433.59
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SBQ69756	240,000.000	112.221365	269,331.28	281,680.00	0.00	-12,348.72
ORACLE CORP 3.6% DUE 04-01-2040 REG SBM5M628	40,000.000	78.299327	31,319.73	32,019.85	0.00	-700.12
ORACLE CORP 3.6% DUE 04-01-2050 REG SBM5JB02	645,000.000	70.122091	452,287.49	481,741.24	0.00	-29,453.75
ORACLE CORP 3.8% 11-15-2037 SBF4ZFF5	240,000.000	83.562839	200,550.81	204,476.98	0.00	-3,926.17
ORACLE CORP 3.85% DUE 07-15-2036 SBY7RCZ0	85,000.000	85.700654	72,845.56	74,204.47	0.00	-1,358.91
ORACLE CORP 3.95% DUE 03-25-2051 SBMYLXC5	1,255,000.000	74.131241	930,347.07	984,232.78	0.00	-53,885.71
ORACLE CORP 4.125% DUE 05-15-2045 SBWTM334	645,000.000	78.952880	509,246.08	528,264.63	0.00	-19,018.55
ORACLE CORP 4.375% DUE 05-15-2055 SBWTM356	2,800,000.000	78.385671	2,194,798.79	2,336,689.94	0.00	-141,891.15
ORACLE CORP 4% DUE 07-15-2046 SBY7RD02	361,000.000	77.040231	278,115.24	290,719.01	0.00	-12,603.77
ORACLE CORP 4% 11-15-2047 SBD390R1	311,000.000	76.289476	237,260.27	246,312.10	0.00	-9,051.83
ORACLE CORP 5.375% 09-27-2054 SBLFBZX2	165,000.000	92.158711	152,061.87	160,875.55	0.00	-8,813.68
ORACLE CORP 5.5% 09-27-2064 SBLFC9N3	115,000.000	91.665814	105,415.69	113,239.09	0.00	-7,823.40
OWENS CORNING NEW 5.5% 06-15-2027 SBNNRNK9	160,000.000	101.713576	162,741.72	159,968.00	0.00	2,773.72
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SBMYQX42	55,000.000	93.263017	51,294.66	49,607.36	0.00	1,687.30
PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026 SBD6R3M8	200,000.000	97.769713	195,539.43	189,502.27	0.00	6,037.16

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Corporate Debt Instruments - Other						
United States - USD						
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028 SBMTC710	150,000.000	95.689137	143,533.71	140,612.44	0.00	2,921.27
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SBMVV6C9	418,000.000	86.409253	361,190.67	354,370.87	0.00	6,819.80
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 C694308JM0	970,000.000	96.782032	938,785.71	929,147.46	0.00	9,638.25
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 C694308JN8	415,000.000	86.700909	359,808.77	354,793.49	0.00	5,015.28
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SBMYXXQ5	180,000.000	74.918282	134,852.91	132,163.61	0.00	2,689.30
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SBMYR011	210,000.000	68.637332	144,138.40	145,319.85	0.00	-1,181.45
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SBN93099	214,000.000	81.589588	174,601.72	172,484.64	0.00	2,117.08
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SBTFK546	426,000.000	98.869542	421,184.25	423,950.94	0.00	-2,766.69
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SBMYXXW1	60,000.000	85.535630	51,321.38	49,593.63	0.00	1,727.75
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SBYWFCM6	100,000.000	75.367704	75,367.70	73,391.60	0.00	1,976.10
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SBYZKM62	400,000.000	79.133996	316,535.98	308,447.35	0.00	8,088.63
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SB80L9N4	540,000.000	82.980898	448,096.85	435,828.39	0.00	12,268.46
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SBPP37W9	215,000.000	89.723791	192,906.15	191,856.20	0.00	1,049.95
PACIFIC GAS & ELEC CO 6.1% 01-15-2029 C694308KL0	65,000.000	103.496862	67,272.96	67,321.70	0.00	-48.74
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033 SBNNMQX8	185,000.000	103.789531	192,010.63	192,091.21	0.00	-80.58
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SBN7B2Q6	125,000.000	108.375589	135,469.49	136,048.12	0.00	-578.63
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SBNNMQV6	861,000.000	109.140450	939,699.27	929,828.14	0.00	9,871.13
PACIFICORP FIXED 3.3% DUE 03-15-2051 SBL96VF7	140,000.000	65.170040	91,238.06	97,156.94	0.00	-5,918.88
PACIFICORP 5.5% 05-15-2054 SBNBXR85	161,000.000	93.503393	150,540.46	157,383.85	0.00	-6,843.39
PACIFICORP 5.8% 01-15-2055 SBRXGPG4	307,000.000	97.367802	298,919.15	304,349.65	0.00	-5,430.50
PARAMOUNT GLOBAL FIXED 6.25% DUE SBD6V825	470,000.000	95.439960	448,567.81	411,634.68	0.00	36,933.13

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SBMXHJH1	300,000.000	96.658267	289,974.80	270,000.00	0.00	19,974.80
PAYPAL HLDGS INC 5.5% 06-01-2054 SBT02B38	55,000.000	97.753506	53,764.43	54,037.20	0.00	-272.77
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SBPBRR70	115,000.000	82.684205	95,086.84	103,901.49	0.00	-8,814.65
PECO ENERGY CO 2.8% DUE 06-15-2050 SBM93S87	140,000.000	62.433188	87,406.46	94,924.57	0.00	-7,518.11
PEPSICO INC FIXED 2.625% 10-21-2041 C713448FF0	33,000.000	69.468695	22,924.67	24,948.51	0.00	-2,023.84
PEPSICO INC 5.25% 07-17-2054 SBSWW1L7	305,000.000	96.893461	295,525.06	305,122.88	0.00	-9,597.82
PFIZER INC 2.55% DUE 05-28-2040 SBM9ZYF2	120,000.000	69.321035	83,185.24	88,357.68	0.00	-5,172.44
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SBQ66T73	875,000.000	94.008412	822,573.61	873,527.58	0.00	-50,953.97
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SBQ66T84	867,000.000	93.779902	813,071.75	888,607.54	0.00	-75,535.79
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SBQ66TB7	155,000.000	91.944256	142,513.60	156,150.15	0.00	-13,636.55
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SB90G0K0	125,000.000	79.167788	98,959.74	102,669.95	0.00	-3,710.21
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 C718172CX5	531,000.000	102.960557	546,720.56	558,116.74	0.00	-11,396.18
PHILIP MORRIS INTL INC 4.375% 11-01-2027 SBMWG9S0	85,000.000	99.143298	84,271.80	84,373.55	0.00	-101.75
PHILIP MORRIS INTL INC 5.125% 02-15-2030 SBN457L1	100,000.000	100.472761	100,472.76	101,853.23	0.00	-1,380.47
PHILIP MORRIS INTL INC 5.125% DUE 11-17-2027 SBP39C91	110,000.000	101.190914	111,310.01	112,042.21	0.00	-732.20
PHILIP MORRIS INTL INC 5.125% 02-13-2031 SBPG5N71	95,000.000	100.062551	95,059.42	93,629.15	0.00	1,430.27
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SBSMTK33	1,100,000.000	81.945063	901,395.69	944,233.92	0.00	-42,838.23
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 C718172AM1	400,000.000	85.168110	340,672.44	355,670.16	0.00	-14,997.72
PHYSICIANS RLTY L 3.95% 01-15-2028 SBD3JBP6	200,000.000	97.025264	194,050.53	190,649.83	0.00	3,400.70
PIEDMONT OPER FIXED 3.15% DUE 08-15-2030 SBMF3X75	121,000.000	85.774585	103,787.25	105,340.12	0.00	-1,552.87
PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 SBLCW561	231,000.000	102.767470	237,392.86	237,007.34	0.00	385.52

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Corporate Debt Instruments - Other						
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PIEDMONT OPER 2.75% DUE 04-01-2032 SBNZGVP5	87,000.000	79.446959	69,118.85	69,397.00	0.00	-278.15
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG C72650RBA9	250,000.000	88.828558	222,071.40	226,729.00	0.00	-4,657.60
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 C72650RBH4	1,550,000.000	84.954611	1,316,796.47	1,338,884.05	0.00	-22,087.58
PLAINS ALL AMERN 6.65% DUE 01-15-2037 SB23G0D1	800,000.000	104.897038	839,176.30	858,559.65	0.00	-19,383.35
PNC FINANCIAL SERVICES 5.3% 01-21-2028 SBPK9H55	55,000.000	100.848815	55,466.85	55,000.00	0.00	466.85
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 C693475BR5	155,000.000	101.736750	157,691.97	158,245.81	0.00	-553.84
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SBRT6LQ0	235,000.000	99.333477	233,433.67	234,994.47	0.00	-1,560.80
PNC FINL SVCS GROUP INC 6.615% 10-20-2027 SBMCLCM0	85,000.000	103.016201	87,563.77	88,211.37	0.00	-647.60
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 C693475BU8	105,000.000	109.353353	114,821.02	116,794.24	0.00	-1,973.22
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SB95XX07	130,000.000	82.744742	107,568.16	116,117.27	0.00	-8,549.11
PPG INDUSTRIES 1.2% DUE 03-15-2026 SBMV3M83	80,000.000	95.774712	76,619.77	73,970.48	0.00	2,649.29
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 C69351UAV5	700,000.000	80.861872	566,033.10	617,359.71	0.00	-51,326.61
PROGRESS ENERGY 6.5% DUE 02-01-2042 SB5L3ZK7	45,000.000	103.644930	46,640.22	47,660.45	0.00	-1,020.23
PROLOGIS L P 5.25% 03-15-2054 SBPDYZG4	310,000.000	93.420013	289,602.04	300,277.07	0.00	-10,675.03
PROLOGIS L P 5.25% 06-15-2053 SBP6V8F2	115,000.000	93.466552	107,486.53	119,943.68	0.00	-12,457.15
PROTECTIVE LIFE 3.4% DUE 01-15-2030 SBKMGXY0	400,000.000	92.677956	370,711.82	353,856.99	0.00	16,854.83
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SBFZCSL2	85,000.000	75.499750	64,174.79	70,224.32	0.00	-6,049.53
PRUDENTIAL FINL INC 6.5% 03-15-2054 SBQ5HY61	100,000.000	102.854094	102,854.09	100,057.70	0.00	2,796.39
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SBG0KDC4	35,000.000	76.294281	26,703.00	28,691.68	0.00	-1,988.68
PRUDENTIAL INS CO 8.3% DUE 07-01-2025 S2706878	150,000.000	101.642307	152,463.46	154,887.98	0.00	-2,424.52
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042 SB7V8P28	130,000.000	76.505558	99,457.23	102,775.10	0.00	-3,317.87

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Corporate Debt Instruments - Other						
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PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 SBQ80MQ3	30,000.000	97.043373	29,113.01	29,994.90	0.00	-881.89
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SBPRBV18	80,000.000	99.907266	79,925.81	79,797.60	0.00	128.21
PUBLIC STORAGE 5.35% 08-01-2053 SBM8K157	90,000.000	95.219869	85,697.88	88,424.10	0.00	-2,726.22
PUBLIC SVC CO COLO 3.95% DUE 03-15-2043 SB8NVT19	190,000.000	77.837659	147,891.55	150,219.11	0.00	-2,327.56
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 C744448CQ2	300,000.000	78.116969	234,350.91	244,411.15	0.00	-10,060.24
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 SB23YNB4	210,000.000	105.667976	221,902.75	228,303.72	0.00	-6,400.97
PUGET ENERGY INC FIXED 2.379% DUE 06-15-2028 SBPBLVT2	85,000.000	91.303262	77,607.77	76,046.83	0.00	1,560.94
PUGET ENERGY INC NEW 4.1% 06-15-2030 C745310AK8	180,000.000	94.299634	169,739.34	165,158.93	0.00	4,580.41
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SBMT8BV6	660,000.000	98.648396	651,079.42	649,892.87	0.00	1,186.55
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SBFY1RH9	10,000.190	99.943190	9,994.51	9,914.41	0.00	80.10
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SBM8H716	150,000.000	99.780948	149,671.42	148,920.66	0.00	750.76
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.3% DUE 07-15-2025/05-27-2020 BEO SBLFLCW0	56,000.000	99.031020	55,457.37	53,934.64	0.00	1,522.73
PVTPL AIRCASTLE/IRELAND DAC 5.75% 10-01-2031 C00929JAA4	60,000.000	100.705141	60,423.08	59,784.00	0.00	639.08
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO SBKWG6S5	300,000.000	73.453609	220,360.83	242,973.05	0.00	-22,612.22
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SBM9QFV8	400,000.000	87.004516	348,018.06	326,725.56	0.00	21,292.50
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 C03115AAC7	550,000.000	60.482161	332,651.89	335,581.36	0.00	-2,929.47
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 03-24-2028 BEO SBKY4YC7	90,000.000	92.132274	82,919.05	79,860.61	0.00	3,058.44
PVTPL ATHENE GLOBAL FDG 5.684% 02-23-2026 SBLD7543	115,000.000	100.810143	115,931.66	115,000.00	0.00	931.66
PVTPL ATHENE GLOBAL FUNDING 4.86% 08-27-2026 SBRQN2H2	85,000.000	99.886793	84,903.77	85,000.00	0.00	-96.23
PVTPL ATLAS WAREHOUSE LENDING CO. LP 6.25% 01-15-2030 SBS9GD61	255,000.000	99.379069	253,416.63	254,665.95	0.00	-1,249.32
PVTPL AVIATION CAP GROUP CORP 4.875% 10-01-2025 SBYQTH07	200,000.000	99.868358	199,736.72	196,028.86	0.00	3,707.86

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PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SBRT7594	400,000.000	100.050306	400,201.22	396,984.00	0.00	3,217.22
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 C067316AG4	1,500,000.000	92.043527	1,380,652.91	1,429,719.18	0.00	-49,066.27
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO C05541VAF3	500,000.000	93.312460	466,562.30	477,125.07	0.00	-10,562.77
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO SBKLMT74	500,000.000	69.515229	347,576.15	364,379.46	0.00	-16,803.31
PVTPL BOEING CO THE 7.008% 05-01-2064 SBT25ZY4	1,617,000.000	106.299421	1,718,861.64	1,684,876.77	0.00	33,984.87
PVTPL BOSTON GAS CO 6.119% 07-20-2053 SBR1W7Y6	400,000.000	98.688691	394,754.76	418,642.76	0.00	-23,888.00
PVTPL BRIGHTHOUSE FINANCIAL GLOBAL FDG 5.55% 04-09-2027 SBQXNZC4	80,000.000	100.868484	80,694.79	80,136.60	0.00	558.19
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SBMCP6S6	1,400,000.000	80.581736	1,128,144.30	1,136,087.62	0.00	-7,943.32
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SBPCTV84	391,000.000	95.165043	372,095.32	379,336.90	0.00	-7,241.58
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SBMCGSZ0	940,000.000	78.126013	734,384.53	747,738.38	0.00	-13,353.85
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SBMCP6P3	596,000.000	81.682745	486,829.16	490,479.88	0.00	-3,650.72
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 C11135FBG5	269,000.000	74.556113	200,555.94	212,409.70	0.00	-11,853.76
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SBKPK082	200,000.000	82.546001	165,092.00	170,494.42	0.00	-5,402.42
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SBSBH2L0	400,000.000	104.511762	418,047.05	410,541.63	0.00	7,505.42
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SB9M2Z34	700,000.000	96.382164	674,675.15	683,091.48	0.00	-8,416.33
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SBSQMNJ5	150,000.000	100.668700	151,003.05	149,730.00	0.00	1,273.05
PVTPL CITADEL FIN LLC 3.375% 03-09-2026 SBN92YR2	55,000.000	97.616057	53,688.83	53,736.10	0.00	-47.27
PVTPL CITADEL LTD PARTNERSHIP 4.875% DUE01-15-2027 BEO SBKSYG49	70,000.000	98.723017	69,106.11	68,222.82	0.00	883.29
PVTPL CMO CREDIT SUISSE FIRST BOSTON MTG SEC 02-P1A A VAR 03-25-2032 SB8993V5	3,185.980	94.432800	3,008.61	2,949.81	0.00	58.80
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 C59981TAC9	54,101.420	96.150970	52,019.04	51,052.52	0.00	966.52
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO C64830NAA9	344,620.730	95.311780	328,464.15	324,318.74	0.00	4,145.41

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL COLUMBIA PIPELINES HLDG CO LLC 6.055% 08-15-2026 SBRYQ9L6	25,000.000	101.422697	25,355.67	25,602.32	0.00	-246.65
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054 C19828TAF3	450,000.000	94.178080	423,801.36	449,977.50	0.00	-26,176.14
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 C19828TAE6	22,000.000	103.841632	22,845.16	23,634.72	0.00	-789.56
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 C19828TAC0	40,000.000	104.951174	41,980.47	44,221.74	0.00	-2,241.27
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SBKDS163	80,000.000	97.209210	77,767.37	75,864.35	0.00	1,903.02
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SBN4D2D2	200,000.000	98.798116	197,596.23	198,834.93	0.00	-1,238.70
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SBM9HL24	185,000.000	94.942536	175,643.69	170,290.73	0.00	5,352.96
PVTPL CORESTATES CAP III FRN 02-15-2027 S2429841	100,000.000	98.652836	98,652.84	95,251.92	0.00	3,400.92
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SB8YWZN5	170,000.000	80.296406	136,503.89	147,695.26	0.00	-11,191.37
PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034 SBTCK8T5	120,000.000	96.829750	116,195.70	119,576.40	0.00	-3,380.70
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SBTCK8Z1	200,000.000	92.760457	185,520.91	199,744.00	0.00	-14,223.09
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SB6ZPTD7	684,746.110	99.116117	678,693.76	694,368.58	0.00	-15,674.82
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031 SB3P9916	325,076.830	107.657196	349,968.60	351,231.14	0.00	-1,262.54
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO C23311RAA4	1,250,000.000	107.434124	1,342,926.55	1,374,423.75	0.00	-31,497.20
PVTPL DUQUESNE LIGHT HLDGS 3.616% DUE 08-01-2027 C266233AG0	561,000.000	96.334916	540,438.88	524,489.73	0.00	15,949.15
PVTPL EAST OHIO GAS CO 2.0% 06-15-2030 SBM9SD65	90,000.000	85.790795	77,211.72	74,908.21	0.00	2,303.51
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050 SBM9N843	415,000.000	61.320082	254,478.34	270,049.02	0.00	-15,570.68
PVTPL EXPAND ENERGY CORPORATION 6.75% 04-15-2029 SBNTFHM7	75,000.000	101.032900	75,774.68	76,031.25	0.00	-256.57
PVTPL F&G GLOBAL FDG MEDIUM TERM NTS BOOK ENTR 1.75% DUE 06-30-2026 BEO SBLB5TL4	60,000.000	95.168156	57,100.89	54,309.44	0.00	2,791.45
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SBMNDL73	135,000.000	95.834259	129,376.25	130,838.78	0.00	-1,462.53
PVTPL GA GLOBAL FDG TR MEDIUM TERM NTS BOOK EN 3.85% DUE 04-11-2025 BEO SBQ7ZVD9	115,000.000	99.681015	114,633.17	112,680.99	0.00	1,952.18

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL GA GLOBAL FDG TR 1.95% 09-15-2028 SBNZJH89	80,000.000	89.279132	71,423.31	68,376.48	0.00	3,046.83
PVTPL GA GLOBAL FUNDING TRUST 4.4% 09-23-2027 SBMZMB78	160,000.000	98.593961	157,750.34	159,907.20	0.00	-2,156.86
PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO SBN8XDL3	1,050,000.000	85.813553	901,042.31	861,569.30	0.00	39,473.01
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SBP9R1N6	780,000.000	101.640330	792,794.57	782,705.23	0.00	10,089.34
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO C401378AB0	925,000.000	84.564526	782,221.87	828,959.28	0.00	-46,737.41
PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375% 07-01-2034 SBSMNWR3	300,000.000	97.313461	291,940.38	297,795.00	0.00	-5,854.62
PVTPL HEALTH CARE SERVICE CORP 5.2% 06-15-2029 SBSLST89	65,000.000	100.491095	65,319.21	64,970.75	0.00	348.46
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SBSLST78	115,000.000	96.959941	111,503.93	114,644.65	0.00	-3,140.72
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SB3VJFD4	275,000.000	111.808378	307,473.04	326,837.30	0.00	-19,364.26
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SBDGTN13	1,000,000.000	100.453842	1,004,538.42	1,037,123.77	0.00	-32,585.35
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SBMWGGS9	145,000.000	97.804616	141,816.69	144,614.30	0.00	-2,797.61
PVTPL HPS CORPORATE LENDING FD NT 6.75%01-30-2029 C40440VAA3	155,000.000	102.725905	159,225.15	153,357.00	0.00	5,868.15
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031 SBQS6YD2	15,000.000	99.962419	14,994.36	14,946.45	0.00	47.91
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5% 03-30-2026 SBN7B2N3	70,000.000	100.614458	70,430.12	70,393.17	0.00	36.95
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SBK9R5V7	600,000.000	89.570782	537,424.69	525,036.62	0.00	12,388.07
PVTPL HYUNDAI CAPITAL AMERICA 4.55% 09-26-2029 SBQPGJ96	110,000.000	97.075122	106,782.63	109,970.30	0.00	-3,187.67
PVTPL HYUNDAI CAPITAL AMERICA 5.3% 03-19-2027 SBSHSMN9	75,000.000	100.679666	75,509.75	74,827.50	0.00	682.25
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SBMTYVS1	30,000.000	100.503883	30,151.16	30,089.80	0.00	61.36
PVTPL HYUNDAI CAPITAL AMERICA 5.45% 06-24-2026 SBR2NPD3	155,000.000	100.686250	156,063.69	154,877.55	0.00	1,186.14
PVTPL HYUNDAI CAPITAL AMERICA 5.95% 08-21-2026 SBKPJSH4	150,000.000	101.820574	152,730.86	152,614.94	0.00	115.92
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SBNNFQF9	535,000.000	84.944200	454,451.47	443,093.74	0.00	11,357.73

Current Value of Assets and Liabilities

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Corporate Debt Instruments - Other						
United States - USD						
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SBLPK766	660,000.000	71.416488	471,348.82	474,232.99	0.00	-2,884.17
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO SBMDM750	1,226,000.000	65.673398	805,155.86	838,062.16	0.00	-32,906.30
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 SBPG4QX5	90,000.000	97.647736	87,882.96	89,683.20	0.00	-1,800.24
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SBKP8XD2	90,000.000	84.971314	76,474.18	76,099.15	0.00	375.03
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO C53079EBN3	631,000.000	92.342858	582,683.43	623,839.72	0.00	-41,156.29
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SBYXK3K5	110,000.000	80.892864	88,982.15	93,807.19	0.00	-4,825.04
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SBLB4M78	20,000.000	66.860721	13,372.14	14,639.51	0.00	-1,267.37
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 C575767AN8	728,000.000	64.672021	470,812.31	502,256.42	0.00	-31,444.11
PVTPL MET LIFE GLOBAL FUNDING I 5.15% 03-28-2033 SBRBFL10	60,000.000	98.834086	59,300.45	61,166.57	0.00	-1,866.12
PVTPL METROPOLITAN EDISON CO 5.2% 04-01-2028 SBN7B2P5	55,000.000	100.467744	55,257.26	55,445.37	0.00	-188.11
PVTPL METROPOLITAN LIFE GLOBAL FDG 2.4% 01-11-2032 SBMVVMZ4	50,000.000	83.644078	41,822.04	41,535.30	0.00	286.74
PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO SBMHFQK3	65,000.000	90.398529	58,759.04	57,818.07	0.00	940.97
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SBGMTTQ5	297,000.000	94.534008	280,766.00	291,210.06	0.00	-10,444.06
PVTPL MONONGAHELA PWR CO 3.55% DUE 05-15-2027 BEO SBF35NP2	65,000.000	96.993586	63,045.83	62,257.74	0.00	788.09
PVTPL MSCI INC 4.0% DUE 11-15-2029 SBJVBH14	200,000.000	94.314581	188,629.16	187,955.72	0.00	673.44
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO C638671AN7	300,000.000	74.886390	224,659.17	241,497.66	0.00	-16,838.49
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SBPP33D2	65,000.000	95.598034	62,138.72	64,195.92	0.00	-2,057.20
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 C64952GAT5	96,000.000	72.813972	69,901.41	77,119.28	0.00	-7,217.87
PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028 SBL656M9	1,000,000.000	90.903980	909,039.80	882,981.09	0.00	26,058.71
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO SB8L2KX3	1,000,000.000	92.543675	925,436.75	899,599.16	0.00	25,837.59
PVTPL ORGANON FIN 1 LLC 4.125% DUE 04-30-2028 BEO SBMV1LQ8	600,000.000	93.942010	563,652.06	552,426.18	0.00	11,225.88

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
PVTPL PACIFIC LIFE GLOBAL FDG II 5.5% 08-28-2026 SBMGC2D0	150,000.000	101.358509	152,037.76	152,824.62	0.00	-786.86
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SBKSDMB5	135,000.000	66.506616	89,783.93	97,454.39	0.00	-7,670.46
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043 C694476AD4	255,000.000	92.272727	235,295.45	243,619.09	0.00	-8,323.64
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035 SBSWWLJ5	30,000.000	98.235472	29,470.64	29,806.80	0.00	-336.16
PVTPL RESORTS WORLD LAS VEGAS LLC/RWLV 4.625% DUE 04-06-2031 SBNXHDT8	200,000.000	85.563480	171,126.96	163,305.49	0.00	7,821.47
PVTPL SABAL TRAIL TRANS 4.246% 05-01-2028 SBD0RRZ5	75,000.000	96.737728	72,553.30	72,623.84	0.00	-70.54
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SBD0RRX3	60,000.000	80.999461	48,599.68	52,515.41	0.00	-3,915.73
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SBD0RRY4	225,000.000	88.185243	198,416.80	210,781.69	0.00	-12,364.89
PVTPL SAMMONS FINANCIAL GROUP INC 5.1% 12-10-2029 C79587J2A0	254,000.000	99.240410	252,070.64	253,878.08	0.00	-1,807.44
PVTPL SBL HOLDINGS INC 7.2% 10-30-2034 SBT3DND2	15,000.000	97.281767	14,592.27	14,953.65	0.00	-361.38
PVTPL SLM STUD LN TR 2003-7 LN BKD NTCL A-5A VAR RATE VAR RT DUE 12-15-2033REG C78442GHH2	235,706.740	98.770180	232,807.97	232,140.29	0.00	667.68
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SBPGN870	130,000.000	99.577087	129,450.21	134,233.23	0.00	-4,783.02
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SBQBCWY4	785,000.000	97.420431	764,750.38	812,402.49	0.00	-47,652.11
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 SBPVFGY4	310,000.000	97.701773	302,875.50	309,734.41	0.00	-6,858.91
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SBF2CLS3	115,000.000	83.414302	95,926.45	93,514.55	0.00	2,411.90
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SBYVRZR9	299,000.000	100.405759	300,213.21	297,799.84	0.00	2,413.37
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SBQVC9R6	478,000.000	89.377476	427,224.34	452,372.46	0.00	-25,148.12
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SBL1LY06	42,000.000	89.651535	37,653.64	37,026.43	0.00	627.21
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SBYZHSJ8	190,000.000	77.079775	146,451.57	156,462.93	0.00	-10,011.36
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO SBJHDGC8	29,223.330	102.274440	29,888.00	29,695.10	0.00	192.90
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 C89177XAA5	39,245.120	102.184330	40,102.36	39,450.92	0.00	651.44

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Corporate Debt Instruments - Other						
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PVTPL TTX CO 4.6% DUE 02-01-2049 SBJ0CKL9	300,000.000	86.718858	260,156.57	279,654.06	0.00	-19,497.49
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SBMG8788	300,000.000	95.078630	285,235.89	280,588.20	0.00	4,647.69
PVTPL VICI PPTYS L P/VICI NT 4.625% DUE 12-01-2029 SBJYKF47	90,000.000	95.783010	86,204.71	84,829.67	0.00	1,375.04
PVTPL VICI PPTYS L P/VICI NT CO INC 4.125% DUE 08-15-2030 SBKMH5T2	145,000.000	92.916696	134,729.21	131,811.63	0.00	2,917.58
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SBMGMNJ3	35,000.000	100.859946	35,300.98	35,018.29	0.00	282.69
PVTPL VISTRA OPERATIONS CO LLC 5.05% 12-30-2026 SBS88GF8	55,000.000	100.130536	55,071.79	54,971.40	0.00	100.39
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SBS89833	200,000.000	98.958890	197,917.78	199,806.00	0.00	-1,888.22
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS CAP SR NT 5.125% DUE 10-01-2029 SBKPQND6	400,000.000	95.760878	383,043.51	377,570.08	0.00	5,473.43
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SBMG20H0	175,000.000	64.485110	112,848.94	120,727.00	0.00	-7,878.06
PVTPLJ P MORGAN CHASE COML MTG SECS TR SR 2019-OSB CL C FLTG 06-05-2039 C46651EAJ3	268,000.000	88.610390	237,475.85	233,681.77	0.00	3,794.08
RADIAN GROUP INC 6.2% 05-15-2029 SBMFF940	45,000.000	102.644940	46,190.22	44,915.85	0.00	1,274.37
REALTY INCOME CORP 5.975% 09-01-2054 SBS60CP8	155,000.000	95.077743	147,370.50	152,479.70	0.00	-5,109.20
REGAL REXNORD CORP 6.05% 02-15-2026 SBS55Z66	185,000.000	100.896751	186,658.99	187,123.00	0.00	-464.01
REGAL REXNORD CORP 6.3% 02-15-2030 SBNZHS13	135,000.000	102.855171	138,854.48	138,676.28	0.00	178.20
REGAL REXNORD CORP 6.4% 04-15-2033 SBNZHS02	165,000.000	103.228763	170,327.46	172,235.08	0.00	-1,907.62
REGENCY CENTERS CORP 5.25% 01-15-2034 SBR87506	70,000.000	98.573657	69,001.56	69,847.21	0.00	-845.65
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030 SBM8RKP1	50,000.000	93.445720	46,722.86	46,308.00	0.00	414.86
REGENCY CTRS L P 4.125% 03-15-2028 SBDD1H65	100,000.000	97.571741	97,571.74	95,984.14	0.00	1,587.60
REGENCY CTRS L P 4.4% DUE 02-01-2047 SBYXJZ95	35,000.000	82.401022	28,840.36	29,116.99	0.00	-276.63
REGENCY CTRS L P 4.65% DUE 03-15-2049 C75884RAY9	390,000.000	84.677543	330,242.41	335,457.55	0.00	-5,215.14
REGENCY CTRS L P 5.1% 01-15-2035 SBRXCX35	50,000.000	97.667065	48,833.53	49,906.50	0.00	-1,072.97

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Corporate Debt Instruments - Other						
United States - USD						
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030 C76131VAB9	489,000.000	97.772090	478,105.52	460,631.14	0.00	17,474.38
ROCHE HLDGS INC 4.592% DUE 09-09-2034 SBTFJ2W0	200,000.000	95.885346	191,770.69	200,000.00	0.00	-8,229.31
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SBMTMKJ9	200,000.000	60.574199	121,148.40	132,009.77	0.00	-10,861.37
ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025 C78081BAH6	80,000.000	97.525771	78,020.62	74,680.63	0.00	3,339.99
ROYALTY PHARMA PLC 5.4% 09-02-2034 C78081BAR4	50,000.000	97.332694	48,666.35	48,936.00	0.00	-269.65
RTX CORP 5.75% 01-15-2029 SBQHN229	140,000.000	103.228640	144,520.10	146,458.62	0.00	-1,938.52
RTX CORPORATION 2.82% 09-01-2051 SBP2BTQ4	20,000.000	60.756965	12,151.39	12,858.40	0.00	-707.01
RTX CORPORATION 3.03% 03-15-2052 SBMYT813	115,000.000	63.363628	72,868.17	79,678.46	0.00	-6,810.29
RTX CORPORATION 3.125% 07-01-2050 SBLBCYC1	55,000.000	65.609984	36,085.49	39,965.75	0.00	-3,880.26
RTX CORPORATION 3.75% 11-01-2046 SBZ1JMC6	30,000.000	75.575395	22,672.62	23,910.45	0.00	-1,237.83
RTX CORPORATION 4.05% 05-04-2047 SBD8Z3T7	115,000.000	78.610791	90,402.41	96,114.80	0.00	-5,712.39
RTX CORPORATION 4.15% 05-15-2045 SBWTZ6W3	45,000.000	80.731236	36,329.06	38,582.12	0.00	-2,253.06
RTX CORPORATION 4.5% 06-01-2042 SB8J6DZ0	1,055,000.000	86.642946	914,083.08	960,756.43	0.00	-46,673.35
RTX CORPORATION 4.625% 11-16-2048 SBYVN9P3	30,000.000	85.080765	25,524.23	26,200.50	0.00	-676.27
RTX CORPORATION 5.15% DUE 02-27-2033 SBQS6Q47	110,000.000	99.183282	109,101.61	112,268.78	0.00	-3,167.17
RTX CORPORATION 5.375% 02-27-2053 SBQS6QG9	130,000.000	95.103542	123,634.60	128,734.95	0.00	-5,100.35
RTX CORPORATION 6.125% DUE 07-15-2038 SB2RJSL0	75,000.000	104.978398	78,733.80	79,664.15	0.00	-930.35
RTX CORPORATION 6.4% 03-15-2054 SBQHP8M7	98,000.000	108.938360	106,759.59	113,683.79	0.00	-6,924.20
SABINE PASS FIXED 4.2% DUE 03-15-2028 SBF43YT6	400,000.000	97.626936	390,507.74	391,853.88	0.00	-1,346.14
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SBPGN632	75,000.000	101.646069	76,234.55	79,161.75	0.00	-2,927.20
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SBZ4FB57	70,000.000	100.205011	70,143.51	70,329.89	0.00	-186.38

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
SABRA HLTH CARE 3.9% DUE 10-15-2029 SBJCRTF9	75,000.000	93.441416	70,081.06	67,496.95	0.00	2,584.11
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SBN466T5	370,000.000	70.628119	261,324.04	283,577.62	0.00	-22,253.58
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SBN466W8	185,000.000	64.025560	118,447.29	132,910.72	0.00	-14,463.43
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SBN466Y0	145,000.000	61.806219	89,619.02	102,269.94	0.00	-12,650.92
SAN DIEGO GAS & 4.15% DUE 05-15-2048 C797440BW3	50,000.000	79.526987	39,763.49	42,787.73	0.00	-3,024.24
SANTANDER DR AUTO 4.72% DUE 06-15-2027 SBQXL476	127,490.210	99.979310	127,463.83	126,317.14	0.00	1,146.69
SANTANDER HLDGS USA INC 4.4% 07-13-2027 C80282KAP1	500,000.000	98.839698	494,198.49	485,928.83	0.00	8,269.66
SEMPRA ENERGY 3.8% DUE 02-01-2038 SBFWJJY6	370,000.000	82.686596	305,940.40	316,985.62	0.00	-11,045.22
SEMPRA ENERGY 5.5% 08-01-2033 SBRV2JW8	400,000.000	100.229668	400,918.67	415,401.10	0.00	-14,482.43
SEMPRA 4% DUE 02-01-2048 SBFWJFR1	22,000.000	75.716273	16,657.58	18,149.03	0.00	-1,491.45
SHELL FIN US INC NT 3.25% 04-06-2050 SBT26H41	510,000.000	67.373419	343,604.44	368,432.55	0.00	-24,828.11
SHELL FIN US INC 4.0% 05-10-2046 SBR4TV31	150,000.000	78.402320	117,603.48	148,044.58	0.00	-30,441.10
SHELL FINANCE US INC 3.75% 09-12-2046 SBR4TTZ9	85,000.000	75.211320	63,929.62	80,525.72	0.00	-16,596.10
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SB7C01S1	85,000.000	77.932266	66,242.43	72,071.59	0.00	-5,829.16
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SB90FLN7	80,000.000	108.875329	87,100.26	92,346.93	0.00	-5,246.67
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SBKMGXX9	145,000.000	67.280603	97,556.87	105,134.02	0.00	-7,577.15
SIMON PPTY GROUP L P 6.65% 01-15-2054 SBN12KX8	195,000.000	111.461334	217,349.60	229,201.75	0.00	-11,852.15
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 SBMVPR84	50,000.000	73.721103	36,860.55	39,651.56	0.00	-2,791.01
SIMON PPTY GROUP L 4.25% DUE 10-01-2044 C828807CT2	300,000.000	82.386748	247,160.24	251,697.43	0.00	-4,537.19
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SBDBGH95	45,000.000	81.660515	36,747.23	37,969.48	0.00	-1,222.25
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 SBMGQP77	215,000.000	100.906092	216,948.10	229,150.96	0.00	-12,202.86

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
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SOUTHERN CALI EDISON 5.45% 06-01-2031 SBS5WL03	140,000.000	101.606282	142,248.79	139,928.60	0.00	2,320.19
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SBN7QLH5	200,000.000	62.861575	125,723.15	136,353.08	0.00	-10,629.93
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SBF6DYS3	125,000.000	86.758497	108,448.12	114,196.57	0.00	-5,748.45
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SBP4Y3T2	195,000.000	99.508030	194,040.66	205,805.20	0.00	-11,764.54
SOUTHERN CO 4.4% DUE 07-01-2046 C842587CX3	1,000,000.000	82.768878	827,688.78	883,261.29	0.00	-55,572.51
SOUTHERN CO 5.5% 03-15-2029 SBMGS926	340,000.000	102.026329	346,889.52	354,145.54	0.00	-7,256.02
SOUTHERN CO. SR NT SER 2021B 1.75% 03-15-2028 SBNKHDB3	210,000.000	90.720229	190,512.48	186,893.13	0.00	3,619.35
SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026 SBN7QLJ7	240,000.000	96.051968	230,524.72	221,184.72	0.00	9,340.00
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SB91R9M7	100,000.000	78.910345	78,910.35	82,155.00	0.00	-3,244.65
SOUTHN CAL EDISON 4% DUE 04-01-2047 SBD9BPH6	315,000.000	77.045953	242,694.75	257,807.44	0.00	-15,112.69
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SBD30007	728,000.000	77.457107	563,887.74	566,819.85	0.00	-2,932.11
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 C845437BT8	200,000.000	63.487956	126,975.91	135,383.99	0.00	-8,408.08
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SBR4MSS4	100,000.000	101.201477	101,201.48	99,258.00	0.00	1,943.48
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 C845743BU6	500,000.000	64.875196	324,375.98	344,474.00	0.00	-20,098.02
SPECTRA ENERGY 3.375% DUE 10-15-2026 SBZBFK42	70,000.000	97.626282	68,338.40	67,413.80	0.00	924.60
SPRINGLEAF FIN 7.125% DUE 03-15-2026 C85172FAN9	400,000.000	101.796201	407,184.80	407,564.79	0.00	-379.99
SPRINT CAP CORP 8.75% DUE 03-15-2032 SBG49327	180,000.000	119.670100	215,406.18	222,216.66	0.00	-6,810.48
STARBUCKS CORP 3.5% DUE 11-15-2050 C855244BA6	500,000.000	69.238852	346,194.26	389,695.10	0.00	-43,500.84
STERIS PLC FIXED 3.75% DUE 03-15-2051 SBN486F7	200,000.000	70.638534	141,277.07	155,593.39	0.00	-14,316.32
STRYKER CORP 4.625% DUE 03-15-2046 SBZ78L86	900,000.000	86.689668	780,207.01	864,068.70	0.00	-83,861.69
SUN CMNTYS OPER FIXED 5.7% DUE 01-15-2033 SBQ3PV66	110,000.000	99.682682	109,650.95	111,543.16	0.00	-1,892.21

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Corporate Debt Instruments - Other						
United States - USD						
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028 SBM8JD14	250,000.000	90.148992	225,372.48	218,831.13	0.00	6,541.35
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032 SBNNKK74	290,000.000	91.258006	264,648.22	264,751.13	0.00	-102.91
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SBMDRCH2	258,000.000	84.087854	216,946.66	215,425.28	0.00	1,521.38
SUN COMMUNITIES OPERATING LTD PARTN 5.5%01-15-2029 SBRXGPD1	75,000.000	100.692905	75,519.68	74,908.50	0.00	611.18
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SBD35XP8	70,000.000	97.772188	68,440.53	67,428.64	0.00	1,011.89
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SBD35XM5	1,288,000.000	89.905956	1,157,988.71	1,204,754.58	0.00	-46,765.87
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SBSN4Q84	440,000.000	90.119558	396,526.06	409,772.37	0.00	-13,246.31
SUTTER HEALTH 3.361% DUE 08-15-2050 C86944BAJ2	630,000.000	70.399725	443,518.27	469,619.95	0.00	-26,101.68
SYNCHRONY FINANCIAL 5.935% 08-02-2030 SBR2NKL6	45,000.000	100.915645	45,412.04	45,000.00	0.00	412.04
SYNCHRONY FINL 3.7% DUE 08-04-2026 SBDCBFF1	300,000.000	97.809691	293,429.07	282,368.05	0.00	11,061.02
SYNCHRONY FINL 3.95% DUE 12-01-2027 SBD2BV19	200,000.000	96.675948	193,351.90	187,040.47	0.00	6,311.43
SYNCHRONY FINL 4.5% DUE 07-23-2025 SBYTRVS4	100,000.000	99.601020	99,601.02	97,691.19	0.00	1,909.83
SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028 SBMXHQD6	35,000.000	100.170735	35,059.76	33,660.71	0.00	1,399.05
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SBQ80MR4	20,000.000	97.947301	19,589.46	19,953.60	0.00	-364.14
T-MOBILE USA INC TMUS 3.3% 02-15-2051 C87264ABN4	1,600,000.000	66.065367	1,057,045.87	1,161,144.86	0.00	-104,098.99
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SBN0ZLS0	265,000.000	71.413025	189,244.52	198,799.53	0.00	-9,555.01
T-MOBILE USA INC 3.4% 10-15-2052 C87264ACT0	200,000.000	66.854178	133,708.36	146,310.38	0.00	-12,602.02
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SBMW23T7	110,000.000	90.769671	99,846.64	100,490.19	0.00	-643.55
T-MOBILE USA INC 4.5% DUE 04-15-2050 C87264AAZ8	630,000.000	82.107524	517,277.40	558,918.02	0.00	-41,640.62
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045 C875127BD3	391,000.000	78.603375	307,339.20	319,474.76	0.00	-12,135.56
TAMPA ELEC CO 4.3% DUE 06-15-2048 C875127BE1	500,000.000	80.746113	403,730.57	420,772.86	0.00	-17,042.29

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Corporate Debt Instruments - Other						
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TAMPA ELEC CO 4.35% DUE 05-15-2044 C875127BC5	500,000.000	83.178821	415,894.11	429,513.27	0.00	-13,619.16
TARGA RES CORP 4.95% 04-15-2052 SBMZM349	300,000.000	84.456089	253,368.27	264,245.35	0.00	-10,877.08
TARGET CORP SR NT 2.95% 01-15-2052 SBN95W88	115,000.000	63.821120	73,394.29	81,098.58	0.00	-7,704.29
TCO COML MTG TR 2024-DPM COML MTG PASS THRU CTF CL B 5.90428% 12-15-2039 C87231EAC1	100,000.000	99.937500	99,937.50	99,750.00	0.00	187.50
TD SYNNEX CORP 2.375% 08-09-2028 SBLB7192	300,000.000	90.716923	272,150.77	259,084.56	0.00	13,066.21
TEACHERS INS & 3.3% DUE 05-15-2050 SBMQ57B2	75,000.000	66.752744	50,064.56	55,558.21	0.00	-5,493.65
TEACHERS INS & 4.27% DUE 05-15-2047 C878091BF3	1,007,000.000	80.135209	806,961.55	880,357.66	0.00	-73,396.11
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SBPCHD15	190,000.000	70.411191	133,781.26	144,762.87	0.00	-10,981.61
TIME WARNER CABLE 4.5% DUE 09-15-2042 SB8N2417	1,210,000.000	74.877550	906,018.36	952,726.79	0.00	-46,708.43
TIME WARNER CABLE 5.875% DUE 11-15-2040 SB66BW80	1,490,000.000	89.497431	1,333,511.72	1,352,958.06	0.00	-19,446.34
TIME WARNER CABLE 6.55% DUE 05-01-2037 SBBNBG20	2,144,000.000	96.652358	2,072,226.55	2,116,856.77	0.00	-44,630.22
TIME WARNER CABLE 6.75% DUE 06-15-2039 SB62X8Y8	680,000.000	98.076304	666,918.87	676,604.63	0.00	-9,685.76
TIME WARNER CABLE 7.3% DUE 07-01-2038 SB3B14R7	190,000.000	101.861452	193,536.76	196,373.40	0.00	-2,836.64
TIME WARNER ENTMT 8.375% DUE 07-15-2033 S2727266	90,000.000	112.494115	101,244.70	104,274.33	0.00	-3,029.63
TOYOTA MOTOR CREDIT CORP 4.6% 10-10-2031 SBQFN232	145,000.000	97.343872	141,148.61	144,708.55	0.00	-3,559.94
TOYOTA MTR CR CORP 4.55% 08-09-2029 SBSMRJY1	85,000.000	98.816516	83,994.04	84,827.45	0.00	-833.41
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 C893574AR4	180,000.000	74.033606	133,260.49	145,895.17	0.00	-12,634.68
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SB96NB24	195,000.000	84.498596	164,772.26	172,246.53	0.00	-7,474.27
TRANSOCEAN INC 6.8% DUE 03-15-2038 SB29V1L5	600,000.000	81.941849	491,651.09	480,933.00	0.00	10,718.09
TRAVELERS COS INC 5.45% DUE 05-25-2053 SBRJVGK4	250,000.000	97.444141	243,610.35	269,042.31	0.00	-25,431.96
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 SB9MSZ09	130,000.000	94.390480	122,707.62	129,021.50	0.00	-6,313.88

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TRUIST FINANCIAL CORPORATION 1.887%06-07-2029 SBKPG0X5	85,000.000	90.212698	76,680.79	73,524.41	0.00	3,156.38
TRUIST FINANCIAL CORPORATION 4.873% 01-26-2029 SBPX1ZQ5	90,000.000	99.498645	89,548.78	88,756.83	0.00	791.95
TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030 SBMGC3Y8	205,000.000	100.868721	206,780.88	205,000.00	0.00	1,780.88
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 C89788MAP7	465,000.000	101.834470	473,530.29	475,303.40	0.00	-1,773.11
TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029 SBN71NT6	90,000.000	106.958605	96,262.74	97,304.38	0.00	-1,041.64
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SBRBD909	25,000.000	101.657751	25,414.44	25,448.02	0.00	-33.58
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SBPX1Z87	150,000.000	97.189896	145,784.84	145,813.74	0.00	-28.90
TRUIST FINL CORP SUB MED TERM NTS BOOK E4.916% 07-28-2033 SBMWF318	90,000.000	94.483974	85,035.58	83,938.71	0.00	1,096.87
TRUIST FINL CORP 5.711% 01-24-2035 C89788MAS1	520,000.000	100.786183	524,088.15	523,888.91	0.00	199.24
TRUSTEES UNION CG 5.45% DUE 11-15-2043 C898384AA0	507,000.000	94.854749	480,913.58	492,973.13	0.00	-12,059.55
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SBLH4L64	60,000.000	75.500231	45,300.14	47,431.86	0.00	-2,131.72
U S BANCORP 2.491% 11-03-2036 SBNM0K86	280,000.000	81.003022	226,808.46	217,591.39	0.00	9,217.07
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 C91159HJL5	15,000.000	95.746253	14,361.94	14,393.63	0.00	-31.69
U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030 SBRBCTK6	90,000.000	100.867206	90,780.49	90,000.00	0.00	780.49
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 SBPRB538	85,000.000	99.012693	84,160.79	83,732.95	0.00	427.84
U S BANCORP 5.775% 06-12-2029 SBRXDC97	90,000.000	102.276594	92,048.93	92,532.61	0.00	-483.68
U S BANCORP 5.836% 06-12-2034 C91159HJN1	35,000.000	101.994731	35,698.16	36,173.14	0.00	-474.98
U S BANCORP 6.787% 10-26-2027 SBQ80QB6	125,000.000	103.393702	129,242.13	130,539.20	0.00	-1,297.07
UNION ELEC CO 3.9 DUE 09-15-2042 SB759FZ0	180,000.000	80.037141	144,066.85	150,827.99	0.00	-6,761.14
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SBP5WWV0	75,000.000	91.764910	68,823.68	74,910.75	0.00	-6,087.07
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SBMBMCQ8	330,000.000	57.649195	190,242.34	222,508.07	0.00	-32,265.73

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UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SBMCFPF6	650,000.000	67.975820	441,842.83	516,114.14	0.00	-74,271.31
UNION PAC CORP 3.5% 02-14-2053 SBNYF3J1	195,000.000	70.574480	137,620.24	154,383.50	0.00	-16,763.26
UNION PAC CORP 3.55% DUE 08-15-2039 SBKPHQ85	70,000.000	81.191201	56,833.84	60,201.03	0.00	-3,367.19
UNION PAC CORP 3.799% DUE 10-01-2051 SBDCWS88	295,000.000	74.712447	220,401.72	247,655.91	0.00	-27,254.19
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SBLF0CQ1	115,000.000	71.500891	82,226.02	94,243.92	0.00	-12,017.90
UNION PAC CORP 4.1% DUE 09-15-2067 SBYWJVB0	300,000.000	72.712148	218,136.44	249,053.51	0.00	-30,917.07
UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053 SBNGF9M4	30,000.000	91.497571	27,449.27	28,535.10	0.00	-1,085.83
UNION PACIFIC CORP 3.375% 02-14-2042 SBNYF3F7	85,000.000	76.128187	64,708.96	69,665.91	0.00	-4,956.95
UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031 SBHWF852	44,246.056	95.431080	42,224.49	40,823.11	0.00	1,401.38
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SBLBMJL5	36,000.000	99.837120	35,941.36	35,595.00	0.00	346.36
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SBM95BC8	115,000.000	70.757237	81,370.82	87,043.06	0.00	-5,672.24
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SBM95BD9	135,000.000	62.176626	83,938.45	94,892.17	0.00	-10,953.72
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SBLPK6R0	305,000.000	72.351491	220,672.05	238,575.19	0.00	-17,903.14
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SBLPK6S1	205,000.000	66.121930	135,549.96	155,025.95	0.00	-19,475.99
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG C91324PBW1	500,000.000	85.258935	426,294.68	462,322.33	0.00	-36,027.65
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SBNKBV00	195,000.000	85.828470	167,365.52	188,250.88	0.00	-20,885.36
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SBNKBV11	65,000.000	86.320924	56,108.60	64,372.25	0.00	-8,263.65
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SBN7K9M8	90,000.000	90.192965	81,173.67	90,482.98	0.00	-9,309.31
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SBN7K9P1	115,000.000	90.111046	103,627.70	116,478.89	0.00	-12,851.19
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SBQB5GF2	860,000.000	93.902864	807,564.63	847,213.34	0.00	-39,648.71
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SBQB5GH4	760,000.000	93.597118	711,338.10	758,244.40	0.00	-46,906.30

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SBPDY7Z7	270,000.000	97.252404	262,581.49	273,299.92	0.00	-10,718.43
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SBPDY8C1	425,000.000	97.182948	413,027.53	421,094.25	0.00	-8,066.72
UNITEDHEALTH GROUP 3.75% 10-15-2047 SBYZLN95	55,000.000	74.623212	41,042.77	45,484.48	0.00	-4,441.71
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SBYTRVP1	40,000.000	88.182752	35,273.10	37,100.40	0.00	-1,827.30
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SB55H840	85,000.000	100.064685	85,054.98	91,483.13	0.00	-6,428.15
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SBPDY809	180,000.000	97.516305	175,529.35	178,914.60	0.00	-3,385.25
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SBLBRZS9	125,000.000	102.247003	127,808.75	144,757.20	0.00	-16,948.45
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SB2PPW63	280,000.000	110.046120	308,129.14	329,388.61	0.00	-21,259.47
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SB40HSK4	215,000.000	92.275025	198,391.30	221,942.39	0.00	-23,551.09
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042 C91529YAJ5	1,106,000.000	97.712562	1,080,700.94	1,078,879.40	0.00	1,821.54
UNUM GROUP 4.5% DUE 12-15-2049 SBJDSY56	400,000.000	79.432359	317,729.44	316,811.48	0.00	917.96
US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 SBNVR6Y6	200,000.000	98.690280	197,380.56	179,406.00	0.00	17,974.56
US BANCORP 5.1% 07-23-2030 SBRXM335	85,000.000	99.934174	84,944.05	85,000.00	0.00	-55.95
US BANCORP 5.678% 01-23-2035 C91159HJR2	50,000.000	100.912726	50,456.36	50,081.37	0.00	374.99
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SBLKH1C6	134,000.000	56.341078	75,497.04	82,666.94	0.00	-7,169.90
VA ELEC & PWR CO 4.2% DUE 05-15-2045 C927804FT6	1,200,000.000	80.974647	971,695.76	1,028,144.16	0.00	-56,448.40
VENTAS RLTY LTD 5.7% DUE 09-30-2043 SBF325B3	100,000.000	97.235206	97,235.21	96,611.86	0.00	623.35
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SBYZKXZ8	420,000.000	97.632876	410,058.08	436,805.95	0.00	-26,747.87
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 C92343VGN8	218,000.000	82.949722	180,830.40	178,801.27	0.00	2,029.13
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SBMWBBL2	1,700,000.000	61.534050	1,046,078.85	1,158,601.75	0.00	-112,522.90
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SBMXT869	1,714,000.000	59.430805	1,018,644.00	1,135,143.29	0.00	-116,499.29

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SBKY5H21	385,000.000	75.712082	291,491.52	307,584.88	0.00	-16,093.36
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SBKY5H09	1,275,000.000	70.780975	902,457.44	983,477.53	0.00	-81,020.09
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO C92343VGC2	500,000.000	67.918810	339,594.05	382,484.15	0.00	-42,890.10
VERIZON FIXED 4.016% DUE 12-03-2029 C92343VEU4	75,000.000	95.944476	71,958.36	72,602.19	0.00	-643.83
VERIZON 4.272% DUE 01-15-2036 SBYRLRK2	115,000.000	89.963225	103,457.71	108,549.17	0.00	-5,091.46
VERIZON 4.812% DUE 03-15-2039 SBDFLJN4	825,000.000	92.309338	761,552.04	799,887.81	0.00	-38,335.77
VERIZON 4% DUE 03-22-2050 C92343VFD1	250,000.000	76.015631	190,039.08	208,656.70	0.00	-18,617.62
VIACOM INC NEW 4.375% DUE 03-15-2043 SBCHWWF1	70,000.000	72.866479	51,006.54	49,261.38	0.00	1,745.16
VIACOM INC 6.875% DUE 04-30-2036 C925524AX8	120,000.000	101.273152	121,527.78	118,056.80	0.00	3,470.98
VICI PPTYS LP SR NT 5.625% 05-15-2052 SBP5JTP4	315,000.000	93.039516	293,074.48	302,027.05	0.00	-8,952.57
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO SBP5JTK9	20,000.000	98.050421	19,610.08	19,356.61	0.00	253.47
VICI PROPERTIES INC 5.125% 05-15-2032 SBP5JTL0	300,000.000	97.367751	292,103.25	292,450.68	0.00	-347.43
VICI PROPERTIES LP 5.125% 11-15-2031 SBTLT1X8	540,000.000	97.783179	528,029.17	537,943.75	0.00	-9,914.58
VICI PROPERTIES LP 5.75% 04-01-2034 C925650AF0	25,000.000	100.896300	25,224.08	24,796.50	0.00	427.58
VICI PROPERTIES LP 6.125% 04-01-2054 C925650AG8	197,000.000	99.356781	195,732.86	193,438.24	0.00	2,294.62
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 SBN7K3Z9	140,000.000	97.889449	137,045.23	141,950.16	0.00	-4,904.93
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SBN7K3X7	302,000.000	95.311898	287,841.93	312,247.32	0.00	-24,405.39
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SBSMRJZ2	60,000.000	96.811032	58,086.62	59,739.00	0.00	-1,652.38
VISA INC 2.7% DUE 04-15-2040 SBM6JP54	30,000.000	72.946799	21,884.04	23,219.33	0.00	-1,335.29
VISA INC 4.3% DUE 12-14-2045 SBYPHFN1	330,000.000	85.638253	282,606.23	308,697.78	0.00	-26,091.55
VMWARE INC FIXED 2.2% 08-15-2031 SBM8BNR6	500,000.000	82.972573	414,862.87	414,896.96	0.00	-34.09

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
VOYA FINL INC 5.346% 09-20-2034 SBSNR456	60,000.000	94.833709	56,900.23	59,901.60	0.00	-3,001.37
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SBJX5LC3	400,000.000	71.856086	287,424.34	301,168.86	0.00	-13,744.52
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SB7XGYR8	570,000.000	109.090620	621,816.53	635,575.35	0.00	-13,758.82
WALMART INC 2.5% DUE 09-22-2041 BEO SBMDP801	360,000.000	68.890120	248,004.43	267,485.97	0.00	-19,481.54
WARNERMEDIA HLDGS INC SR NT NC1 3.788% 03-15-2025 SBNQQBB0	125,000.000	99.698000	124,622.50	122,502.88	0.00	2,119.62
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 C55903VBC6	694,000.000	88.149376	611,756.67	629,036.65	0.00	-17,279.98
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SBNQQCY0	1,235,000.000	73.836051	911,875.24	1,033,179.56	0.00	-121,304.32
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 C55903VBE2	1,441,000.000	74.653785	1,075,761.04	1,206,778.83	0.00	-131,017.79
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 C55903VBD4	1,170,000.000	80.548057	942,412.27	1,014,409.08	0.00	-71,996.81
WASTE MGMT INC DEL 4.5% 03-15-2028 SBMWG9R9	75,000.000	99.388662	74,541.50	74,832.75	0.00	-291.25
WASTE MGMT INC DEL 5.2% 03-15-2035 SBSHPMV8	75,000.000	97.522807	73,142.11	74,620.50	0.00	-1,478.39
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 C95000U3H4	75,000.000	106.250721	79,688.04	81,753.15	0.00	-2,065.11
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 C95000U2M4	555,000.000	88.892166	493,351.52	530,151.38	0.00	-36,799.86
WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTG RT 01-15-2027 SBQS97L0	140,000.000	98.471211	137,859.70	132,468.94	0.00	5,390.76
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SBS9FPF1	150,000.000	84.041409	126,062.11	132,110.55	0.00	-6,048.44
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SBL96P55	150,000.000	100.258638	150,387.96	153,788.54	0.00	-3,400.58
WELLS FARGO & CO 2.393% 06-02-2028 SBMGDBG9	305,000.000	94.182716	287,257.28	279,541.50	0.00	7,715.78
WELLS FARGO & CO 3.068% 04-30-2041 SBL6FQ18	525,000.000	72.854899	382,488.22	398,145.44	0.00	-15,657.22
WELLS FARGO & CO 3.196% 06-17-2027 C95000U2F9	195,000.000	97.681568	190,479.06	186,407.07	0.00	4,071.99
WELLS FARGO & CO 4.4% DUE 06-14-2046 SBD39X50	165,000.000	80.391128	132,645.36	139,092.44	0.00	-6,447.08
WELLS FARGO & CO 4.611% 04-25-2053 SBP6P605	1,120,000.000	83.740928	937,898.39	998,462.76	0.00	-60,564.37

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
WELLS FARGO & CO 4.75% DUE 12-07-2046 SBDSFRX9	295,000.000	84.536470	249,382.59	261,606.33	0.00	-12,223.74
WELLS FARGO & CO 4.9% DUE 11-17-2045 SBYQ29R7	190,000.000	86.769510	164,862.07	173,291.34	0.00	-8,429.27
WELLS FARGO & CO 5.375% DUE 11-02-2043 C94974BFP0	1,269,000.000	93.412030	1,185,398.66	1,236,776.97	0.00	-51,378.31
WELLS FARGO & CO 5.606% DUE 01-15-2044 SBJTGHH7	30,000.000	95.775316	28,732.59	29,975.73	0.00	-1,243.14
WELLS FARGO & COMPANY 2.164% 02-11-2026 SBK8ZKC8	60,000.000	99.694015	59,816.41	57,751.05	0.00	2,065.36
WELLS FARGO & COMPANY 5.499% 01-23-2035 SBQWR464	220,000.000	99.714657	219,372.25	222,987.85	0.00	-3,615.60
WELLS FARGO & COMPANY 5.557% 07-25-2034 C95000U3F8	30,000.000	99.846405	29,953.92	29,661.00	0.00	292.92
WELLS FARGO & COMPANY 5.574% 07-25-2029 SBNFZXP6	255,000.000	101.543417	258,935.71	260,634.33	0.00	-1,698.62
WELLS FARGO & COMPANY 5.707% 04-22-2028 SBQKVR25	65,000.000	101.658171	66,077.81	65,000.00	0.00	1,077.81
WELLTOWER INC 4.95% DUE 09-01-2048 SBDDMN60	100,000.000	89.937510	89,937.51	94,912.52	0.00	-4,975.01
WESTN GAS PARTNERS 5.3% 03-01-2048 C958254AJ3	362,000.000	85.032650	307,818.19	314,574.51	0.00	-6,756.32
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SBB0RG32	170,000.000	111.174414	188,996.50	197,571.39	0.00	-8,574.89
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SBMQ5MG2	300,000.000	94.750824	284,252.47	286,117.16	0.00	-1,864.69
WEYERHAEUSER CO 4% DUE 11-15-2029 SBMFDHK6	500,000.000	95.424900	477,124.50	478,237.60	0.00	-1,113.10
WI PWR & LT CO FIXED 3.65% 04-01-2050 SBM5W5Z4	100,000.000	71.651531	71,651.53	77,192.29	0.00	-5,540.76
WILLIAMS COS INC 5.3% DUE 08-15-2052 C969457CA6	58,000.000	91.558058	53,103.67	56,410.89	0.00	-3,307.22
WILLIAMS COS INC 5.75% DUE 06-24-2044 SBNJZZV2	75,000.000	96.977162	72,732.87	75,805.83	0.00	-3,072.96
WILLIAMS COS INC 8.75% DUE 03-15-2032 S2744146	210,000.000	118.105578	248,021.71	254,860.63	0.00	-6,838.92
WILLIAMS PARTNERS 3.75% DUE 06-15-2027 SBF6Q7G1	75,000.000	97.488151	73,116.11	72,338.78	0.00	777.33
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SBNKVH91	600,000.000	87.419017	524,514.10	546,433.16	0.00	-21,919.06
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SBW3SWW0	930,000.000	89.821648	835,341.32	878,870.48	0.00	-43,529.16

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Debt Instruments - Other						
United States - USD						
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SBG0SQL8	75,000.000	97.713985	73,285.49	74,163.00	0.00	-877.51
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 SB3RZKK8	190,000.000	104.222516	198,022.78	203,242.53	0.00	-5,219.75
WILLIS N AMER INC 3.875% DUE 09-15-2049 SBKLMSW2	200,000.000	73.516576	147,033.15	155,186.12	0.00	-8,152.97
YUM BRANDS INC 4.75% 144A DUE 01-15-2030 SBJDSXL5	300,000.000	95.633312	286,899.94	290,796.00	0.00	-3,896.06
ZOETIS INC 4.7 02-01-2043 SBG0R585	200,000.000	88.978673	177,957.35	191,845.08	0.00	-13,887.73
Total United States - USD			342,114,996.33	356,355,730.74	0.00	-14,240,734.41
Total Corporate Debt Instruments - Other			415,365,902.16	430,797,732.40	0.00	-15,431,830.24
Corporate Stock - Common						
Canada - USD						
BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS C11285B108	1,726.000	27.660000	47,741.16	48,448.82	0.00	-707.66
Total Canada - USD			47,741.16	48,448.82	0.00	-707.66
Germany - USD						
BIRKENSTOCK HOLDING PLC COM NPV CM2029K104	369.000	56.660000	20,907.54	22,172.25	0.00	-1,264.71
Total Germany - USD			20,907.54	22,172.25	0.00	-1,264.71
Italy - USD						
CNH INDUSTRIAL NV COM STK CN20944109	11,387.000	11.330000	129,014.71	116,231.96	0.00	12,782.75
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK CG4863A108	623.000	17.660000	11,002.18	17,076.43	0.00	-6,074.25
Total Italy - USD			140,016.89	133,308.39	0.00	6,708.50
Switzerland - USD						
ADR SUNRISE COMMUNICATIONS AG ADR SER A C867975104	574.000	43.080000	24,727.92	22,550.89	0.00	2,177.03
Total Switzerland - USD			24,727.92	22,550.89	0.00	2,177.03

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
#REORG/ENLINK MERGER ONEOK 2684779 01-31-2025 C29336T100	3,305.000	14.150000	46,765.75	40,188.80	0.00	6,576.95
#REORG/SUMMIT MATLS INC CL A MERGER 02-10-2025 C86614U100	1,577.000	50.600000	79,796.20	61,317.05	0.00	18,479.15
#REORG/TRITON MERGER TRITON 0002A1ZAJ2 09-28-2023 CG9078F107	0.000	0.000000	0.00	0.00	-17,671.74	-17,671.74
AAON INC COM PAR $0.004 COM PAR $0.004 C000360206	666.000	117.680000	78,374.88	58,456.70	0.00	19,918.18
ABERCROMBIE & FITCH CO CL A CL A C002896207	329.000	149.470000	49,175.63	34,303.76	0.00	14,871.87
ACI WORLDWIDE INC COM STK C004498101	583.000	51.910000	30,263.53	27,131.91	0.00	3,131.62
ACUITY BRANDS INC COM C00508Y102	273.000	292.130000	79,751.49	55,918.59	0.00	23,832.90
ACUSHNET HLDGS CORP COM C005098108	329.000	71.080000	23,385.32	22,274.75	0.00	1,110.57
ADT INC DEL COM C00090Q103	5,325.000	6.910000	36,795.75	36,888.24	0.00	-92.49
ADVANCED DRAIN SYS INC DEL COM C00790R104	679.000	115.600000	78,492.40	95,494.56	0.00	-17,002.16
ADVANCED ENERGY INDS INC COM C007973100	213.000	115.630000	24,629.19	23,199.96	0.00	1,429.23
AECOM C00766T100	587.000	106.820000	62,703.34	54,256.41	0.00	8,446.93
AES CORP COM C00130H105	4,140.000	12.870000	53,281.80	71,899.09	0.00	-18,617.29
AFFILIATED MANAGERS GROUP INC COM STK C008252108	286.000	184.920000	52,887.12	43,306.12	0.00	9,581.00
AGCO CORP COM C001084102	877.000	93.480000	81,981.96	106,476.57	0.00	-24,494.61
AIR LEASE CORP CL A CL A C00912X302	879.000	48.210000	42,376.59	36,862.16	0.00	5,514.43
AKAMAI TECHNOLOGIES INC COM STK C00971T101	1,131.000	95.650000	108,180.15	101,583.59	0.00	6,596.56
ALASKA AIR GROUP INC COM C011659109	1,474.000	64.750000	95,441.50	57,589.18	0.00	37,852.32
ALBEMARLE CORP COM C012653101	717.000	86.080000	61,719.36	73,961.12	0.00	-12,241.76
ALBERTSONS COS INC CL A CL A C013091103	5,333.000	19.640000	104,740.12	111,726.63	0.00	-6,986.51
ALIGHT INC CL A C01626W101	3,263.000	6.920000	22,579.96	28,139.63	0.00	-5,559.67

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
ALKERMES PLC SHS CG01767105	860.000	28.760000	24,733.60	23,474.71	0.00	1,258.89
ALLEGION PLC COMMON STOCK CG0176J109	694.000	130.680000	90,691.92	87,133.40	0.00	3,558.52
ALLEGRO MICROSYSTEMS INC DEL COM C01749D105	1,260.000	21.860000	27,543.60	36,644.02	0.00	-9,100.42
ALLETE INC COM NEW C018522300	327.000	64.800000	21,189.60	19,999.32	0.00	1,190.28
ALLISON TRANSMISSION HOLDING C01973R101	853.000	108.060000	92,175.18	49,601.95	0.00	42,573.23
ALLY FINL INC COM C02005N100	2,812.000	36.010000	101,260.12	98,195.04	0.00	3,065.08
AMCOR PLC ORD USD0.01 CG0250X107	11,293.000	9.410000	106,267.13	111,993.56	0.00	-5,726.43
AMDOCS ORD GBP0.01 CG02602103	1,011.000	85.140000	86,076.54	88,856.79	0.00	-2,780.25
AMER FINL GROUP INC OH COM STK C025932104	816.000	136.930000	111,734.88	97,014.24	0.00	14,720.64
AMERICAN AIRLINES INC COM USD1 C02376R102	4,553.000	17.430000	79,358.79	62,558.22	0.00	16,800.57
AMKOR TECHNOLOGY INC COM C031652100	2,275.000	25.690000	58,444.75	75,689.25	0.00	-17,244.50
ANTERO MIDSTREAM CORPORATION COM USD1.00 C03676B102	5,151.000	15.090000	77,728.59	58,095.36	0.00	19,633.23
ANTERO RES CORP COM C03674X106	3,706.000	35.050000	129,895.30	84,052.08	0.00	45,843.22
APA CORP COM C03743Q108	3,041.000	23.090000	70,216.69	91,737.45	0.00	-21,520.76
API GROUP CORPORATION COM USD0.0001 C00187Y100	1,573.000	35.970000	56,580.81	54,425.80	0.00	2,155.01
APPFOLIO INC COM CL A COM CL A C03783C100	176.000	246.720000	43,422.72	39,847.00	0.00	3,575.72
APPLIED INDL TECHNOLOGIES INC COM C03820C105	347.000	239.470000	83,096.09	59,923.43	0.00	23,172.66
APTARGROUP INC COM C038336103	545.000	157.100000	85,619.50	67,372.90	0.00	18,246.60
APTIV PLC NEW ORD USD0.01 CG3265R107	1,529.000	60.480000	92,473.92	86,617.85	0.00	5,856.07
ARAMARK COM C03852U106	2,399.000	37.310000	89,506.69	67,411.90	0.00	22,094.79
ARMSTRONG WORLD INDS INC NEW COM STK C04247X102	351.000	141.330000	49,606.83	34,510.32	0.00	15,096.51

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
ARROW ELECTR INC COM C042735100	751.000	113.120000	84,953.12	91,809.75	0.00	-6,856.63
ASBURY AUTOMOTIVE GROUP INC COM C043436104	98.000	243.030000	23,816.94	22,359.22	0.00	1,457.72
ASGN INCORPORATED COMN STK USD0.01 C00191U102	193.000	83.340000	16,084.62	18,560.81	0.00	-2,476.19
ASPEN TECHNOLOGY INC COM USD0.10 C29109X106	122.000	249.630000	30,454.86	25,887.14	0.00	4,567.72
ASSURANT INC COM C04621X108	456.000	213.220000	97,228.32	76,831.44	0.00	20,396.88
ASSURED GUARANTY LTD COMMON STK CG0585R106	405.000	90.010000	36,454.05	32,438.63	0.00	4,015.42
ATI INC COM C01741R102	1,323.000	55.040000	72,817.92	60,156.81	0.00	12,661.11
AUTOLIV INC COM STK C052800109	833.000	93.790000	78,127.07	91,788.27	0.00	-13,661.20
AUTONATION INC COM C05329W102	501.000	169.840000	85,089.84	75,240.18	0.00	9,849.66
AVANTOR INC COM C05352A100	4,618.000	21.070000	97,301.26	94,550.80	0.00	2,750.46
AVIENT CORPORATION C05368V106	509.000	40.860000	20,797.74	21,159.13	0.00	-361.39
AVNET INC COM C053807103	591.000	52.320000	30,921.12	29,786.40	0.00	1,134.72
AXALTA COATING SYSTEMS LTD COM USD1.00 CG0750C108	1,870.000	34.220000	63,991.40	63,523.90	0.00	467.50
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CG0692U109	675.000	88.620000	59,818.50	37,374.75	0.00	22,443.75
AZEK CO INC CL A CL A C05478C105	946.000	47.470000	44,906.62	38,326.12	0.00	6,580.50
BADGER METER INC COM C056525108	130.000	212.120000	27,575.60	20,068.10	0.00	7,507.50
BALCHEM CORP COM C057665200	186.000	162.995000	30,317.07	27,667.50	0.00	2,649.57
BANK OZK COM C06417N103	487.000	44.530000	21,686.11	24,267.21	0.00	-2,581.10
BATH & BODY WORKS INC COM USD0.5 WI C070830104	1,220.000	38.770000	47,299.40	52,655.20	0.00	-5,355.80
BEACON ROOFING SUPPLY INC COM C073685109	599.000	101.580000	60,846.42	52,124.98	0.00	8,721.44
BELLRING BRANDS INC COM USD0.01 C07831C103	1,047.000	75.340000	78,880.98	59,073.29	0.00	19,807.69

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
BERRY GLOBAL GROUP INC COM USD0.01 C08579W103	1,350.000	64.670000	87,304.50	83,407.26	0.00	3,897.24
BILL HOLDINGS INC COM USD0.00001 C090043100	435.000	84.710000	36,848.85	35,491.65	0.00	1,357.20
BIO RAD LABORATORIES INC CL A CL A C090572207	139.000	328.510000	45,662.89	44,881.71	0.00	781.18
BIO-TECHNE CORP COM C09073M104	1,072.000	72.030000	77,216.16	81,021.01	0.00	-3,804.85
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 C09061G101	842.000	65.730000	55,344.66	58,871.68	0.00	-3,527.02
BJS WHSL CLUB HLDGS INC COM C05550J101	977.000	89.350000	87,294.95	65,126.82	0.00	22,168.13
BLACK HILLS CORP COM C092113109	337.000	58.520000	19,721.24	18,181.15	0.00	1,540.09
BLOCK H & R INC COM C093671105	1,109.000	52.840000	58,599.56	53,642.33	0.00	4,957.23
BOISE CASCADE CO COM C09739D100	213.000	118.860000	25,317.18	27,933.54	0.00	-2,616.36
BOK FINL CORP COM NEW C05561Q201	621.000	106.450000	66,105.45	53,188.65	0.00	12,916.80
BORG WARNER INC COM C099724106	2,901.000	31.790000	92,222.79	104,000.85	0.00	-11,778.06
BOX INC CL A CL A C10316T104	743.000	31.600000	23,478.80	19,028.23	0.00	4,450.57
BOYD GAMING CORP COM C103304101	701.000	72.540000	50,850.54	43,889.61	0.00	6,960.93
BRIGHT HORIZONS FA COM USD0.001 C109194100	342.000	110.850000	37,910.70	32,230.08	0.00	5,680.62
BRINKER INTL INC COM C109641100	221.000	132.290000	29,236.09	27,492.49	0.00	1,743.60
BRINKS CO COM C109696104	206.000	92.770000	19,110.62	18,117.70	0.00	992.92
BRUKER CORP C116794108	1,210.000	58.620000	70,930.20	88,910.80	0.00	-17,980.60
BRUNSWICK CORP COM C117043109	828.000	64.680000	53,555.04	80,109.00	0.00	-26,553.96
BUNGE GLOBAL SA F COMMON STOCK CH11356104	1,243.000	77.760000	96,655.68	121,435.85	0.00	-24,780.17
BWX TECHNOLOGIES INC COM C05605H100	770.000	111.390000	85,770.30	59,082.10	0.00	26,688.20
C H ROBINSON WORLDWIDE INC COM NEW COM NEW C12541W209	758.000	103.320000	78,316.56	65,483.62	0.00	12,832.94

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
CABOT CORP COM C127055101	565.000	91.310000	51,590.15	47,177.50	0.00	4,412.65
CACI INTL INC CL A CL A C127190304	201.000	404.060000	81,216.06	65,095.86	0.00	16,120.20
CACTUS INC CL A CL A C127203107	255.000	58.360000	14,881.80	11,577.00	0.00	3,304.80
CADENCE BK COM C12740C103	1,495.000	34.450000	51,502.75	44,237.05	0.00	7,265.70
CAESARS ENTMT INC NEW COM C12769G100	1,755.000	33.420000	58,652.10	82,274.40	0.00	-23,622.30
CARMAX INC COM C143130102	986.000	81.760000	80,615.36	75,665.64	0.00	4,949.72
CARPENTER TECHNOLOGY CORP COM C144285103	369.000	169.710000	62,622.99	44,588.56	0.00	18,034.43
CARVANA CO CL A CL A C146869102	946.000	203.360000	192,378.56	49,297.51	0.00	143,081.05
CASELLA WASTE SYS INC CL A COM STK C147448104	280.000	105.810000	29,626.80	25,666.81	0.00	3,959.99
CASEYS GEN STORES INC COM C147528103	184.000	396.230000	72,906.32	50,552.16	0.00	22,354.16
CAVA GROUP INC COM C148929102	190.000	112.800000	21,432.00	22,595.85	0.00	-1,163.85
CCC INTELLIGENT SOLUTIONS HLDGS INC COM C12510Q100	2,029.000	11.730000	23,800.17	22,376.01	0.00	1,424.16
CELANESE CORP DEL COM STK C150870103	895.000	69.210000	61,942.95	109,665.08	0.00	-47,722.13
CELSIUS HLDGS INC COM NEW COM NEW C15118V207	1,024.000	26.340000	26,972.16	47,305.32	0.00	-20,333.16
CHAMPION HOMES INC C830830105	300.000	88.100000	26,430.00	22,278.00	0.00	4,152.00
CHAMPIONX CORPORATION COM USD0.01 WI C15872M104	1,698.000	27.190000	46,168.62	49,598.58	0.00	-3,429.96
CHARLES RIV LABORATORIES INTL INC COM C159864107	383.000	184.600000	70,701.80	87,775.91	0.00	-17,074.11
CHART INDS INC COM PAR $0.01 COM PAR $0.01 C16115Q308	252.000	190.840000	48,091.68	37,803.41	0.00	10,288.27
CHEMED CORP NEW COM C16359R103	118.000	529.800000	62,516.40	69,000.50	0.00	-6,484.10
CHEWY INC CLASS A C16679L109	716.000	33.490000	23,978.84	20,326.31	0.00	3,652.53
CHOICE HOTELS INTL INC COM C169905106	325.000	141.980000	46,143.50	36,822.50	0.00	9,321.00

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
CHORD ENERGY CORPORATION COM USD0.01 C674215207	480.000	116.920000	56,121.60	81,790.56	0.00	-25,668.96
CHURCHILL DOWNS INC COM C171484108	486.000	133.540000	64,900.44	65,575.98	0.00	-675.54
CIENA CORP COM NEW C171779309	683.000	84.810000	57,925.23	32,590.20	0.00	25,335.03
CIRRUS LOGIC INC COM C172755100	433.000	99.580000	43,118.14	36,021.27	0.00	7,096.87
CIVITAS RES INC COM C17888H103	514.000	45.870000	23,577.18	35,147.32	0.00	-11,570.14
CLEAN HBRS INC COM C184496107	599.000	230.140000	137,853.86	104,531.49	0.00	33,322.37
CLEARWAY ENERGY INC CL A CL A C18539C105	493.000	24.450000	12,053.85	12,132.77	0.00	-78.92
CLEARWAY ENERGY INC CL C CL C C18539C204	728.000	26.000000	18,928.00	19,262.96	0.00	-334.96
CLEVELAND CLIFFS USD0.125 C185899101	4,868.000	9.400000	45,759.20	99,404.56	0.00	-53,645.36
CNX RESOURCES CORPORATION COM C12653C108	1,730.000	36.670000	63,439.10	64,467.13	0.00	-1,028.03
COCA-COLA CONSOLIDATED INC COM C191098102	78.000	1,259.990000	98,279.22	71,629.39	0.00	26,649.83
COGNEX CORP COM C192422103	701.000	35.860000	25,137.86	29,259.74	0.00	-4,121.88
COHEN & STEERS INC COM C19247A100	256.000	92.340000	23,639.04	26,504.14	0.00	-2,865.10
COHERENT CORP COM C19247G107	956.000	94.730000	90,561.88	41,614.68	0.00	48,947.20
COLUMBIA BKG SYS INC COM C197236102	901.000	27.010000	24,336.01	21,128.91	0.00	3,207.10
COLUMBIA SPORTSWEAR CO COM C198516106	587.000	83.930000	49,266.91	46,689.98	0.00	2,576.93
COM ALCOA CORPORATION COM USD0.01 C013872106	1,544.000	37.780000	58,332.32	51,878.40	0.00	6,453.92
COMERICA INC COM C200340107	1,467.000	61.850000	90,733.95	81,873.27	0.00	8,860.68
COMM BANCSHARES INC COM C200525103	1,315.000	62.310000	81,937.65	66,889.68	0.00	15,047.97
COMMERCIAL METALS CO COM C201723103	1,514.000	49.600000	75,094.40	75,760.56	0.00	-666.16
COMMVAULT SYS INC COM STK C204166102	220.000	150.910000	33,200.20	28,718.54	0.00	4,481.66

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
CONAGRA BRANDS INC COM USD5 C205887102	3,091.000	27.750000	85,775.25	89,206.45	0.00	-3,431.20
CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS C218352102	306.000	50.390000	15,419.34	16,360.10	0.00	-940.76
CORE & MAIN INC COM CL A COM CL A C21874C102	1,870.000	50.910000	95,201.70	76,038.81	0.00	19,162.89
CORVEL CORP COM C221006109	267.000	111.260000	29,706.42	22,001.69	0.00	7,704.73
COTY INC COM CL A COM CL A C222070203	5,788.000	6.960000	40,284.48	71,886.96	0.00	-31,602.48
CRANE CO NEW COM C224408104	500.000	151.750000	75,875.00	59,070.00	0.00	16,805.00
CREDIT ACCEP CORP MICH COM C225310101	113.000	469.460000	53,048.98	60,198.49	0.00	-7,149.51
CRISPR THERAPEUTICS AG COM CHF0.03 CH17182108	417.000	39.360000	16,413.12	27,642.87	0.00	-11,229.75
CROCS INC COM C227046109	604.000	109.530000	66,156.12	56,419.64	0.00	9,736.48
CROWN HLDGS INC COM C228368106	1,038.000	82.690000	85,832.22	90,037.38	0.00	-4,205.16
CSW INDUSTRIALS INC COM C126402106	73.000	352.800000	25,754.40	23,976.52	0.00	1,777.88
CULLEN / FROST BANKERS INC COM C229899109	545.000	134.250000	73,166.25	59,127.05	0.00	14,039.20
CURTISS WRIGHT CORP COM C231561101	304.000	354.870000	107,880.48	67,728.16	0.00	40,152.32
DARLING INGREDIENTS INC COMSTK C237266101	1,112.000	33.690000	37,463.28	55,422.08	0.00	-17,958.80
DAVITA INC COM C23918K108	701.000	149.550000	104,834.55	73,436.76	0.00	31,397.79
DAYFORCE INC C15677J108	877.000	72.640000	63,705.28	53,593.74	0.00	10,111.54
DENTSPLY SIRONA INC COM C24906P109	1,010.000	18.980000	19,169.80	35,945.90	0.00	-16,776.10
DILLARDS INC CL A COM C254067101	99.000	431.740000	42,742.26	39,961.35	0.00	2,780.91
DOLBY LABORATORIES INC CL A COM STK C25659T107	394.000	78.100000	30,771.40	33,954.92	0.00	-3,183.52
DONALDSON INC COM C257651109	839.000	67.350000	56,506.65	54,828.65	0.00	1,678.00
DOXIMITY INC COM USD0.001 CL A C26622P107	607.000	53.390000	32,407.73	17,020.28	0.00	15,387.45

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
DROPBOX INC CL A CL A C26210C104	1,854.000	30.040000	55,694.16	54,655.92	0.00	1,038.24
DT MIDSTREAM INC COM USD0.01 WI C23345M107	761.000	99.430000	75,666.23	41,702.80	0.00	33,963.43
DUN & BRADSTREET HLDGS INC COM C26484T106	2,590.000	12.460000	32,271.40	30,476.36	0.00	1,795.04
DUTCH BROS INC CL A CL A C26701L100	302.000	52.380000	15,818.76	16,346.17	0.00	-527.41
DYCOM INDS INC COM C267475101	245.000	174.060000	42,644.70	45,308.15	0.00	-2,663.45
E L F BEAUTY INC COM C26856L103	330.000	125.550000	41,431.50	49,312.02	0.00	-7,880.52
EAGLE MATLS INC COM C26969P108	297.000	246.760000	73,287.72	60,243.48	0.00	13,044.24
EAST WEST BANCORP INC COM C27579R104	719.000	95.760000	68,851.44	51,732.05	0.00	17,119.39
EASTMAN CHEM CO COM C277432100	1,105.000	91.320000	100,908.60	101,386.89	0.00	-478.29
ELANCO ANIMAL HEALTH INC COM C28414H103	3,468.000	12.110000	41,997.48	51,960.39	0.00	-9,962.91
ELEMENT SOLUTION INC COM C28618M106	1,968.000	25.430000	50,046.24	45,539.52	0.00	4,506.72
ENACT HLDGS INC COM C29249E109	341.000	32.380000	11,041.58	11,035.51	0.00	6.07
ENCOMPASS HEALTH CORP COM USD0.01 C29261A100	890.000	92.350000	82,191.50	59,380.80	0.00	22,810.70
ENERSYS COM C29275Y102	174.000	92.430000	16,082.82	17,567.04	0.00	-1,484.22
ENPHASE ENERGY INC COM C29355A107	414.000	68.680000	28,433.52	38,147.29	0.00	-9,713.77
ENSIGN GROUP INC COM STK C29358P101	458.000	132.860000	60,849.88	51,392.18	0.00	9,457.70
ENSTAR GROUP LIMITED COM CG3075P101	147.000	322.050000	47,341.35	43,269.45	0.00	4,071.90
EPAM SYS INC COM STK C29414B104	376.000	233.820000	87,916.32	69,797.15	0.00	18,119.17
EQUITABLE HLDGS INC COM C29452E101	1,150.000	47.170000	54,245.50	38,295.00	0.00	15,950.50
ESAB CORPORATION COM USD0.001 WI C29605J106	460.000	119.940000	55,172.40	39,845.20	0.00	15,327.20
ESSENT GROUP LTD COM STK CG3198U102	956.000	54.440000	52,044.64	50,419.44	0.00	1,625.20

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
ESSENTIAL UTILS INC COM C29670G102	1,883.000	36.320000	68,390.56	70,330.05	0.00	-1,939.49
ETSY INC COM C29786A106	623.000	52.890000	32,950.47	49,270.42	0.00	-16,319.95
EURONET WORLDWIDE INC COM C298736109	187.000	102.840000	19,231.08	18,978.63	0.00	252.45
EVERCORE INC C29977A105	281.000	277.190000	77,890.39	48,065.05	0.00	29,825.34
EVERGY INC COM NPV C30034W106	1,355.000	61.550000	83,400.25	70,731.00	0.00	12,669.25
EXACT SCIENCES CORP COM C30063P105	681.000	56.190000	38,265.39	40,417.78	0.00	-2,152.39
EXELIXIS INC COM STK C30161Q104	2,189.000	33.300000	72,893.70	52,514.11	0.00	20,379.59
EXLSERVICE COM INC COM STK C302081104	1,134.000	44.380000	50,326.92	34,983.90	0.00	15,343.02
EXPONENT INC COM STK C30214U102	283.000	89.100000	25,215.30	24,915.32	0.00	299.98
F N B CORP PA COM C302520101	2,023.000	14.780000	29,899.94	27,856.71	0.00	2,043.23
F&G ANNUITIES & LIFE INC COM C30190A104	594.000	41.440000	24,615.36	26,499.27	0.00	-1,883.91
FABRINET COM USD0.01 CG3323L100	214.000	219.880000	47,054.32	40,730.62	0.00	6,323.70
FEDERAL SIGNAL CORP COM C313855108	299.000	92.390000	27,624.61	22,945.26	0.00	4,679.35
FIRST AMERN FINL CORP COM STK C31847R102	948.000	62.440000	59,193.12	61,089.12	0.00	-1,896.00
FIRST FINL BANKSHARES INC COM C32020R109	605.000	36.050000	21,810.25	18,331.50	0.00	3,478.75
FIRST HORIZON CORPORATION COM C320517105	5,817.000	20.140000	117,154.38	82,368.72	0.00	34,785.66
FIRSTCASH HLDGS INC COM C33768G107	525.000	103.600000	54,390.00	56,904.75	0.00	-2,514.75
FIVE BELOW INC COM USD0.01 C33829M101	198.000	104.960000	20,782.08	42,205.68	0.00	-21,423.60
FLEX LTD COM USD0.01 CY2573F102	4,602.000	38.390000	176,670.78	101,344.54	0.00	75,326.24
FLOOR & DECOR HLDGS INC CL A CL A C339750101	685.000	99.700000	68,294.50	76,418.60	0.00	-8,124.10
FLOWERS FOODS INC COM C343498101	1,002.000	20.660000	20,701.32	22,555.02	0.00	-1,853.70

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
FLOWSERVE CORP COM C34354P105	958.000	57.520000	55,104.16	39,488.76	0.00	15,615.40
FLUOR CORP NEW COM C343412102	789.000	49.320000	38,913.48	30,905.13	0.00	8,008.35
FMC CORP COM (NEW) C302491303	649.000	48.610000	31,547.89	37,985.32	0.00	-6,437.43
FORTUNE BRANDS INNOVATIONS INC USD0.01 C34964C106	813.000	68.330000	55,552.29	61,901.82	0.00	-6,349.53
FRANKLIN ELEC INC COM C353514102	269.000	97.450000	26,214.05	25,998.85	0.00	215.20
FRKLN RES INC COM C354613101	4,092.000	20.290000	83,026.68	92,272.78	0.00	-9,246.10
FRONTIER COMMUNICATIONS PARENT INC COM NPV C35909D109	3,148.000	34.700000	109,235.60	79,770.32	0.00	29,465.28
FTAI AVIATION LTD COM USD0.01 CG3730V105	741.000	144.040000	106,733.64	96,950.04	0.00	9,783.60
FTI CONSULTING INC COM C302941109	252.000	191.130000	48,164.76	50,185.80	0.00	-2,021.04
FULLER H B CO COM C359694106	349.000	67.480000	23,550.52	28,412.09	0.00	-4,861.57
F5 INC COM STK NPV C315616102	431.000	251.470000	108,383.57	77,140.38	0.00	31,243.19
GAMESTOP CORP NEW CL A C36467W109	1,555.000	31.340000	48,733.70	33,831.11	0.00	14,902.59
GAP INC COM C364760108	4,240.000	23.630000	100,191.20	86,529.16	0.00	13,662.04
GATES INDL CORP PL COM USD0.01 CG39108108	800.000	20.570000	16,456.00	10,736.00	0.00	5,720.00
GATX CORP COM C361448103	168.000	154.960000	26,033.28	20,196.96	0.00	5,836.32
GENERAC HLDGS INC COM STK C368736104	256.000	155.050000	39,692.80	33,085.44	0.00	6,607.36
GENPACT LIMITED COM STK USD0.01 CG3922B107	2,003.000	42.950000	86,028.85	69,524.13	0.00	16,504.72
GENTEX CORP COM C371901109	1,663.000	28.730000	47,777.99	54,313.58	0.00	-6,535.59
GLACIER BANCORP INC NEW COM C37637Q105	616.000	50.220000	30,935.52	25,453.12	0.00	5,482.40
GLOBANT SA USD1.20 CL44385109	406.000	214.420000	87,054.52	84,718.54	0.00	2,335.98
GLOBE LIFE INC COM C37959E102	794.000	111.520000	88,546.88	96,645.68	0.00	-8,098.80

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
GLOBUS MED INC CL A NEW COM STK C379577208	536.000	82.710000	44,332.56	34,366.13	0.00	9,966.43
GRACO INC COM C384109104	563.000	84.290000	47,455.27	46,111.16	0.00	1,344.11
GRAND CANYON ED INC COM STK C38526M106	122.000	163.800000	19,983.60	16,108.88	0.00	3,874.72
GRAPHIC PACKAGING HLDG CO COM STK C388689101	2,729.000	27.160000	74,119.64	67,269.85	0.00	6,849.79
GXO LOGISTICS INC COM C36262G101	985.000	43.500000	42,847.50	60,242.60	0.00	-17,395.10
HAEMONETICS CORP MASS COM C405024100	308.000	78.080000	24,048.64	26,337.08	0.00	-2,288.44
HALOZYME THERAPEUTICS INC COM C40637H109	779.000	47.810000	37,243.99	28,791.84	0.00	8,452.15
HAMILTON LANE INC CL A CL A C407497106	258.000	148.050000	38,196.90	29,267.52	0.00	8,929.38
HANCOCK WHITNEY CORP C410120109	288.000	54.720000	15,759.36	13,993.92	0.00	1,765.44
HANOVER INS GROUP INC COM C410867105	224.000	154.660000	34,643.84	27,198.08	0.00	7,445.76
HARLEY DAVIDSON COM USD0.01 C412822108	738.000	30.130000	22,235.94	27,187.92	0.00	-4,951.98
HASBRO INC COM C418056107	918.000	55.910000	51,325.38	46,873.08	0.00	4,452.30
HEALTHEQUITY INC COM C42226A107	453.000	95.950000	43,465.35	30,033.90	0.00	13,431.45
HENRY SCHEIN INC COMMON STOCK C806407102	822.000	69.200000	56,882.40	62,233.62	0.00	-5,351.22
HERC HLDGS INC COM C42704L104	141.000	189.330000	26,695.53	23,734.08	0.00	2,961.45
HEXCEL CORP NEW COM C428291108	384.000	62.700000	24,076.80	28,320.00	0.00	-4,243.20
HF SINCLAIR CORPORATION COM USD0.01 C403949100	2,093.000	35.050000	73,359.65	116,308.01	0.00	-42,948.36
HILTON GRAND VACATIONS INC COM C43283X105	781.000	38.950000	30,419.95	31,380.58	0.00	-960.63
HOME BANCSHARES INC COM C436893200	1,615.000	28.300000	45,704.50	40,907.95	0.00	4,796.55
HOULIHAN LOKEY INC CL A CL A C441593100	440.000	173.660000	76,410.40	52,760.40	0.00	23,650.00
HUNTINGTON INGALLS INDS INC COM C446413106	409.000	188.970000	77,288.73	106,192.76	0.00	-28,904.03

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
IDACORP INC COM C451107106	430.000	109.280000	46,990.40	42,277.60	0.00	4,712.80
IES HLDGS INC COM C44951W106	71.000	200.960000	14,268.16	21,421.80	0.00	-7,153.64
INCYTE CORP COM C45337C102	500.000	69.070000	34,535.00	28,662.53	0.00	5,872.47
INGREDION INC COM C457187102	634.000	137.560000	87,213.04	68,808.02	0.00	18,405.02
INSIGHT ENTERPRISES INC COM C45765U103	325.000	152.100000	49,432.50	57,586.75	0.00	-8,154.25
INSMED INC COM PAR $.01 C457669307	1,502.000	69.040000	103,698.08	111,245.27	0.00	-7,547.19
INSTALLED BLDG PRODS INC COM C45780R101	232.000	175.250000	40,658.00	42,494.62	0.00	-1,836.62
INTERPARFUMS INC C458334109	148.000	131.510000	19,463.48	22,658.50	0.00	-3,195.02
INTERPUBLIC GROUP COMPANIES INC COM C460690100	3,898.000	28.020000	109,221.96	125,030.96	0.00	-15,809.00
INVESCO LTD COM STK USD0.20 CG491BT108	4,018.000	17.480000	70,234.64	71,681.12	0.00	-1,446.48
ITRON INC COM STK NPV C465741106	100.000	108.580000	10,858.00	10,885.25	0.00	-27.25
ITT INC COM C45073V108	690.000	142.880000	98,587.20	82,330.80	0.00	16,256.40
JACK HENRY & ASSOC INC COM C426281101	477.000	175.300000	83,618.10	77,946.57	0.00	5,671.53
JACKSON FINANCIAL INC CL A COM C46817M107	446.000	87.080000	38,837.68	32,150.17	0.00	6,687.51
JANUS HENDERSON GROUP PLC ORD USD1.50 CG4474Y214	1,654.000	42.530000	70,344.62	49,868.10	0.00	20,476.52
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CG50871105	529.000	123.150000	65,146.35	62,384.66	0.00	2,761.69
JONES LANG LASALLE INC COM STK C48020Q107	427.000	253.140000	108,090.78	80,647.49	0.00	27,443.29
JUNIPER NETWORKS INC COM C48203R104	2,458.000	37.450000	92,052.10	72,461.84	0.00	19,590.26
KB HOME COM C48666K109	738.000	65.720000	48,501.36	46,095.48	0.00	2,405.88
KBR INC COM C48242W106	929.000	57.930000	53,816.97	55,569.51	0.00	-1,752.54
KINETIK HOLDINGS INC CL A NEW C02215L209	141.000	56.710000	7,996.11	5,507.82	0.00	2,488.29

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
KINSALE CAP GROUP INC COM C49714P108	180.000	465.130000	83,723.40	60,283.80	0.00	23,439.60
KIRBY CORP COM C497266106	534.000	105.800000	56,497.20	41,908.32	0.00	14,588.88
KNIFE RIV HLDG CO COM C498894104	320.000	101.640000	32,524.80	21,177.60	0.00	11,347.20
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 C499049104	1,815.000	53.040000	96,267.60	104,634.75	0.00	-8,367.15
KYNDRYL HLDGS INC COM C50155Q100	2,206.000	34.600000	76,327.60	44,960.20	0.00	31,367.40
LAMB WESTON HLDGS INC COM USD5 C513272104	716.000	66.830000	47,850.28	54,335.90	0.00	-6,485.62
LANCASTER COLONY CORP COM C513847103	218.000	173.140000	37,744.52	36,273.02	0.00	1,471.50
LANDSTAR SYS INC COM C515098101	258.000	171.860000	44,339.88	49,961.70	0.00	-5,621.82
LANTHEUS HLDGS INC COM C516544103	510.000	89.460000	45,624.60	31,620.00	0.00	14,004.60
LATTICE SEMICONDUCTOR CORP COM C518415104	433.000	56.650000	24,529.45	30,709.02	0.00	-6,179.57
LAZARD INC COM USD0.01 C52110M109	666.000	51.480000	34,285.68	30,348.99	0.00	3,936.69
LEAR CORP COM NEW COM NEW C521865204	481.000	94.700000	45,550.70	67,922.01	0.00	-22,371.31
LEONARDO DRS INC COM C52661A108	1,443.000	32.310000	46,623.33	32,657.22	0.00	13,966.11
LEVI STRAUSS & CO NEW CL A CL A C52736R102	491.000	17.300000	8,494.30	8,121.14	0.00	373.16
LIBERTY BROADBAND CORP COM SER C COM SERC C530307305	1,029.000	74.760000	76,928.04	79,724.18	0.00	-2,796.14
LIBERTY GLOBAL LTD. COM USD0.01 CLASS C CG61188127	1,687.000	13.140000	22,167.18	18,299.94	0.00	3,867.24
LIBERTY GLOBAL LTD. COMMON STOCK CG61188101	1,188.000	12.760000	15,158.88	11,901.85	0.00	3,257.03
LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A C531229748	92.000	66.560000	6,123.52	3,362.60	0.00	2,760.92
LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C C531229722	332.000	68.060000	22,595.92	12,413.48	0.00	10,182.44
LIFE TIME GROUP HLDGS INC COM C53190C102	869.000	22.120000	19,222.28	21,565.80	0.00	-2,343.52
LIGHT & WONDER INC COM USD0.001 C80874P109	753.000	86.380000	65,044.14	61,828.83	0.00	3,215.31

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
LINCOLN ELEC HLDGS INC COM C533900106	434.000	187.470000	81,361.98	96,744.08	0.00	-15,382.10
LINCOLN NATL CORP COM C534187109	1,330.000	31.710000	42,174.30	35,870.10	0.00	6,304.20
LITHIA MTRS INC COM CL A C536797103	315.000	357.430000	112,590.45	103,723.20	0.00	8,867.25
LITTELFUSE INC COM C537008104	243.000	235.650000	57,262.95	65,017.08	0.00	-7,754.13
LKQ CORP COM LKQ CORP C501889208	2,036.000	36.750000	74,823.00	94,650.07	0.00	-19,827.07
LOUISIANA-PACIFIC CORP COM C546347105	615.000	103.550000	63,683.25	43,560.45	0.00	20,122.80
LUMEN TECHNOLOGIES INC C550241103	7,458.000	5.310000	39,601.98	47,245.54	0.00	-7,643.56
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK C55405Y100	206.000	129.910000	26,761.46	19,147.70	0.00	7,613.76
MACYS INC COM STK C55616P104	2,359.000	16.930000	39,937.87	47,463.08	0.00	-7,525.21
MADISON SQUARE GARDEN SPORTS CORP C55825T103	158.000	225.680000	35,657.44	28,729.14	0.00	6,928.30
MAGNOLIA OIL & GAS CORP CL A CL A C559663109	1,468.000	23.380000	34,321.84	31,253.72	0.00	3,068.12
MARKETAXESS HLDGS INC COM STK C57060D108	221.000	226.040000	49,954.84	62,619.94	0.00	-12,665.10
MASIMO CORP COM STK C574795100	309.000	165.300000	51,077.70	38,278.16	0.00	12,799.54
MASTEC INC COM C576323109	456.000	136.140000	62,079.84	34,528.32	0.00	27,551.52
MATADOR RES CO COM C576485205	1,514.000	56.260000	85,177.64	86,086.04	0.00	-908.40
MATCH GROUP INC NEW COM C57667L107	2,211.000	32.710000	72,321.81	77,122.96	0.00	-4,801.15
MATTEL INC COM STOCK 1.00 PAR C577081102	3,357.000	17.730000	59,519.61	62,611.73	0.00	-3,092.12
MAXIMUS INC COM C577933104	663.000	74.650000	49,492.95	55,599.18	0.00	-6,106.23
MEDPACE HLDGS INC COM C58506Q109	240.000	332.230000	79,735.20	76,638.52	0.00	3,096.68
MERIT MED SYS INC COM C589889104	376.000	96.720000	36,366.72	28,560.96	0.00	7,805.76
MGIC INVT CORP WIS COM C552848103	2,676.000	23.710000	63,447.96	51,620.04	0.00	11,827.92

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
MGM RESORTS INTERNATIONAL COM C552953101	2,738.000	34.650000	94,871.70	96,568.28	0.00	-1,696.58
MIDDLEBY CORP COM C596278101	592.000	135.450000	80,186.40	82,878.87	0.00	-2,692.47
MKS INSTRS INC COM C55306N104	291.000	104.390000	30,377.49	33,763.93	0.00	-3,386.44
MODINE MFG CO COM STK C607828100	444.000	115.930000	51,472.92	40,932.66	0.00	10,540.26
MOHAWK INDS INC COM C608190104	655.000	119.130000	78,030.15	67,792.50	0.00	10,237.65
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B C60871R209	1,990.000	57.320000	114,066.80	113,422.29	0.00	644.51
MOOG INC CL A C615394202	129.000	196.840000	25,392.36	22,482.15	0.00	2,910.21
MORNINGSTAR INC COM STK C617700109	193.000	336.760000	64,994.68	55,244.32	0.00	9,750.36
MOSAIC CO/THE C61945C103	2,848.000	24.580000	70,003.84	88,220.83	0.00	-18,216.99
MSA SAFETY INC COM C553498106	259.000	165.770000	42,934.43	44,313.40	0.00	-1,378.97
MSC INDL DIRECT INC CL A COM C553530106	294.000	74.690000	21,958.86	29,770.44	0.00	-7,811.58
MUELLER INDS INC COM C624756102	1,006.000	79.360000	79,836.16	51,340.66	0.00	28,495.50
MURPHY OIL CORP COM C626717102	606.000	30.260000	18,337.56	25,851.96	0.00	-7,514.40
MURPHY USA INC COM C626755102	205.000	501.750000	102,858.75	73,094.80	0.00	29,763.95
NATIONAL BEVERAGE CORP COM C635017106	322.000	42.670000	13,739.74	16,009.84	0.00	-2,270.10
NATL FUEL GAS CO COM C636180101	741.000	60.680000	44,963.88	37,175.97	0.00	7,787.91
NCR ATLEOS CORPORATION COM USD0.01 WI C63001N106	807.000	33.920000	27,373.44	19,602.03	0.00	7,771.41
NELNET INC CL A CL A C64031N108	112.000	106.810000	11,962.72	9,880.64	0.00	2,082.08
NEUROCRINE BIOSCIENCES INC COM C64125C109	579.000	136.500000	79,033.50	70,362.90	0.00	8,670.60
NEW JERSEY RES CORP COM C646025106	401.000	46.650000	18,706.65	17,876.58	0.00	830.07
NEW YORK TIMES CO CL A ISIN #US6501111073 C650111107	1,509.000	52.050000	78,543.45	74,229.20	0.00	4,314.25

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
NEWMARKET CORP COM C651587107	42.000	528.350000	22,190.70	23,502.95	0.00	-1,312.25
NEXSTAR MEDIA GROUP INC COMMON STOCK C65336K103	387.000	157.970000	61,134.39	60,662.25	0.00	472.14
NEXTRACKER INC CL A COM USD0.0001 CL A C65290E101	727.000	36.530000	26,557.31	36,615.03	0.00	-10,057.72
NOBLE CORPORATION PLC COM CG65431127	1,181.000	31.400000	37,083.40	57,889.48	0.00	-20,806.08
NORDSON CORP COM C655663102	229.000	209.240000	47,915.96	50,205.51	0.00	-2,289.55
NORTHERN OIL & GAS INC COM NEW C665531307	0.000	37.160000	0.00	0.00	0.00	0.00
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CG66721104	3,725.000	25.730000	95,844.25	68,853.98	0.00	26,990.27
NOV INC COM C62955J103	3,261.000	14.600000	47,610.60	66,133.08	0.00	-18,522.48
NOVANTA INC NOVANTA INC C67000B104	252.000	152.770000	38,498.04	42,439.32	0.00	-3,941.28
NVENT ELECTRIC PLC COM USD0.01 WI CG6700G107	1,350.000	68.160000	92,016.00	79,771.50	0.00	12,244.50
OGE ENERGY CORP COM C670837103	1,297.000	41.250000	53,501.25	45,304.21	0.00	8,197.04
OKTA INC CL A CL A C679295105	815.000	78.800000	64,222.00	59,351.88	0.00	4,870.12
OLD NATL BANCORP IND COM C680033107	2,489.000	21.705000	54,023.75	45,724.75	0.00	8,299.00
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1 C680223104	2,798.000	36.190000	101,259.62	82,261.20	0.00	18,998.42
OLIN CORP COM C680665205	1,289.000	33.800000	43,568.20	69,541.55	0.00	-25,973.35
OLLIES BARGAIN OUTLET HLDGS INC COM C681116109	273.000	109.730000	29,956.29	20,717.97	0.00	9,238.32
ONE GAS INC COM C68235P108	198.000	69.250000	13,711.50	12,616.56	0.00	1,094.94
ONEMAIN HLDGS INC COM C68268W103	1,273.000	52.130000	66,361.49	62,631.60	0.00	3,729.89
ONTO INNOVATION INC C683344105	592.000	166.670000	98,668.64	90,516.80	0.00	8,151.84
OPTION CARE HEALTH INC COM NEW COM NEW C68404L201	1,539.000	23.200000	35,704.80	51,848.91	0.00	-16,144.11
ORGANON & CO COM C68622V106	2,207.000	14.920000	32,928.44	31,824.94	0.00	1,103.50

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
ORMAT TECHNOLOGIES INC COM C686688102	364.000	67.720000	24,650.08	27,587.56	0.00	-2,937.48
OSHKOSH CORPORATION C688239201	577.000	95.070000	54,855.39	62,552.57	0.00	-7,697.18
OVINTIV INC COM USD0.01 C69047Q102	2,742.000	40.500000	111,051.00	118,278.34	0.00	-7,227.34
PARAMOUNT GLOBAL OM USD0.001 CL B C92556H206	3,287.000	10.460000	34,382.02	48,614.73	0.00	-14,232.71
PARSONS CORP DEL COM C70202L102	580.000	92.250000	53,505.00	36,371.80	0.00	17,133.20
PAYCOM SOFTWARE INC COM C70432V102	382.000	204.970000	78,298.54	68,750.48	0.00	9,548.06
PAYLOCITY HLDG CORP COM C70438V106	297.000	199.470000	59,242.59	48,960.45	0.00	10,282.14
PEGASYSTEMS INC COM C705573103	551.000	93.200000	51,353.20	33,634.12	0.00	17,719.08
PENNYMAC FINL SVCS INC NEW COM C70932M107	260.000	102.140000	26,556.40	22,976.20	0.00	3,580.20
PENSKE AUTOMOTIVE GROUP INC COM STK C70959W103	543.000	152.440000	82,774.92	87,156.93	0.00	-4,382.01
PENUMBRA INC COM C70975L107	61.000	237.480000	14,486.28	15,343.94	0.00	-857.66
PERFORMANCE FOOD GROUP CO COM C71377A103	1,599.000	84.550000	135,195.45	108,964.57	0.00	26,230.88
PERMIAN RES CORP CL A C71424F105	7,741.000	14.380000	111,315.58	117,081.80	0.00	-5,766.22
PILGRIMS PRIDE CORP C72147K108	1,298.000	45.390000	58,916.22	35,902.68	0.00	23,013.54
PINNACLE FINL PARTNERS INC COM C72346Q104	853.000	114.390000	97,574.67	74,398.66	0.00	23,176.01
PINNACLE W. CAP CORP COM C723484101	964.000	84.770000	81,718.28	69,253.76	0.00	12,464.52
PIPER SANDLER COMPANIES COM USD0.01 C724078100	50.000	299.950000	14,997.50	14,714.06	0.00	283.44
PJT PARTNERS INC COM CL A COM CL A C69343T107	177.000	157.810000	27,932.37	21,689.77	0.00	6,242.60
PLANET FITNESS INC CL A CL A C72703H101	609.000	98.870000	60,211.83	44,457.00	0.00	15,754.83
POOL CORP COM STK C73278L105	333.000	340.940000	113,533.02	111,160.18	0.00	2,372.84
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) C733174700	707.000	94.060000	66,500.42	58,023.49	0.00	8,476.93

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW C736508847	358.000	43.620000	15,615.96	15,515.72	0.00	100.24
POST HLDGS INC COM STK C737446104	756.000	114.460000	86,531.76	66,573.36	0.00	19,958.40
PRIMERICA INC COM C74164M108	335.000	271.420000	90,925.70	68,929.60	0.00	21,996.10
PRIMO BRANDS CORPORATION COM USD0.01 C741623102	452.000	30.770000	13,908.04	13,833.78	0.00	74.26
PROSPERITY BANCSHARES INC COM C743606105	787.000	75.350000	59,300.45	53,303.51	0.00	5,996.94
PVH CORP COM USD1 C693656100	638.000	105.750000	67,468.50	77,912.56	0.00	-10,444.06
QORVO INC COM C74736K101	636.000	69.930000	44,475.48	71,619.96	0.00	-27,144.48
QUALYS INC COM USD0.001 C74758T303	112.000	140.220000	15,704.64	21,983.36	0.00	-6,278.72
RADIAN GROUP INC COM C750236101	957.000	31.720000	30,356.04	27,322.35	0.00	3,033.69
RALPH LAUREN CORP CL A CL A C751212101	325.000	230.980000	75,068.50	46,865.00	0.00	28,203.50
RAMBUS INC DEL COM C750917106	306.000	52.860000	16,175.16	20,884.50	0.00	-4,709.34
RANGE RES CORP COM C75281A109	2,198.000	35.980000	79,084.04	66,907.12	0.00	12,176.92
RBC BEARINGS INC COM C75524B104	201.000	299.140000	60,127.14	57,262.89	0.00	2,864.25
RED ROCK RESORTS INC CL A CL A C75700L108	288.000	46.240000	13,317.12	15,359.04	0.00	-2,041.92
REGAL REXNORD CORPORATION COM STK USD0.01 C758750103	465.000	155.130000	72,135.45	68,829.30	0.00	3,306.15
REINSURANCE GROUP AMER INC COM NEW STK C759351604	551.000	213.630000	117,710.13	89,140.78	0.00	28,569.35
RENAISSANCE RE HLDGS LTD COM CG7496G103	555.000	248.810000	138,089.55	115,544.37	0.00	22,545.18
REPLIGEN CORP COM STK USD0.01 C759916109	227.000	143.940000	32,674.38	40,814.60	0.00	-8,140.22
REVVITY INC C714046109	847.000	111.610000	94,533.67	98,160.93	0.00	-3,627.26
REYNOLDS CONSUMER PRODS INC COM C76171L106	1,449.000	26.990000	39,108.51	38,891.16	0.00	217.35
RH COM C74967X103	166.000	393.590000	65,335.94	48,385.68	0.00	16,950.26

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
RIVIAN AUTOMOTIVE INC C76954A103	4,461.000	13.300000	59,331.30	58,933.47	0.00	397.83
RLI CORP COM C749607107	310.000	164.830000	51,097.30	41,267.20	0.00	9,830.10
ROBERT HALF INC COM USD0.001 C770323103	738.000	70.460000	51,999.48	64,884.96	0.00	-12,885.48
ROKU INC COM CL A COM CL A C77543R102	900.000	74.340000	66,906.00	82,494.00	0.00	-15,588.00
ROYAL GOLD INC COM STK USD0.01 C780287108	509.000	131.850000	67,111.65	61,568.64	0.00	5,543.01
RYDER SYS INC COM C783549108	487.000	156.860000	76,390.82	56,034.22	0.00	20,356.60
SAIA INC COM STK C78709Y105	204.000	455.730000	92,968.92	83,817.92	0.00	9,151.00
SCHNEIDER NATL INC WIS CL B CL B C80689H102	705.000	29.280000	20,642.40	17,942.25	0.00	2,700.15
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 C808625107	441.000	111.780000	49,294.98	54,825.12	0.00	-5,530.14
SEALED AIR CORP NEW COM STK C81211K100	1,228.000	33.830000	41,543.24	44,846.56	0.00	-3,303.32
SEI INVTS CO COM C784117103	910.000	82.480000	75,056.80	57,830.50	0.00	17,226.30
SELECTIVE INS GROUP INC COM C816300107	589.000	93.520000	55,083.28	58,593.72	0.00	-3,510.44
SENSATA TECHNOLOGIES B V HOLDING CG8060N102	1,197.000	27.400000	32,797.80	44,971.29	0.00	-12,173.49
SENTINELONE INC CL A COM CL A COM C81730H109	871.000	22.200000	19,336.20	23,900.24	0.00	-4,564.04
SERVICE CORP INTL COM C817565104	1,229.000	79.820000	98,098.78	84,125.05	0.00	13,973.73
SHARKNINJA COM USD0.0001 CG8068L108	1,173.000	97.360000	114,203.28	79,045.85	0.00	35,157.43
SHIFT4 PMTS INC CL A CL A C82452J109	527.000	103.780000	54,692.06	39,177.18	0.00	15,514.88
SILGAN HLDGS INC COM C827048109	1,159.000	52.050000	60,325.95	52,444.75	0.00	7,881.20
SIMPSON MFG INC COM C829073105	389.000	165.830000	64,507.87	77,014.22	0.00	-12,506.35
SIRIUS XM HLDGS INC NEW COM C829933100	3,703.000	22.800000	84,428.40	101,388.16	0.00	-16,959.76
SITEONE LANDSCAPE SUPPLY INC COM C82982L103	267.000	131.770000	35,182.59	43,387.50	0.00	-8,204.91

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
SKECHERS U S A INC CL A CL A ISIN #US8305661055 C830566105	1,333.000	67.240000	89,630.92	83,099.22	0.00	6,531.70
SKYWORKS SOLUTIONS INC COM C83088M102	1,107.000	88.680000	98,168.76	97,788.94	0.00	379.82
SLM CORP COM C78442P106	1,651.000	27.580000	45,534.58	31,567.12	0.00	13,967.46
SM ENERGY CO COM C78454L100	995.000	38.760000	38,566.20	41,476.36	0.00	-2,910.16
SMITH A O CORP COM C831865209	936.000	68.210000	63,844.56	77,163.84	0.00	-13,319.28
SMUCKER J M CO COM NEW C832696405	1,114.000	110.120000	122,673.68	131,426.85	0.00	-8,753.17
SOMNIGROUP INTERNATIONAL INC. COM USD0.01 C88023U101	1,337.000	56.690000	75,794.53	68,146.89	0.00	7,647.64
SONOCO PROD CO COM C835495102	1,024.000	48.850000	50,022.40	57,210.88	0.00	-7,188.48
SOUTHSTATE CORP COM C840441109	564.000	99.480000	56,106.72	47,629.80	0.00	8,476.92
SOUTHWEST GAS HLDGS INC COM C844895102	345.000	70.710000	24,394.95	21,855.75	0.00	2,539.20
SPIRE INC COM C84857L101	286.000	67.830000	19,399.38	17,829.24	0.00	1,570.14
SPROUTS FMRS MKT INC COM C85208M102	1,340.000	127.070000	170,273.80	64,467.40	0.00	105,806.40
SPS COMM INC COM C78463M107	122.000	183.990000	22,446.78	23,648.48	0.00	-1,201.70
SPX TECHNOLOGIES INC COM C78473E103	289.000	145.520000	42,055.28	34,511.14	0.00	7,544.14
STANLEY BLACK & DECKER INC COM C854502101	1,086.000	80.290000	87,194.94	92,698.72	0.00	-5,503.78
STERLING INFRASTRUCTURE INC COM STK USD0.01 C859241101	108.000	168.450000	18,192.60	21,395.31	0.00	-3,202.71
STIFEL FINL CORP COM C860630102	986.000	106.080000	104,594.88	68,181.90	0.00	36,412.98
SYNOVUS FINL CORP COM NEW COM NEW C87161C501	1,506.000	51.230000	77,152.38	56,700.90	0.00	20,451.48
TAPESTRY INC COM USD0.01 C876030107	2,269.000	65.330000	148,233.77	83,521.89	0.00	64,711.88
TAYLOR MORRISON HOME CORP COM USD0.00001 C87724P106	1,210.000	61.210000	74,064.10	65,563.10	0.00	8,501.00
TD SYNNEX CORPORATION COM USD0.001 C87162W100	903.000	117.280000	105,903.84	97,171.83	0.00	8,732.01

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
TECHNIPFMC PLC COM USD1 CG87110105	4,307.000	28.940000	124,644.58	86,742.98	0.00	37,901.60
TELEFLEX INC COM C879369106	360.000	177.980000	64,072.80	89,762.40	0.00	-25,689.60
TENET HEALTHCARE CORP COM NEW . C88033G407	914.000	126.230000	115,374.22	126,877.51	0.00	-11,503.29
TETRA TECH INC NEW COM C88162G103	1,637.000	39.840000	65,218.08	57,031.37	0.00	8,186.71
TEXAS ROADHOUSE INC COMMON STOCK C882681109	523.000	180.430000	94,364.89	63,926.29	0.00	30,438.60
TEXTRON INC COM C883203101	1,148.000	76.490000	87,810.52	87,294.96	0.00	515.56
THE CAMPBELLS COMPANY C134429109	2,126.000	41.880000	89,036.88	96,867.39	0.00	-7,830.51
THOR INDS INC COM STK C885160101	447.000	95.710000	42,782.37	52,857.75	0.00	-10,075.38
TIMKEN CO COM C887389104	749.000	71.370000	53,456.13	60,032.35	0.00	-6,576.22
TOLL BROS INC COM C889478103	518.000	125.950000	65,242.10	53,185.21	0.00	12,056.89
TOPBUILD CORP COM C89055F103	368.000	311.340000	114,573.12	138,577.76	0.00	-24,004.64
TORO CO COM C891092108	886.000	80.100000	70,968.60	83,778.29	0.00	-12,809.69
TREX CO INC COM C89531P105	972.000	69.030000	67,097.16	83,179.52	0.00	-16,082.36
TRINET GROUP INC COM USD0.000025 C896288107	183.000	90.770000	16,610.91	21,764.19	0.00	-5,153.28
U-HAUL HOLDING COMPANY C023586506	1,795.000	64.050000	114,969.75	126,439.80	0.00	-11,470.05
U-HAUL HOLDING COMPANY C023586100	316.000	69.090000	21,832.44	22,688.80	0.00	-856.36
UFP INDUSTRIES INC COM USD1.00 C90278Q108	632.000	112.650000	71,194.80	79,347.60	0.00	-8,152.80
UGI CORP NEW COM C902681105	1,157.000	28.230000	32,662.11	28,462.20	0.00	4,199.91
UIPATH INC CL A CL A C90364P105	1,049.000	12.710000	13,332.79	20,748.80	0.00	-7,416.01
UMB FINL CORP COM STK C902788108	223.000	112.860000	25,167.78	18,631.65	0.00	6,536.13
UNITED BANKSHARES INC W VA COM C909907107	632.000	37.550000	23,731.60	23,731.60	0.00	0.00

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
UNITED STS STL CORP NEW COM C912909108	2,530.000	33.990000	85,994.70	123,084.50	0.00	-37,089.80
UNITY SOFTWARE INC COM C91332U101	1,613.000	22.470000	36,244.11	43,527.31	0.00	-7,283.20
UNIVERSAL DISPLAY CORP COM C91347P105	271.000	146.200000	39,620.20	51,831.46	0.00	-12,211.26
UNUM GROUP C91529Y106	1,906.000	73.030000	139,195.18	86,189.32	0.00	53,005.86
UNVL HEALTH SERVICES INC CL B COM C913903100	441.000	179.420000	79,124.22	91,425.18	0.00	-12,300.96
US FOODS HLDG CORP COM C912008109	1,100.000	67.460000	74,206.00	49,951.00	0.00	24,255.00
V F CORP COM C918204108	3,015.000	21.460000	64,701.90	56,682.00	0.00	8,019.90
VAIL RESORTS INC COM C91879Q109	224.000	187.450000	41,988.80	47,817.28	0.00	-5,828.48
VAL NATL BANCORP COM C919794107	2,354.000	9.060000	21,327.24	25,564.44	0.00	-4,237.20
VALMONT INDS INC COM C920253101	149.000	306.670000	45,693.83	34,792.99	0.00	10,900.84
VALVOLINE INC COM C92047W101	905.000	36.180000	32,742.90	34,009.90	0.00	-1,267.00
VAXCYTE INC COM C92243G108	245.000	81.860000	20,055.70	21,200.98	0.00	-1,145.28
VERRA MOBILITY CORP C92511U102	783.000	24.180000	18,932.94	21,784.39	0.00	-2,851.45
VERTEX INC CL A CL A C92538J106	302.000	53.350000	16,111.70	10,712.69	0.00	5,399.01
VIATRIS INC C92556V106	5,555.000	12.450000	69,159.75	58,601.36	0.00	10,558.39
VISTRA CORP COM USD0.01 C92840M102	1,461.000	137.870000	201,428.07	56,277.72	0.00	145,150.35
VONTIER CORP COM USD0.0001 WI C928881101	764.000	36.470000	27,863.08	26,396.20	0.00	1,466.88
VOYA FINL INC COM C929089100	696.000	68.830000	47,905.68	50,780.16	0.00	-2,874.48
WATTS WTR TECHNOLOGIES INC C942749102	219.000	203.300000	44,522.70	45,626.46	0.00	-1,103.76
WEATHERFORD INTL LTD COMMON STOCK CG48833118	646.000	71.630000	46,272.98	63,706.53	0.00	-17,433.55
WEBSTER FNCL CORP WATERBURY CONN COM C947890109	1,435.000	55.220000	79,240.70	72,840.60	0.00	6,400.10

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
WESCO INTL INC COM C95082P105	432.000	180.960000	78,174.72	75,116.16	0.00	3,058.56
WESTERN ALLIANCE BANCORPORATION COM C957638109	906.000	83.540000	75,687.24	59,605.74	0.00	16,081.50
WEX INC COM C96208T104	371.000	175.320000	65,043.72	72,178.05	0.00	-7,134.33
WHIRLPOOL CORP COM C963320106	613.000	114.480000	70,176.24	68,766.74	0.00	1,409.50
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CG9618E107	18.000	1,945.060000	35,011.08	27,090.18	0.00	7,920.90
WILLSCOT HOLDINGS CORPORATION COM C971378104	1,520.000	33.450000	50,844.00	67,640.00	0.00	-16,796.00
WINGSTOP INC COM C974155103	320.000	284.200000	90,944.00	82,105.60	0.00	8,838.40
WINTRUST FINL CORP COM C97650W108	568.000	124.710000	70,835.28	52,682.00	0.00	18,153.28
WOODWARD INC COM C980745103	384.000	166.420000	63,905.28	52,273.92	0.00	11,631.36
WYNDHAM HOTELS & RESORTS INC COM C98311A105	557.000	100.790000	56,140.03	44,788.37	0.00	11,351.66
WYNN RESORTS LTD COM C983134107	679.000	86.160000	58,502.64	61,863.69	0.00	-3,361.05
ZIONS BANCORPORATION N A C989701107	1,327.000	54.250000	71,989.75	58,215.49	0.00	13,774.26
ZURN ELKAY WATER SOLUTIONS CORPORATION C98983L108	1,417.000	37.300000	52,854.10	43,913.06	0.00	8,941.04
Total United States - USD			27,408,784.43	25,371,101.54	-17,671.74	2,020,011.15
Total Corporate Stock - Common			27,642,177.94	25,597,581.89	-17,671.74	2,026,924.31
Partnership/Joint Venture Interests						
United States - USD						
CBRE US CORE PARTNERS LP C993MDX997	29,019,221.550	5,114,262.000000	45,114,262.00	41,427,012.78	0.00	3,687,249.22
PRIME PROPERTY FUND, LLC C993DAL996	29,300,660.480	9,861,833.000000	39,861,833.00	39,367,625.28	0.00	494,207.72
Total United States - USD			84,976,095.00	80,794,638.06	0.00	4,181,456.94
Total Partnership/Joint Venture Interests			84,976,095.00	80,794,638.06	0.00	4,181,456.94

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Value of Interest in Common/Collective Trusts						
Global Region - USD						
CF KAYNE ANDERSON RUDNICK INTL SM CAP CIT CLASS 1 C994926798	913,055.720	11.310000	10,326,660.19	10,354,051.84	0.00	-27,391.65
CF SCHRODER INTERNATIONAL MULTI-CAP EQTYTR - CL C589992510	3,332,898.180	15.920000	53,059,739.03	49,385,845.35	0.00	3,673,893.68
Total Global Region - USD			63,386,399.22	59,739,897.19	0.00	3,646,502.03
United States - USD						
CF EARNEST PARTNERS SMID CAP CORE FUND CLASS 1 CNJ999BH05	1,682,143.010	16.390000	27,570,323.93	26,611,502.42	0.00	958,821.51
CF WTC CIF II EMERGING MARKETS RESEARCH EQUITY C993797000	2,275,017.150	9.870000	22,454,419.27	21,024,046.66	0.00	1,430,372.61
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING C658991310	8,377.480	22,667.704000	189,898,236.91	151,908,694.07	0.00	37,989,542.84
NT COLLECTIVE SHORT TERM INVT FD C66586U452	33,292,756.310	1.000000	33,292,756.31	33,292,756.08	0.00	0.23
Total United States - USD			273,215,736.42	232,836,999.23	0.00	40,378,737.19
Total Value of Interest in Common/Collective Trusts			336,602,135.64	292,576,896.42	0.00	44,025,239.22
Value of Interest in Registered Investment Companies						
International Region - USD						
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL C921943882	83,187.720	15.380000	1,279,427.13	1,284,221.02	0.00	-4,793.89
Total International Region - USD			1,279,427.13	1,284,221.02	0.00	-4,793.89
United States - USD						
MFO PIMCO FDS PIMCO SECTOR FD SER I C72203G868	430,401.120	9.750000	4,196,410.92	4,261,184.49	0.00	-64,773.57
MFO PIMCO LONG DURATION CREDIT BOND PORT C72201P878	74,749.853	9.210000	688,446.15	749,343.58	0.00	-60,897.43
MFO PIMCO SHORT TERM FLOATING NAV II C72201P613	327,202.815	10.017000	3,277,590.60	3,277,827.26	0.00	-236.66
MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS C921937504	2,223,029.100	9.480000	21,074,315.87	21,575,300.21	0.00	-500,984.34
MFO VANGUARD INDEX FUNDS STK MKT INST C922908801	27,036.810	141.050000	3,813,542.05	3,129,594.67	0.00	683,947.38
Total United States - USD			33,050,305.59	32,993,250.21	0.00	57,055.38
Total Value of Interest in Registered Investment Companies			34,329,732.72	34,277,471.23	0.00	52,261.49

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
Australia - AUD						
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 S9M95ZKU	1,100,000.000	0.013898	9,465.24	5,260.36	0.00	4,204.88
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 S9M95ZKL	- 1,100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 S9M3VXYL	- 200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 S9M3VXYU	200,000.000	0.014977	1,854.58	3,553.82	0.00	-1,699.24
Total Australia - AUD			11,319.82	8,814.18	0.00	2,505.64
Brazil - USD						
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 S9L7AKPL	- 600,000.000	0.006603	-3,961.56	0.00	0.00	-3,961.56
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 S9L7AKPU	600,000.000	0.000000	0.00	3,313.86	0.00	-3,313.86
Total Brazil - USD			-3,961.56	3,313.86	0.00	-7,275.42
Canada - USD						
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SBM9MCK4	300,000.000	94.512827	283,538.48	270,494.06	0.00	13,044.42
BRITISH COLUMBIA PROV CDA 4.2% 07-06-2033 C11070TAM0	75,000.000	95.047424	71,285.57	74,352.03	0.00	-3,066.46
PVTPL CADILLAC FAIRVIEW CORP 2.5% DUE 10-15-2031 BEO C68327LAD8	105,000.000	83.117280	87,273.14	85,162.84	0.00	2,110.30
Total Canada - USD			442,097.19	430,008.93	0.00	12,088.26
Chile - USD						
CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO C16882LAA0	245,000.000	97.153000	238,024.85	244,561.00	0.00	-6,536.15
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG C168863DQ8	40,000.000	58.942429	23,576.97	25,740.40	0.00	-2,163.43
PVTPL CHILE ELECTRICITY LUX MPC 6.01% 07-20-2024 C168829AA7	72,375.000	100.829000	72,974.99	74,177.86	0.00	-1,202.87
PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 C21987BBH0	75,000.000	97.886144	73,414.61	70,729.50	0.00	2,685.11
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG C168863CE6	50,000.000	74.702540	37,351.27	39,304.00	0.00	-1,952.73
REPUBLIC OF CHILE 5.33% 01-05-2054 C168863EA2	305,000.000	92.430018	281,911.55	290,034.16	0.00	-8,122.61
Total Chile - USD			727,254.24	744,546.92	0.00	-17,292.68

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
Colombia - USD						
COLOMBIA REP 8.375% 11-07-2054 C195325EQ4	250,000.000	96.865000	242,162.50	246,625.00	0.00	-4,462.50
Total Colombia - USD			242,162.50	246,625.00	0.00	-4,462.50
European Union - EUR						
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 S9MYLM0U	- 100,000.000	0.000000	0.00	-241.65	0.00	241.65
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U4MVA4 29/12/2023 S9M4MZWU	0.000	0.017598	0.00	-1,751.91	0.00	1,751.91
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 S9MYQSBL	- 900,000.000	0.000000	0.00	0.00	0.00	0.00
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 S9MYQSBU	900,000.000	0.080055	74,607.63	196,568.60	0.00	-121,960.97
ICE_CDX MSNYUS33 20/12/2029 SELL ITRAXX EUROPE SERIES 4 SWPC0MW38 S9MXARWU	1,600,000.000	0.020157	33,396.12	36,082.94	0.00	-2,686.82
ICE_CDX MSNYUS33 20/12/2029 SELL ITRAXX EUROPE SERIES 4 SWPC0MW38 S9MXARWL	- 1,600,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 S9MY3KEU	100,000.000	0.003031	313.84	0.00	0.00	313.84
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 S9MY3KEL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 S9M4UJ7L	- 100,000.000	0.026211	-2,714.19	-2,397.08	0.00	-317.11
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 S9M4UJ7U	100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 S9LZ2NKU	3,450,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 S9LZ2NKL	- 3,450,000.000	0.198014	-707,400.46	-879,138.15	0.00	171,737.69
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 S9LZ2NJU	1,640,000.000	0.462323	785,126.54	905,715.36	0.00	-120,588.82
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 S9LZ2NJL	- 1,640,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 S9M9SMAU	175,000.000	0.013075	2,369.43	1,552.97	0.00	816.46
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 S9M9SMAL	- 175,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 S9M9SMDL	- 1,400,000.000	0.022186	-32,162.76	-4,819.63	0.00	-27,343.13
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 S9M9SMDU	1,400,000.000	0.000000	0.00	4,549.93	0.00	-4,549.93

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
European Union - EUR						
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 S9MXBY0L	- 200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 S9MXBY0U	200,000.000	0.000634	131.32	0.00	0.00	131.32
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 S9MZ1JHU	100,000.000	0.001707	176.76	0.00	0.00	176.76
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 S9MZ1JHL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 S9MYLL9U	- 100,000.000	0.012688	-1,313.81	-241.65	0.00	-1,072.16
PUT SWO EUR GSCMUS33 P 3.09% / R 6MEURIB 317U4MUA5 29/12/2023 S9M4MZVU	0.000	0.000000	0.00	192.06	0.00	-192.06
Total European Union - EUR			152,530.42	256,071.79	0.00	-103,541.37
France - EUR						
ICE_CDS MSNYUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 S9MYWE4U	400,000.000	0.007721	3,198.12	2,617.75	0.00	580.37
ICE_CDS MSNYUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 S9MYWE4L	- 400,000.000	0.000000	0.00	0.00	0.00	0.00
Total France - EUR			3,198.12	2,617.75	0.00	580.37
France - USD						
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 C268317BB9	200,000.000	96.759118	193,518.24	192,584.00	0.00	934.24
Total France - USD			193,518.24	192,584.00	0.00	934.24
Germany - USD						
KFW 3.875% 06-15-2028 CD4S46MLM5	135,000.000	98.377513	132,809.64	134,322.70	0.00	-1,513.06
Total Germany - USD			132,809.64	134,322.70	0.00	-1,513.06
India - USD						
EXPORT-IMP BK INDI 3.875% SNR MTN 01/02/28 USD SBYW9648	400,000.000	96.631982	386,527.93	383,998.10	0.00	2,529.83
Total India - USD			386,527.93	383,998.10	0.00	2,529.83

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
Indonesia - USD						
INDONESIA REP T BD 3.7% 10-30-2049 C455780CN4	69,000.000	74.132830	51,151.65	57,812.68	0.00	-6,661.03
INDONESIA(REP OF) 4.625% SNR MTN 15/04/43 USD SB9MD0X2	1,100,000.000	89.129714	980,426.85	1,072,139.02	0.00	-91,712.17
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG C455780DP8	145,000.000	96.387889	139,762.44	154,968.75	0.00	-15,206.31
PVTPL PERUSAHAAN PENERBIT SBSN INDONESIA 3.55% 06-09-2051 C71567PAT7	85,000.000	70.847531	60,220.40	68,106.25	0.00	-7,885.85
REPUBLIC OF INDONESIA 4.35% 01-11-2048 C455780CE4	75,000.000	83.846371	62,884.78	69,744.10	0.00	-6,859.32
REPUBLIC OF INDONESIA 5.1% 02-10-2054 C455780DV5	350,000.000	92.148974	322,521.41	344,683.50	0.00	-22,162.09
Total Indonesia - USD			1,616,967.53	1,767,454.30	0.00	-150,486.77
International Region - USD						
CF GQG PARTNERS INTERNATIONAL EQUITY CITFUND C589992619	3,085,997.880	16.050000	49,530,265.97	46,498,968.72	0.00	3,031,297.25
Total International Region - USD			49,530,265.97	46,498,968.72	0.00	3,031,297.25
Israel - USD						
ISRAEL ST 3.375% DUE 01-15-2050 REG C46513JXN6	66,000.000	64.847100	42,799.09	46,777.50	0.00	-3,978.41
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG C46513JB42	211,000.000	70.659400	149,091.33	162,794.94	0.00	-13,703.61
STATE OF ISRAEL 6.043% 03-12-2054 C46514BRM1	605,000.000	91.414800	553,059.54	567,956.15	0.00	-14,896.61
Total Israel - USD			744,949.96	777,528.59	0.00	-32,578.63
Mexico - USD						
CDS CITIUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JXX8 S9KXGRUL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
CDS CITIUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JXX8 S9KXGRUU	100,000.000	0.005519	551.93	1,529.38	0.00	-977.45
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 S9M3EQZU	100,000.000	0.000000	0.00	554.18	0.00	-554.18
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 S9M3EQZL	- 100,000.000	0.005089	-508.87	0.00	0.00	-508.87
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 S9L5XGXL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
Mexico - USD						
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 S9L5XGXU	100,000.000	0.004051	405.08	1,448.56	0.00	-1,043.48
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 S9LZ6BKU	100,000.000	0.000000	0.00	918.68	0.00	-918.68
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 S9LZ6BKL	- 100,000.000	0.001452	-145.15	0.00	0.00	-145.15
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 S9L1N11L	- 300,000.000	0.000000	0.00	0.00	0.00	0.00
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 S9L1N11U	300,000.000	0.005837	1,751.19	4,818.66	0.00	-3,067.47
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 S9M3EQHL	- 300,000.000	0.005089	-1,526.61	0.00	0.00	-1,526.61
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 S9M3EQHU	300,000.000	0.000000	0.00	1,662.54	0.00	-1,662.54
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 C91086QAZ1	435,000.000	76.535045	332,927.45	389,020.72	0.00	-56,093.27
PETRLEOS MEXICANOS 6.7% 02-16-2032 C71643VAB1	363,000.000	86.995430	315,793.41	301,266.95	0.00	14,526.46
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG C71654QDF6	493,000.000	68.668028	338,533.38	324,724.21	0.00	13,809.17
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG C71654QDD1	755,000.000	75.450000	569,647.50	541,203.24	0.00	28,444.26
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG C91087BAL4	65,000.000	75.046544	48,780.25	56,362.86	0.00	-7,582.61
UNITED MEXICAN STATES 4.28% 08-14-2041 C91087BAQ3	200,000.000	73.332624	146,665.25	165,080.53	0.00	-18,415.28
UNITED MEXICAN STATES 6.0% 05-07-2036 C91087BAZ3	180,000.000	94.103231	169,385.82	178,534.80	0.00	-9,148.98
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 C91087BAX8	685,000.000	88.981570	609,523.76	681,242.31	0.00	-71,718.55
UNITED MEXICAN STATES 6.4% 05-07-2054 C91087BBA7	870,000.000	89.548632	779,073.10	863,787.10	0.00	-84,714.00
UNITED MEXICAN STS 4.6% DUE 01-23-2046 C91086QBF4	1,150,000.000	72.279016	831,208.68	958,925.50	0.00	-127,716.82
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 C91087BAV2	185,000.000	97.674865	180,698.50	193,803.78	0.00	-13,105.28
Total Mexico - USD			4,322,764.67	4,664,884.00	0.00	-342,119.33
Multi-National Agencies Region - EUR						
EUROPEAN UNION 1.25% NTS 04/02/43 EUR1'28' SBNDQR71	400,000.000	72.812525	301,589.49	307,642.33	0.00	-6,052.84
Total Multi-National Agencies Region - EUR			301,589.49	307,642.33	0.00	-6,052.84

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
Peru - USD						
REPUBLIC OF PERU 5.875% 08-08-2054 C715638EC2	250,000.000	95.284003	238,210.01	247,772.50	0.00	-9,562.49
Total Peru - USD			238,210.01	247,772.50	0.00	-9,562.49
Philippines - USD						
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 C718286CH8	55,000.000	66.909020	36,799.96	41,213.50	0.00	-4,413.54
PHILIPPINES REP 3.2% 07-06-2046 C718286CP0	325,000.000	69.322321	225,297.54	251,062.50	0.00	-25,764.96
PHILIPPINES(REPUBLIC OF) 3.7% DUE 02-02-2042 REG C718286CB1	115,000.000	78.686139	90,489.06	97,855.28	0.00	-7,366.22
Total Philippines - USD			352,586.56	390,131.28	0.00	-37,544.72
Poland - USD						
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SBLGV865	110,000.000	92.412400	101,653.64	114,436.96	0.00	-12,783.32
Total Poland - USD			101,653.64	114,436.96	0.00	-12,783.32
Romania - EUR						
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR SBL53ZB6	900,000.000	65.054013	606,270.90	674,479.97	0.00	-68,209.07
Total Romania - EUR			606,270.90	674,479.97	0.00	-68,209.07
Saudi Arabia - USD						
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 C80413TBH1	395,000.000	93.361900	368,779.51	385,948.35	0.00	-17,168.84
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 C80414L2P9	290,000.000	93.522700	271,215.83	283,627.00	0.00	-12,411.17
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD SBYWYZG8	600,000.000	81.690000	490,140.00	539,940.60	0.00	-49,800.60
Total Saudi Arabia - USD			1,130,135.34	1,209,515.95	0.00	-79,380.61
Spain - EUR						
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 S9M9W86U	300,000.000	0.231562	71,934.74	78,526.52	0.00	-6,591.78
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 S9M9W86L	- 300,000.000	0.000000	0.00	0.00	0.00	0.00
Total Spain - EUR			71,934.74	78,526.52	0.00	-6,591.78

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United Kingdom - EUR						
ICE_CDS MSNYUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT SWPC0JPS8 S9K82MKU	200,000.000	0.008556	1,771.97	3,033.02	0.00	-1,261.05
ICE_CDS MSNYUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT SWPC0JPS8 S9K82MKL	- 200,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 20/12/2027 SELL BRITISH TELECOMMUNICAT SWPC0JU94 S9K9CV7L	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 20/12/2027 SELL BRITISH TELECOMMUNICAT SWPC0JU94 S9K9CV7U	100,000.000	0.020866	2,160.63	1,720.70	0.00	439.93
Total United Kingdom - EUR			3,932.60	4,753.72	0.00	-821.12
United Kingdom - GBP						
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 S9MYMU5U	- 100,000.000	0.000000	-0.01	-279.38	0.00	279.37
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 S9M6FC0L	- 500,000.000	0.000000	0.00	-10,298.87	0.00	10,298.87
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 S9M6FC0U	500,000.000	0.083175	52,084.13	0.00	0.00	52,084.13
LCH_OIS MSNYUS33 21/02/2052 GBP P 1DSONIA / R 1.06% SWU01GJ76 S9L5DF7U	200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 21/02/2052 GBP P 1DSONIA / R 1.06% SWU01GJ76 S9L5DF7L	- 200,000.000	0.544557	-136,400.57	-114,422.64	0.00	-21,977.93
LCH_OIS MSNYUS33 21/02/2052 GBP P 1DSONIA / R 1.101% SWU01GJ84 S9L5DF9U	200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 21/02/2052 GBP P 1DSONIA / R 1.101% SWU01GJ84 S9L5DF9L	- 200,000.000	0.537648	-134,670.03	-112,454.94	0.00	-22,215.09
LCH_OIS MSNYUS33 28/02/2052 GBP P 1DSONIA / R 1.175% SWU01GP20 S9L5HQ0L	- 200,000.000	0.524534	-131,385.16	-108,796.87	0.00	-22,588.29
LCH_OIS MSNYUS33 28/02/2052 GBP P 1DSONIA / R 1.175% SWU01GP20 S9L5HQ0U	200,000.000	0.000000	0.00	0.00	0.00	0.00
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 S9MYMU4U	- 100,000.000	0.011733	-1,469.44	-279.38	0.00	-1,190.06
UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000 SBPCJD99	900,000.000	79.370000	894,626.94	951,764.36	0.00	-57,137.42
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SBPSNBB3	100,000.000	88.550000	110,900.03	122,555.07	0.00	-11,655.04
Total United Kingdom - GBP			653,685.89	727,787.35	0.00	-74,101.46
United States - USD						
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SB51JWV5	900,000.000	117.928300	1,061,354.70	1,123,827.75	0.00	-62,473.05

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SB52FJL1	500,000.000	126.062830	630,314.15	675,773.00	0.00	-45,458.85
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SB523F62	345,000.000	105.689930	364,630.26	401,036.56	0.00	-36,406.30
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE C072024NV0	750,000.000	114.623460	859,675.95	949,336.20	0.00	-89,660.25
CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE SBDZTSV9	25,000.000	81.681040	20,420.26	21,510.40	0.00	-1,090.14
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SB41WH12	300,000.000	114.085920	342,257.76	364,052.85	0.00	-21,795.09
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SB3Y5CW7	505,000.000	119.084010	601,374.25	642,985.09	0.00	-41,610.84
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE C13063BFR8	1,400,000.000	117.833480	1,649,668.72	1,757,135.66	0.00	-107,466.94
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SB41WHL2	305,000.000	118.203320	360,520.13	385,095.56	0.00	-24,575.43
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 S9MYMJ6U	- 100,000.000	0.000000	0.00	-262.50	0.00	262.50
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 S9MYSK5U	- 100,000.000	0.000273	-27.30	-280.00	0.00	252.70
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 S9MYMQ7U	- 100,000.000	0.000000	0.00	-262.50	0.00	262.50
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 S9MYJRBU	- 100,000.000	0.000000	0.00	-317.50	0.00	317.50
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 S9MYRFQU	- 100,000.000	0.000051	-5.10	-270.00	0.00	264.90
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 S9MYKU5U	- 100,000.000	0.000000	0.00	-290.00	0.00	290.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 S9MYLD6U	- 100,000.000	0.000000	0.00	-268.25	0.00	268.25
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.684% 317U4MMA4 12/29/2023 S9M4LD2U	0.000	0.019448	0.00	-1,487.25	0.00	1,487.25
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 S9MYTN2U	- 100,000.000	0.000290	-28.95	-272.50	0.00	243.55
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 S9MYR47U	- 100,000.000	0.000194	-19.38	-275.00	0.00	255.62
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 S9MYWVUU	- 100,000.000	0.001486	-148.62	-302.50	0.00	153.88
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 S9MYVB8U	- 300,000.000	0.002220	-666.09	-922.50	0.00	256.41
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 S9MZ1KCU	- 100,000.000	0.003219	-321.88	-323.75	0.00	1.87

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 S9MYXDYU	- 100,000.000	0.002948	-294.81	-325.00	0.00	30.19
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 S9MYXTAU	- 100,000.000	0.003254	-325.36	-332.50	0.00	7.14
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 S9MYNU8U	- 200,000.000	0.000002	-0.30	-546.00	0.00	545.70
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 S9MYRJKU	- 200,000.000	0.000091	-18.26	-552.50	0.00	534.24
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 S9MYLT0U	- 100,000.000	0.000000	0.00	-275.00	0.00	275.00
CCP DUE FROM MORGAN STANLEY CO LL C S9B7P13U	611,000.000	1.000000	611,000.00	611,000.00	0.00	0.00
CCP DUE TO/FROM MORGAN STANLEY S9AYQMLU	774,000.000	1.000000	774,000.00	774,000.00	0.00	0.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK S9D6JACU	525,000.000	1.000000	525,000.00	525,000.00	0.00	0.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 S9HZ2RHU	0.000	0.012776	0.00	-317.81	0.00	317.81
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 S9HYUJFU	0.000	0.012776	0.00	-635.62	0.00	635.62
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01 S9HY3ZWU	0.000	0.012776	0.00	-317.81	0.00	317.81
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 S9J52P6U	0.000	0.012776	0.00	-317.81	0.00	317.81
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 S9HZRS9U	0.000	0.012776	0.00	-317.81	0.00	317.81
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 S9J4PLYU	0.000	0.012776	0.00	-317.81	0.00	317.81
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782 S9HZASCU	0.000	0.012776	0.00	-317.81	0.00	317.81
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043 S9HZ4T2U	0.000	0.012776	0.00	-346.58	0.00	346.58
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE SB44DFZ2	300,000.000	100.401140	301,203.42	320,032.92	0.00	-18,829.50
CME_OIS MSNYUS33 01/20/2052 USD P 1DSOFR / R 1.795% SWU01PN97 S9LZPRTU	400,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 01/20/2052 USD P 1DSOFR / R 1.795% SWU01PN97 S9LZPRTL	- 400,000.000	0.405319	-162,127.76	-132,142.84	0.00	-29,984.92
CME_OIS MSNYUS33 01/24/2052 USD P 1DSOFR / R 1.815% SWU01PN71 S9LZPRVU	400,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 01/24/2052 USD P 1DSOFR / R 1.815% SWU01PN71 S9LZPRVL	- 400,000.000	0.401674	-160,669.48	-130,521.72	0.00	-30,147.76

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
CME_OIS MSNYUS33 06/15/2052 USD P 1DSOFR / R 1.75% SWU01H637 S9L95K3U	7,100,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 06/15/2052 USD P 1DSOFR / R 1.75% SWU01H637 S9L95K3L	- 7,100,000.000	0.386276	-2,742,556.05	-2,179,127.74	0.00	-563,428.31
CME_OIS MSNYUS33 08/21/2029 USD P 1.86% / R 1DSOFR SWU01PTR1 S9LZPSCL	- 1,000,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS MSNYUS33 08/21/2029 USD P 1.86% / R 1DSOFR SWU01PTR1 S9LZPSCU	1,000,000.000	0.102129	102,128.90	97,109.60	0.00	5,019.30
DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO TAXABLE SB3ZT723	375,000.000	98.393090	368,974.09	399,399.56	0.00	-30,425.47
DALLAS TEX CONVENTION CTR HOTEL DEV CORPHOTEL REV 7.088% 01-01-2042 BEO TAXABLE SB3X6TM0	900,000.000	110.020460	990,184.14	1,025,806.59	0.00	-35,622.45
ESC GCI LIBERTY INC SR ESCROW C361ESC049	2,507.000	0.000000	0.00	0.00	0.00	0.00
ESC MNLEHMAN BRTHRS HLDGRR 6.875% D042408M050218GL ESCROW SB828NQ4	1,000,000.000	0.070000	700.00	522.60	0.00	177.40
FUT MAR 25 CBT UL T-BONDS C999599GH0	- 26.000	118.906250	-3,091,562.50	-3,198,531.04	0.00	106,968.54
FUT MAR 25 CBT UL T-BONDS C999599GH0	26.000	118.906250	3,091,562.50	3,198,531.04	0.00	-106,968.54
FUT MAR 25 CBT ULT TNOTE C999599GH0	- 27.000	111.312500	-3,005,437.50	-3,061,234.72	0.00	55,797.22
FUT MAR 25 CBT ULT TNOTE C999599GH0	27.000	111.312500	3,005,437.50	3,061,234.72	0.00	-55,797.22
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	34.000	106.304688	3,614,359.37	3,640,930.05	0.00	-26,570.68
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	- 34.000	106.304688	-3,614,359.37	-3,640,930.05	0.00	26,570.68
FUT MAR 25 US 2YR T-NOTE C999599GH0	- 6.000	102.804688	-1,233,656.25	-1,234,092.87	0.00	436.62
FUT MAR 25 US 2YR T-NOTE C999599GH0	6.000	102.804688	1,233,656.25	1,234,092.87	0.00	-436.62
FUT MAR 25 10 YR T-NOTES C999599GH0	- 14.000	108.750000	-1,522,500.00	-1,545,359.34	0.00	22,859.34
FUT MAR 25 10 YR T-NOTES C999599GH0	14.000	108.750000	1,522,500.00	1,545,359.34	0.00	-22,859.34
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SBCFKLB6	235,000.000	97.588670	229,333.37	240,054.48	0.00	-10,721.11
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 S9M1EK3U	100,000.000	0.016489	1,648.94	1,041.98	0.00	606.96
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 S9M1EK3L	- 100,000.000	0.000000	0.00	0.00	0.00	0.00

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
ICE_CDS MSNYUS33 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3 S9LZMP5L	- 275,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3 S9LZMP5U	275,000.000	0.140873	38,740.19	40,663.10	0.00	-1,922.91
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 S9LZAEJU	300,000.000	0.017850	5,354.88	3,888.81	0.00	1,466.07
ICE_CDS MSNYUS33 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPC0LR69 S9LZAEJL	- 300,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2023 BUY GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZ4N9L	0.000	0.002556	0.00	1,494.36	0.00	-1,494.36
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZ9K7U	0.000	0.002556	0.00	511.10	0.00	-511.10
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZNYRU	0.000	0.002556	0.00	255.55	0.00	-255.55
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZXL3L	0.000	0.000000	0.00	6,299.94	0.00	-6,299.94
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZXL2U	0.000	0.002556	0.00	511.10	0.00	-511.10
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZUYAU	0.000	0.002556	0.00	255.55	0.00	-255.55
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZNYQU	0.000	0.002556	0.00	-935.28	0.00	935.28
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZQVQU	0.000	0.002556	0.00	-623.52	0.00	623.52
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZ9K7L	0.000	0.000000	0.00	4,886.88	0.00	-4,886.88
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZXL3U	0.000	0.002556	0.00	255.55	0.00	-255.55
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZUYDL	0.000	0.000000	0.00	4,236.62	0.00	-4,236.62
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZUXZL	0.000	0.000000	0.00	4,781.54	0.00	-4,781.54
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZNYRL	0.000	0.000000	0.00	3,486.89	0.00	-3,486.89
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZXL2L	0.000	0.000000	0.00	11,787.42	0.00	-11,787.42
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZUYAL	0.000	0.000000	0.00	4,530.76	0.00	-4,530.76
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZUYDU	0.000	0.002556	0.00	255.55	0.00	-255.55
ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 S9HZUXZU	0.000	0.002556	0.00	255.55	0.00	-255.55

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 S9L1XZZU	100,000.000	0.017000	1,700.04	1,958.07	0.00	-258.03
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 S9L1XZZL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPC0KFP2 S9L2BKTU	240,000.000	0.090607	21,745.56	27,527.88	0.00	-5,782.32
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPC0KFP2 S9L2BKTL	- 240,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0KMO7 S9L4UYZL	- 300,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0KMO7 S9L4UYZU	300,000.000	0.012704	3,811.23	4,095.33	0.00	-284.10
ICE_CDS MSNYUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 S9L26K8U	100,000.000	0.012594	1,259.37	1,198.30	0.00	61.07
ICE_CDS MSNYUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 S9L26K8L	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 S9M49SMU	500,000.000	0.138354	69,176.75	65,053.05	0.00	4,123.70
ICE_CDS MSNYUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 S9M49SML	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPC0MVJ4 S9MX475U	400,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPC0MVJ4 S9MX475L	- 400,000.000	0.003764	-1,505.44	-6,509.40	0.00	5,003.96
ICE_CDX MSNYUS33 12/20/2023 BUY CDX.NA.IG.31 SWPC0HCN7 S9HX6QLL	0.000	0.002553	0.00	29,339.05	0.00	-29,339.05
ICE_CDX MSNYUS33 12/20/2023 SELL CDX.NA.IG.31 SWPC0HCN7 S9HZXK9U	0.000	0.002553	0.00	-4,422.47	0.00	4,422.47
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 S9MXARJL	- 3,600,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 S9MXARJU	3,600,000.000	0.022654	81,554.40	82,040.07	0.00	-485.67
L A CAL WASTEWTR SYS REV TAXABLE-SER B-RECOVERY ZN 5.813 DUE 06-01-2040 SBHNKG41	500,000.000	99.864800	499,324.00	539,405.00	0.00	-40,081.00
LCH_OIS MSNYUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01P0W1 S9LYKY2L	- 600,000.000	0.167064	-100,238.34	-39,333.24	0.00	-60,905.10
LCH_OIS MSNYUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01P0W1 S9LYKY2U	600,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5 S9M5BU3U	7,900,000.000	0.007613	60,145.86	116,830.56	0.00	-56,684.70
LCH_OIS MSNYUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5 S9M5BU3L	- 7,900,000.000	0.000000	0.00	0.00	0.00	0.00

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
LCH_OIS MSNYUS33 10/12/2053 USD P 1DSOFR / R 3.83% SWU01Y6U0 S9M3PP5L	- 100,000.000	0.023057	-2,305.69	0.00	0.00	-2,305.69
LCH_OIS MSNYUS33 10/12/2053 USD P 1DSOFR / R 3.83% SWU01Y6U0 S9M3PP5U	100,000.000	0.000000	0.00	9,050.55	0.00	-9,050.55
LCH_OIS MSNYUS33 10/16/2053 USD P 1DSOFR / R 3.88% SWU01Y9X1 S9M3RQLL	- 100,000.000	0.014440	-1,444.03	0.00	0.00	-1,444.03
LCH_OIS MSNYUS33 10/16/2053 USD P 1DSOFR / R 3.88% SWU01Y9X1 S9M3RQLU	100,000.000	0.000000	0.00	10,012.11	0.00	-10,012.11
LCH_OIS MSNYUS33 10/17/2053 USD P 1DSOFR / R 3.87% SWU01YB00 S9M3SPFU	100,000.000	0.000000	0.00	9,829.90	0.00	-9,829.90
LCH_OIS MSNYUS33 10/17/2053 USD P 1DSOFR / R 3.87% SWU01YB00 S9M3SPFL	- 100,000.000	0.016117	-1,611.73	0.00	0.00	-1,611.73
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 S9MY8QGU	100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWU02CM54 S9MY8QGL	- 100,000.000	0.018087	-1,808.65	0.00	0.00	-1,808.65
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.866% SWU02CM47 S9MY8QLL	- 200,000.000	0.017593	-3,518.68	0.00	0.00	-3,518.68
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.866% SWU02CM47 S9MY8QLU	200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 S9MYAN5L	- 200,000.000	0.023558	-4,711.62	0.00	0.00	-4,711.62
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWU02CPX0 S9MYAN5U	200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8 S9MYAN7L	- 100,000.000	0.018423	-1,842.27	0.00	0.00	-1,842.27
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWU02CPY8 S9MYAN7U	100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 S9MYBXBL	- 100,000.000	0.017577	-1,757.70	0.00	0.00	-1,757.70
LCH_OIS MSNYUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWU02CR67 S9MYBXBU	100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4 S9M19XZU	1,900,000.000	0.059453	112,960.51	150,527.31	0.00	-37,566.80
LCH_OIS MSNYUS33 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4 S9M19XZL	- 1,900,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 S9M2FY2U	600,000.000	0.000113	67.56	5,002.38	0.00	-4,934.82
LCH_OIS MSNYUS33 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 S9M2FY2L	- 600,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9 S9M8CUKU	1,900,000.000	0.006568	12,478.25	15,739.97	0.00	-3,261.72

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
LCH_OIS MSNYUS33 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9 S9M8CUKL	- 1,900,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 S9M2FY5U	4,400,000.000	0.001794	7,893.16	0.00	0.00	7,893.16
LCH_OIS MSNYUS33 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 S9M2FY5L	- 4,400,000.000	0.000000	0.00	-61,831.88	0.00	61,831.88
LCH_OIS MSNYUS33 12/18/2054 USD P 1DSOFR / R 0 SWU025U43 S9M8AMPL	- 1,500,000.000	0.075192	-112,788.60	-26,983.00	0.00	-85,805.60
LCH_OIS MSNYUS33 12/18/2054 USD P 1DSOFR / R 0 SWU025U43 S9M8AMPU	1,500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/20/2025 USD P 4.25% / R 1DSOFR SWU01VA64 S9M1MNSU	6,600,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/20/2025 USD P 4.25% / R 1DSOFR SWU01VA64 S9M1MNSL	- 6,600,000.000	0.000564	-3,725.04	-17,470.86	0.00	13,745.82
LCH_OIS MSNYUS33 12/20/2053 USD P 1DSOFR / R 0 SWU01VAN7 S9M1HY7L	- 3,600,000.000	0.119577	-430,477.92	-49,913.28	0.00	-380,564.64
LCH_OIS MSNYUS33 12/20/2053 USD P 1DSOFR / R 0 SWU01VAN7 S9M1HY7U	3,600,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 S9MYXV3U	100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 S9MYXV3L	- 100,000.000	0.004690	-469.01	0.00	0.00	-469.01
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SB4LSB85	45,000.000	111.250940	50,062.92	56,108.37	0.00	-6,045.45
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SB42HW33	100,000.000	108.393810	108,393.81	118,909.63	0.00	-10,515.82
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039 SBN7KCF2	400,000.000	98.961320	395,845.28	411,588.84	0.00	-15,743.56
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 C56681NJD0	100,000.000	101.931640	101,931.64	100,000.00	0.00	1,931.64
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SB53D1R4	200,000.000	99.443610	198,887.22	209,639.68	0.00	-10,752.46
MASSACHUSETTS ST TRANSN FD REV 5.731% 06-01-2040 BEO TAXABLE SB56YM37	100,000.000	99.866380	99,866.38	106,404.51	0.00	-6,538.13
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SB65K4T3	50,000.000	106.698020	53,349.01	57,054.23	0.00	-3,705.22
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SB4WN3T4	200,000.000	111.677700	223,355.40	241,777.30	0.00	-18,421.90
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE C64971M4P4	700,000.000	98.589660	690,127.62	721,344.40	0.00	-31,216.78
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE SB5ZQM23	100,000.000	101.089140	101,089.14	106,127.07	0.00	-5,037.93

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SB3XNKQ2	300,000.000	111.136240	333,408.72	370,156.80	0.00	-36,748.08
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE C64972FL20	700,000.000	101.299340	709,095.38	787,904.60	0.00	-78,809.22
POCONO MTNS PA INDL PK AUTH HOSP REV 5.05% 08-15-2049 BEO TAXABLE C73043PAC4	280,000.000	87.632080	245,369.82	259,128.52	0.00	-13,758.70
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SB8FPQ52	793,000.000	83.999170	666,113.42	723,584.35	0.00	-57,470.93
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 C73358WCX0	1,900,000.000	102.278860	1,943,298.34	2,025,336.35	0.00	-82,038.01
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 S9MYMJ5U	- 100,000.000	0.019054	-1,905.44	-262.50	0.00	-1,642.94
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 S9MYSK4U	- 100,000.000	0.005564	-556.36	-280.00	0.00	-276.36
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 S9MYMQ6U	- 100,000.000	0.018266	-1,826.60	-262.50	0.00	-1,564.10
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 S9MYJRAU	- 100,000.000	0.011412	-1,141.18	-317.50	0.00	-823.68
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 S9MYRFPU	- 100,000.000	0.011016	-1,101.62	-270.00	0.00	-831.62
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 S9MYKU4U	- 100,000.000	0.014721	-1,472.11	-290.00	0.00	-1,182.11
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 S9MYLD5U	- 100,000.000	0.014421	-1,442.11	-268.25	0.00	-1,173.86
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 S9MYR46U	- 100,000.000	0.006024	-602.43	-275.00	0.00	-327.43
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 S9MYTN1U	- 100,000.000	0.006130	-612.99	-272.50	0.00	-340.49
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 S9MYWVTU	- 100,000.000	0.003115	-311.48	-302.50	0.00	-8.98
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 S9MYVB7U	- 300,000.000	0.002171	-651.30	-922.50	0.00	271.20
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 S9MZ1KBU	- 100,000.000	0.002758	-275.75	-323.75	0.00	48.00
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 S9MYXDXU	- 100,000.000	0.002058	-205.78	-325.00	0.00	119.22
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 S9MYXTBU	- 100,000.000	0.002065	-206.50	-332.50	0.00	126.00
PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 S9MYNU7U	- 200,000.000	0.016275	-3,254.92	-546.00	0.00	-2,708.92
PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 S9MYRJJU	- 200,000.000	0.008676	-1,735.22	-552.50	0.00	-1,182.72

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
PUT SWO USD PNBPUS33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 S9MYLT1U	- 100,000.000	0.015174	-1,517.40	-275.00	0.00	-1,242.40
SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31 SB8J90T2	100,000.000	92.134670	92,134.67	94,230.64	0.00	-2,095.97
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SB3VRMC6	200,000.000	103.423780	206,847.56	218,022.44	0.00	-11,174.88
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SB5V2QH8	150,000.000	101.461790	152,192.69	166,907.21	0.00	-14,714.52
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SB4MFLC9	300,000.000	103.310880	309,932.64	336,687.48	0.00	-26,754.84
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6 11-01-2040 BEO TAXABLE SBQXXGV0	100,000.000	102.206330	102,206.33	106,753.73	0.00	-4,547.40
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6 11-01-2040 BEO TAXABLE SB50QD81	200,000.000	102.342600	204,685.20	214,276.32	0.00	-9,591.12
SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US S9F3SGGU	10,000.000	1.000000	10,000.00	10,000.00	0.00	0.00
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SBK0ZJS5	210,000.000	79.117320	166,146.37	170,028.22	0.00	-3,881.85
TEXAS ST 4.681% 04-01-2040 BEO TAXABLE SB4R23P2	100,000.000	92.385170	92,385.17	98,357.02	0.00	-5,971.85
UBS GROUP C996390126	1,400,000.000	0.000000	0.00	0.00	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SB8N3JB5	200,000.000	107.396520	214,793.04	233,713.34	0.00	-18,920.30
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SB8C1VQ9	1,300,000.000	107.372210	1,395,838.73	1,519,811.54	0.00	-123,972.81
UNIV TEX UNIV REVS TAXABLE-FING SYS-SER C- 4.794 DUE 08-15-2046 BEO TAXABLE SF SB8G4MD8	100,000.000	93.717090	93,717.09	99,527.33	0.00	-5,810.24
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SB7MQN72	900,000.000	83.109970	747,989.73	847,248.12	0.00	-99,258.39
UNIVERSITY TEX PERM UNIV FD 5.262% 07-01-2039 BEO TAXABLE SB4MMJD7	200,000.000	97.253750	194,507.50	206,839.98	0.00	-12,332.48
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SB3XQ2J8	100,000.000	105.313770	105,313.77	113,421.99	0.00	-8,108.22
Total United States - USD			16,965,252.14	19,535,229.07	0.00	-2,569,976.93
Uruguay - USD						
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG C760942BA9	305,000.000	91.684558	279,637.90	305,865.74	0.00	-26,227.84
Total Uruguay - USD			279,637.90	305,865.74	0.00	-26,227.84
Total Other			79,207,293.88	79,707,880.23	0.00	-500,586.35

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other Liabilities						
Pending foreign exchange sales: Australian dollar	0.000	0.000000	-20,967.27	-21,975.13	0.00	1,007.86
Pending foreign exchange sales: Canadian dollar	0.000	0.000000	-1,312,798.12	-1,345,629.37	0.00	32,831.25
Pending foreign exchange sales: Euro	0.000	0.000000	-3,062,889.28	-3,114,539.61	0.00	51,650.33
Pending foreign exchange sales: British pound sterling	0.000	0.000000	-1,949,778.12	-1,960,063.70	0.00	10,285.58
Pending foreign exchange sales: Indian rupee	0.000	0.000000	-585,994.50	-588,751.00	0.00	2,756.50
Pending foreign exchange sales: Peruvian nuevo sol	0.000	0.000000	-135,335.05	-135,995.00	0.00	659.95
Pending foreign exchange sales: New Taiwan dollar	0.000	0.000000	-635,634.82	-651,585.77	0.00	15,950.95
Pending foreign exchange sales: United States dollar	0.000	0.000000	-2,620,855.05	-2,620,855.05	0.00	0.00
Total - all currencies			-10,324,252.21	-10,439,394.63	0.00	115,142.42
Pending trade purchases: United States dollar	0.000	0.000000	-1,165,077.66	-1,165,077.66	0.00	0.00
Total - all currencies			-1,165,077.66	-1,165,077.66	0.00	0.00
Pending trade purchases: United States dollar	0.000	0.000000	-23,846,533.37	-23,846,533.37	0.00	0.00
Total - all currencies			-23,846,533.37	-23,846,533.37	0.00	0.00
Total Other Liabilities			-35,335,863.24	-35,451,005.66	0.00	115,142.42
Total			1,158,636,018.25	1,141,196,484.68	-17,671.74	17,421,861.83