

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

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, 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, 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, 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: NISOURCE INC. MASTER RETIREMENT TRUST
1b Three-digit plan number (PN): 001
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): NISOURCE INC.
2b Employer Identification Number (EIN): 36-6968911
2c Plan Sponsor's telephone number: 219-647-4334
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.

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Rows include: 1. Filed with authorized/valid electronic signature, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. 2. Signature of employer/plan sponsor, Date, Enter name of individual signing as employer or plan sponsor. 3. Filed with authorized/valid electronic signature, 10/10/2025, TCHAPO NAPOE. 4. Signature of DFE, Date, Enter name of individual signing as DFE.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor NISOURCE BENEFITS COMMITTEE 801 EAST 86TH AVENUE MERRILLVILLE, IN 46410	3b Administrator's EIN 35-2108964 3c Administrator's telephone number 219-647-4334																				
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN																				
5 Total number of participants at the beginning of the plan year	5																				
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1" style="width:100%; border-collapse: collapse;"> <tr><td style="width:100px;">6a(1)</td><td></td></tr> <tr><td>6a(2)</td><td></td></tr> <tr><td>6b</td><td></td></tr> <tr><td>6c</td><td></td></tr> <tr><td>6d</td><td></td></tr> <tr><td>6e</td><td></td></tr> <tr><td>6f</td><td></td></tr> <tr><td>6g(1)</td><td></td></tr> <tr><td>6g(2)</td><td></td></tr> <tr><td>6h</td><td></td></tr> </table>	6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
6a(1)																					
6a(2)																					
6b																					
6c																					
6d																					
6e																					
6f																					
6g(1)																					
6g(2)																					
6h																					
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7																				

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

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

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

a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan NISOURCE INC. MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 NISOURCE INC.	D Employer Identification Number (EIN) 36-6968911	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

BAILLIE GIFFORD OVERSEAS LTD

22-3438530

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

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

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

CID FUND VII LIQUIDATING TRUST

81-6658856

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

GOLDMAN SACHS ASSET MANAGEMENT, LP

13-3575636

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

NORTHERN TRUST CORPORATION

36-2723087

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

OAKTREE CAPITAL MANAGEMENT, L.P

26-0189082

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

PORTFOLIO ADVISORS, LLC

06-1487853

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

SEI TRUST COMPANY

06-1271230

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

SIGULER GUFF ADVISERS, LLC

13-3855629

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

SPRUCEGROVE INV MGMT LTD

98-0399967

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

THE VANGUARD GROUP, INC

23-1945930

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

WCP INVESTMENT MANAGER LLC

56-2569505

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)

ALIGHT SOLUTIONS LLC

82-1061233

(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?
15 50 99	NONE	828006	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	868	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	608679	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 51 62	TRUSTEE INVEST. MANAGER	520729	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	452144	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

AON CONSULTING

22-2232264

(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?
11 50	NONE	298573	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ABRDN INC.

51-0368279

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	282093	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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)

MACQUARIE INVESTMENT MGMT ADVISERS

23-2859590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	269954	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	234540	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

ALLSPRING GLOBAL INVESTMENTS, LLC

1415 VANTAGE PARK DRIVE
3RD FLOOR
CHARLOTTE, NC 28203

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	225699	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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)

LCG ASSOCIATES INC

75-1680350

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 27 50	NONE	155621	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

MCCONNELL & JONES

76-0488832

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	118500	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

PORTER, WRIGHT, MORRIS AND ARTHUR

31-4373657

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	81338	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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)

LEGACY PROFESSIONALS LLP

32-0043599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	17594	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

GLOUSTON CAPITAL PARTNERS, LLC

02-0571602

(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?
52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	17049	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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
GLOUSTON CAPITAL PARTNERS, LLC	52	9069
(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.	
GLOUSTON PRIVATE EQUITY HOLD. V(B) 98-0544475	MANAGEMENT FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
GLOUSTON CAPITAL PARTNERS, LLC	52	7980
(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.	
GLOUSTON PRIVATE EQUITY HOLD. V(A) 98-0556957	MANAGEMENT FEES	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ALIGHT SOLUTIONS LLC	99	868
(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.	
EQUIFAX WORKFORCE SOLUTIONS LLC 64-0958101	COMPENSATION RELATED TO PENSION INCOME VERIFICATION SERVICE.	

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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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 <hr/> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan <u>NISOURCE INC. MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) ▶	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>NISOURCE INC.</u>	D Employer Identification Number (EIN) <u>36-6968911</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SPRUCEGROVE COLLECTIVE INVEST TRUST</u>		
b Name of sponsor of entity listed in (a): <u>SEI TRUST COMPANY</u>		
c EIN-PN <u>82-3729482-112</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>32594945</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>INTERMEDIATE DURATION CORPOR CL1 FD</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N. A.</u>		
c EIN-PN <u>82-2229248-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>115982498</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>INTERMEDIATE GOVERNMENT BOND INDEX</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N. A.</u>		
c EIN-PN <u>94-3118548-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>30327798</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LONG DURATION CORPORATE CR SCR NL</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N. A.</u>		
c EIN-PN <u>27-4520291-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>44611883</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CLOSED ENDED INTL EQ FD</u>		
b Name of sponsor of entity listed in (a): <u>ALLSPRING GLOBAL INVESTMENTS, LLC.</u>		
c EIN-PN <u>04-6782445-000</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>32734865</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE RUSSELL 1000 INDEX</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-006</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>141555221</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT TERM INVESTMENT FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>12533</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: LONG TERM GOVERNMENT BOND INDEX FD		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N. A		
c EIN-PN 94-3118547-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23216603
a Name of MTIA, CCT, PSA, or 103-12 IE: CLOSED ENDED ALL CAP EQ FUND		
b Name of sponsor of entity listed in (a): ALLSPRING GLOBAL INVESTMENTS, LLC.		
c EIN-PN 04-6782445-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 61257192
a Name of MTIA, CCT, PSA, or 103-12 IE: Q-BLK REAL ASSETS II PARALLEL LP		
b Name of sponsor of entity listed in (a): BLACKROCK FINANCIAL MANAGEMENT, INC		
c EIN-PN 20-4552354-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2931452
a Name of MTIA, CCT, PSA, or 103-12 IE: HARBOURVEST INTL PRIVATE EQ PARTNER		
b Name of sponsor of entity listed in (a): HARBOURVEST PARTNERS, LLC		
c EIN-PN 05-0623924-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1
a Name of MTIA, CCT, PSA, or 103-12 IE: HIPEP IV-SUPPLE EUROPEAN COMPANY FD		
b Name of sponsor of entity listed in (a): HARBOURVEST PARTNERS, LLC		
c EIN-PN 16-1694714-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MRKTS EQUITY FUND		
b Name of sponsor of entity listed in (a): ABERDEEN ASSET MANAGEMENT		
c EIN-PN 36-7180580-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: PEP NEW PARTNERS- MANAGER LP		
b Name of sponsor of entity listed in (a): ACCESS GENERAL PARTNER LLC		
c EIN-PN 20-3686192-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 304919
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	NISOURCE PENSION PLAN	
b Name of plan sponsor	NORTHERN INDIANA PUBLIC SERVICE COMPANY	c EIN-PN 35-0552990-001

a Plan name	COLUMBIA ENERGY GROUP PENSION PLAN	
b Name of plan sponsor	NISOURCE INC.	c EIN-PN 35-2108964-001

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan NISOURCE INC. MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 NISOURCE INC.	D Employer Identification Number (EIN) 36-6968911

Part I	Asset and Liability Statement
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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.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a	2213024	1082463
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	18103712	18501378
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	175402396	154782270
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	23102566	17757122
(B) All other	1c(3)(B)	459029996	468851849
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	1124524	7567
(5) Partnership/joint venture interests	1c(5)	6920067	4750435
(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)	460740027	482293538
(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)	35520897	3236372
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	207637436	159179567
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	49421149	35692551

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	1439215794	1346135112
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	12348275	9776446
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	12348275	9776446
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1426867519	1336358666

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)	54512	
(B) U.S. Government securities.....	2b(1)(B)	5651203	
(C) Corporate debt instruments.....	2b(1)(C)	25386046	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	2135767	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		33227528
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	9628	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	4359659	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		4369287
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	1192026930	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	1200745474	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-33885263	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		43476674
(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)		2313539
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		7295850
c Other income	2c		482315
d Total income. Add all income amounts in column (b) and enter total	2d		48561386

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)	814606	
(4) IQPA audit fees	2i(4)	149494	
(5) Investment advisory and investment management fees	2i(5)	2370953	
(6) Bank or trust company trustee/custodial fees	2i(6)	378462	
(7) Actuarial fees	2i(7)	298573	
(8) Legal fees	2i(8)	84038	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	975667	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		5071793
j Total expenses. Add all expense amounts in column (b) and enter total	2j		5071793

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		43489593
l Transfers of assets:			
(1) To this plan	2l(1)		744887670
(2) From this plan	2l(2)		878886116

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.)			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
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?			
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?			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

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 _____.

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

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, 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, 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, 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: NISOURCE INC. MASTER RETIREMENT TRUST; 1b Three-digit plan number (PN): 001; 1c Effective date of plan; 2a Plan sponsor's name, mailing address, city, state, ZIP; 2b Employer Identification Number (EIN): 36-6968911; 2c Plan Sponsor's telephone number: 219-647-4334; 2d Business code

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.

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes entries for employer/plan sponsor and DFE.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor NISOURCE BENEFITS COMMITTEE 801 EAST 86TH AVENUE MERRILLVILLE IN 46410	3b Administrator's EIN 35-2108964 3c Administrator's telephone number 219-647-4334
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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
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5 Total number of participants at the beginning of the plan year	5	
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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	
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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) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

NiSource Inc. Master Retirement Trust
EIN: 36-6968911. PN: 001
Schedule H, Line 4j - Schedule of Reportable Transactions
December 31, 2024

Account number NIPSC
Account Name NISOURCE MASTER TRUST 7552

◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,426,867,519.35

◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,426,867,519.35

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
CF BLACKROCK INTERMEDIATE DURATION CORPO R CL1 FUND CUSIP: 991682022	Total acquisitions	4	104,929,088.69			0.00	104,929,088.69	104,929,088.69
	Total dispositions	8		7,878,521.75		0.00	7,631,597.19	7,878,521.75
CF BLACKROCK INTERMEDIATE GOVERNMENT BOND INDEX FUND CUSIP: 80999FJC6	Total acquisitions	10	40,993,898.68			0.00	40,993,898.68	40,993,898.68
	Total dispositions	13		71,968,542.38		0.00	70,882,595.05	71,968,542.38
CF BLACKROCK LONG DURATION CORPORATE CREDIT SCREENED NON-LENDABLE FUND CUSIP: 47999IRB2	Total acquisitions	9	68,950,895.20			0.00	68,950,895.20	68,950,895.20
	Total dispositions	18		132,631,630.05		0.00	132,277,702.30	132,631,630.05
MFB NORTHERN INSTL FDS TREAS PORTFOLIO PREMIER CL SEDOL: BYZBLN5	Total acquisitions	584	483,090,193.03			0.00	483,090,193.03	483,090,193.03
	Total dispositions	503		502,460,832.85		0.00	502,460,832.85	502,460,832.85
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	32	79,372,522.18			0.00	79,372,522.18	79,372,522.18
	Total dispositions	14		79,360,450.47		0.00	79,360,450.47	79,360,450.47
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	84	65,166,239.51			0.00	65,166,239.51	65,166,239.51
	Total dispositions	79		47,401,018.02		0.00	47,133,724.22	47,401,018.02
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	Total acquisitions	120	40,787,246.73			0.00	40,787,246.73	40,787,246.73
	Total dispositions	99		40,868,851.26		0.00	40,787,246.73	40,868,851.26
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	Total acquisitions	98	36,250,866.07			0.00	36,250,866.07	36,250,866.07
	Total dispositions	77		36,570,005.47		0.00	36,250,866.07	36,570,005.47
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	117	40,545,083.21			0.00	40,545,083.21	40,545,083.21
	Total dispositions	80		37,857,276.82		0.00	38,401,594.62	37,857,276.82

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,426,867,519.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,426,867,519.35

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	2,764.930	2,764.93	2,764.93
MXN - Mexican peso	38,043.550	38,043.55	38,043.55
USD - United States dollar	1,106,117.400	1,106,117.40	1,106,117.40
USD - United States dollar	0.000	-64,463.35	-64,463.35
Total - all currencies		1,082,462.53	1,082,462.53
Total Non-Interest Bearing Cash - USD		1,082,462.53	1,082,462.53
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Brazilian real	0.000	2,098,923.43	2,044,973.12
Pending foreign exchange purchases: British pound sterling	0.000	82,931.90	82,094.12
Pending foreign exchange purchases: Indonesian rupiah	0.000	328,078.76	323,992.05
Pending foreign exchange purchases: Japanese yen	0.000	524,976.35	489,418.44
Pending foreign exchange purchases: Mexican peso	0.000	513,272.98	482,833.33
Pending foreign exchange purchases: United States dollar	0.000	2,990,922.50	2,990,922.50
Total - all currencies		6,539,105.92	6,414,233.56
Pending trade sales: United States dollar	0.000	1,123,539.67	1,123,539.67
Total - all currencies		1,123,539.67	1,123,539.67
Pending trade sales: United States dollar	0.000	2,398,389.74	2,398,389.74
Total - all currencies		2,398,389.74	2,398,389.74
Total Receivables - Other - USD		10,061,035.33	9,936,162.97

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.23% 07-29-2030 SEDOL: BMYFR36	995,000.000	848,834.50	829,433.64
FNMA POOL #MA5272 6% 02-01-2054 BEO CUSIP: 31418E2E9	1,203,776.110	1,216,519.21	1,210,232.26
FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG SEDOL: BYTH816	4,520,000.000	2,978,194.96	2,420,455.30
PRIVATE EXPORT FUNDING 3.65% 03-15-2030 CUSIP: 742651EC2	415,000.000	414,385.80	397,710.46
PRIVATE EXPT FDG CORP 3.9% 10-15-2027 SEDOL: BN6K855	370,000.000	369,408.00	364,092.51
PRIVATE EXPT FDG CORP 4.6% 02-15-2034 SEDOL: BP6GRN8	600,000.000	597,788.44	588,637.48
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	175,000.000	140,682.50	138,527.10
TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG SEDOL: B4NTYJ8	1,185,000.000	1,253,714.25	1,208,681.62
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	1,110,000.000	1,057,108.19	1,005,590.63
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	1,210,000.000	1,297,725.00	840,524.61
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	4,330,000.000	3,821,144.72	3,033,367.99
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SEDOL: BYQLTW9	2,660,000.000	2,682,755.48	2,158,236.73
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	1,825,000.000	1,539,436.36	1,485,307.62
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SEDOL: BQHM4F3	21,199,900.000	18,495,873.54	15,236,600.06
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	5,230,000.000	5,369,582.52	4,710,881.65
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	18,705,000.000	18,032,515.29	17,093,154.98
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	3,555,000.000	3,526,362.55	3,395,580.47
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	1,170,000.000	1,239,958.76	1,164,881.25

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026 SEDOL: BMCV833	305,000.000	287,268.78	287,808.01
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026 SEDOL: BMDNPN7	495,000.000	471,564.84	474,117.19
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026 SEDOL: BM9BQT8	3,470,000.000	3,197,625.66	3,304,768.35
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO SEDOL: BMZ2XK5	20,000.000	18,131.77	19,189.84
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 SEDOL: BP489T6	1,150,000.000	1,144,585.43	1,124,664.06
UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027 SEDOL: BR2NN84	1,925,000.000	1,896,180.63	1,900,335.94
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	1,725,000.000	1,687,143.72	1,641,917.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 SEDOL: BPJM982	570,000.000	572,805.47	562,117.97
UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 SEDOL: BMTY6H5	2,540,000.000	2,523,508.78	2,516,584.38
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL: BSZ7PN9	370,000.000	369,089.45	365,692.97
UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027 SEDOL: BRK1506	765,000.000	762,913.46	761,533.59
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	15,595,000.000	15,450,106.74	15,192,941.41
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 SEDOL: BS60BJ5	1,650,000.000	1,648,968.75	1,650,000.00
UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028 SEDOL: BMGC3Q0	355,000.000	354,778.13	355,235.74
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SEDOL: BS60BL7	1,490,000.000	1,492,105.47	1,491,164.06
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0	3,115,000.000	3,117,658.15	3,127,533.02
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 SEDOL: BMWXPZ2	205,000.000	209,356.25	208,659.57
UNITED STATES OF AMER TREAS NOTES 4% 01-15-2027 SEDOL: BQPG6W8	1,305,000.000	1,295,554.52	1,298,475.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 SEDOL: BQRHD39	10,155,000.000	2,837,095.09	2,685,070.65
UNITED STATES TREAS BD STRIPPED PRIN PMT0.0% 11-15-2052 SEDOL: BP481K1	755,000.000	249,111.00	204,392.41
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO SEDOL: BMX79G0	8,160,000.000	2,394,884.25	2,233,173.15
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL: BZ1BP67	1,220,000.000	1,404,763.28	887,454.69
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	6,720,000.000	7,081,702.20	6,540,450.00
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	4,400,000.000	4,221,489.70	3,886,437.50
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	270,000.000	233,176.26	149,196.09
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	2,280,000.000	2,274,699.50	1,856,596.89
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	380,000.000	405,190.50	239,370.31
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP: 912810RV2	1,120,000.000	1,510,250.00	830,987.49
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0	1,640,000.000	1,933,150.00	1,385,287.50
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	1,080,000.000	1,170,625.46	915,848.43
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	3,675,000.000	3,647,933.72	3,567,046.88
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 SEDOL: BS3FRW8	1,625,000.000	1,702,817.04	1,638,203.13
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 SEDOL: BNTC728	2,375,000.000	2,375,537.77	2,375,649.42
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO SEDOL: BLPKF06	1,130,000.000	1,040,350.62	1,079,282.42
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 SEDOL: BD59D36	625,000.000	595,207.19	596,923.83
UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL: BSNR6M7	60,000.000	59,111.72	57,724.22

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS NTS 3.75% 12-31-2028 SEDOL: BRT4MG1	440,000.000	429,044.15	430,065.63
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	3,090,000.000	3,072,944.13	3,065,859.38
UNITED STATES TREAS NTS 4.0% 08-31-2026 SEDOL: BRBK5F7	1,390,000.000	1,378,121.06	1,378,923.44
UNITED STATES TREAS 4.875% 05-31-2026 SEDOL: BS3FRT5	1,600,000.000	1,613,500.00	1,613,187.50
UNITED STS TREAS NTS .5% 10-31-2027 SEDOL: BMYVTX8	145,000.000	128,279.47	130,500.00
UNITED STS TREAS NTS .875% 06-30-2026 SEDOL: BMBYXC7	715,000.000	676,999.11	680,283.40
UNITED STS TREAS 1.25% 05-31-2028 SEDOL: BM9BQW1	930,000.000	838,250.91	839,797.26
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SEDOL: B5012P6	2,120,000.000	1,116,837.20	1,007,518.15
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	2,165,000.000	2,143,488.59	2,047,616.41
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	400,000.000	400,718.75	395,406.25
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	14,005,000.000	13,537,563.98	12,812,386.72
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054 SEDOL: BRT4T26	4,320,000.000	1,163,721.60	1,108,830.60
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	125,000.000	124,880.09	124,921.88
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	1,670,000.000	2,245,235.11	1,306,187.89
WI TREASURY SEC 3.75% TNOTE 08-31-2031 SEDOL: BRBKJ00	3,285,000.000	3,234,025.79	3,147,055.66
Total United States - USD		168,622,041.31	154,782,269.64
Total U.S. Government Securities		168,622,041.31	154,782,269.64

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ACE INA HLDGS INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	45,000.000	57,311.55	37,671.71
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	55,000.000	42,263.10	38,888.49
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	155,000.000	166,331.50	118,778.99
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	200,000.000	178,624.00	166,187.20
ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL: BMYX9K1	375,000.000	257,260.15	252,457.41
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL: BKMJWW0	55,000.000	55,803.55	37,542.35
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	205,000.000	194,260.30	168,580.19
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	65,000.000	62,439.00	47,780.61
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	475,000.000	526,081.75	449,610.46
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	20,000.000	25,642.50	20,548.58
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	100,000.000	106,644.00	79,745.44
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	180,000.000	161,091.00	147,231.29
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 SEDOL: BN92ZW4	1,195,000.000	1,190,255.85	819,383.45
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	190,000.000	173,247.90	153,499.35
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	360,000.000	411,692.42	310,430.01
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	90,000.000	88,173.69	75,271.29
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	150,000.000	165,720.00	118,465.43
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	40,000.000	44,067.90	30,841.97

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	90,000.000	123,137.01	97,239.34
CONNECTICUT LIGHT & POWER 4.15% DUE 06-01-2045 SEDOL: BXS2QG6	245,000.000	207,610.55	200,323.33
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	31,000.000	30,361.69	17,106.99
CONSUMERS ENERGY FIXED 3.75% 02-15-2050 SEDOL: BK92VB4	70,000.000	70,273.00	53,081.76
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	40,000.000	39,510.43	29,154.19
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	1,640,000.000	1,626,306.00	1,119,806.12
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	180,000.000	174,969.09	135,612.82
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	165,000.000	132,038.55	116,995.98
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	40,000.000	39,613.20	26,925.24
DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL: B5490M9	10,000.000	10,527.85	8,202.49
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	40,000.000	52,891.20	36,348.40
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	80,000.000	85,785.60	59,105.97
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	240,000.000	250,579.20	193,000.40
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	140,000.000	147,371.14	113,814.46
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	111,000.000	99,298.38	90,404.34
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	751,000.000	802,775.02	632,422.34
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721	300,000.000	373,935.22	293,700.90
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	1,360,000.000	1,342,930.30	912,080.37

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ENTERGY ARK INC 4.95% DUE 12-15-2044 SEDOL: BSVV7D9	365,000.000	362,401.20	328,876.37
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	135,000.000	134,141.40	96,964.90
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJOC8	25,000.000	27,753.73	19,884.93
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	955,000.000	1,039,170.25	709,901.38
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	90,000.000	89,690.40	90,183.01
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	80,000.000	79,532.80	78,597.95
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	280,000.000	394,063.60	301,553.76
GLOBE LIFE INC FIXED 2.15% DUE 08-15-2030 SEDOL: BLPNFF0	200,000.000	161,237.00	169,058.72
HERSHEY CO 2.65% DUE 06-01-2050 SEDOL: BMWP0F1	150,000.000	149,506.50	89,712.14
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	295,000.000	298,477.05	252,378.38
KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048 SEDOL: BDVLN03	70,000.000	63,295.81	55,527.20
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	350,000.000	419,842.50	290,337.40
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	160,000.000	136,081.60	125,383.40
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	1,280,000.000	1,348,800.00	1,017,938.29
MERCK & CO INC 3.6 DUE 09-15-2042 SEDOL: B736C41	255,000.000	204,940.95	198,125.32
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	60,000.000	62,858.28	46,720.56
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	80,000.000	79,512.00	64,962.59
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	60,000.000	75,538.80	51,315.77

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5500 Supplemental Schedules

31 DEC 24

NiSource Inc. Master Retirement Trust
EIN: 36-6968911. PN: 001

Account number NIPSC
Account Name NISOURCE MASTER TRUST 7552

Schedule H, Line 4i - Schedule of Assets Held at end of the Year December 31, 2024

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PACIFICORP 4.1 DUE 02-01-2042 SEDOL: B6XX5C4	85,000.000	99,067.50	68,529.64
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	60,000.000	59,506.20	39,187.77
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	10,000.000	15,030.98	11,693.47
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	45,000.000	55,991.41	36,291.27
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	1,055,000.000	1,057,208.69	862,393.84
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	50,000.000	61,025.81	38,357.73
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	15,000.000	11,662.95	9,706.54
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL: BYYD0H9	100,000.000	112,393.00	77,535.19
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	115,000.000	80,532.20	78,508.76
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	470,000.000	501,345.71	409,641.30
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	240,000.000	224,702.40	214,965.06
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	140,000.000	144,140.44	115,771.98
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	400,000.000	390,643.80	270,541.45
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	20,000.000	20,444.18	15,004.48
SAN DIEGO GAS & 3.95% DUE 11-15-2041 SEDOL: B4R13W6	20,000.000	20,592.58	15,963.79
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	20,000.000	23,298.00	15,747.16
SPIRE MO INC 3.3% DUE 06-01-2051 SEDOL: BNGBK96	2,150,000.000	2,143,872.50	1,442,514.40
TRAVELERS COS INC 4.1% 03-04-2049 SEDOL: BJLV1D4	220,000.000	206,427.10	175,808.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL: BKPGX14	230,000.000	237,787.03	158,710.81
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	45,000.000	56,608.65	34,992.19
UNION ELEC CO 5.45% DUE 03-15-2053 SEDOL: BMXMYJ3	255,000.000	254,474.70	244,475.35
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	130,000.000	135,637.21	104,452.28
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	100,000.000	87,162.00	81,125.24
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SEDOL: B45YNS3	10,000.000	13,124.35	10,253.35
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	90,000.000	129,407.13	101,731.66
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	15,000.000	13,272.90	13,646.81
WESTAR ENERGY INC FIXED 3.25% DUE 09-01-2049 SEDOL: BKFVB37	2,881,000.000	2,846,675.51	1,913,910.70
Total United States - USD		23,645,702.39	17,757,122.16
Total Corporate Debt Instruments - Preferred		23,645,702.39	17,757,122.16
Corporate Debt Instruments - Other			
Australia - USD			
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	120,000.000	135,248.46	121,296.16
BHP BILLITON FIN USA LTD 5.5% DUE 09-08-2053 SEDOL: BRJRLD0	375,000.000	368,246.25	366,599.09
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0	120,000.000	126,053.40	112,221.34
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	160,000.000	147,567.60	140,643.23
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	85,000.000	81,443.60	73,421.06
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	80,000.000	79,751.20	69,029.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	20,000.000	14,506.37	13,093.23
PVTPL NORTHERN STAR RESOURCES LTD 6.125%04-11-2033 CUSIP: 66573RAA6	425,000.000	422,034.56	435,132.69
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	700,000.000	797,493.08	693,778.09
WESTPAC BKG CORP 5.618% DUE 11-20-2035 CUSIP: 961214FW8	315,000.000	315,000.00	309,666.17
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	70,000.000	70,000.00	59,561.30
Total Australia - USD		2,557,344.52	2,394,442.11
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	390,000.000	392,823.60	385,153.40
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	150,000.000	160,233.59	127,174.59
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	720,000.000	727,548.44	733,576.77
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	700,000.000	719,683.73	663,578.46
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	280,000.000	238,333.20	253,448.47
PVTPL SOLVAY FIN AMER LLC 5.65% 06-04-2029 SEDOL: BSWYNC8	115,000.000	114,974.70	116,734.21
PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034 SEDOL: BSWYND9	225,000.000	228,307.50	228,470.97
Total Belgium - USD		2,581,904.76	2,508,136.87
Brazil - USD			
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	150,000.000	155,717.04	140,506.04
SUZANO AUSTRIA 7% DUE 03-16-2047 CUSIP: 86964WAB8	1,350,000.000	1,812,375.00	1,420,481.87
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 SEDOL: BPLW4X0	140,000.000	139,004.56	141,762.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Brazil - USD			
VALE S A 5.625% DUE 09-11-2042 SEDOL: B4M6ZX1	1,440,000.000	1,832,400.00	1,382,240.59
Total Brazil - USD		3,939,496.60	3,084,991.24
Canada - USD			
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 CUSIP: 015857AF2	1,085,000.000	1,075,929.40	1,090,108.22
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	620,000.000	622,625.00	658,062.56
BANK OF MONTREAL 5.511% 06-04-2031 SEDOL: BT06710	460,000.000	479,301.33	467,205.67
BANK OF MONTREAL 7.3% 11-26-2084 CUSIP: 06368L5Q5	480,000.000	480,000.00	490,768.32
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	350,000.000	447,892.01	346,159.25
BELL CANADA 5.55% 02-15-2054 SEDOL: BPGLSL8	15,000.000	14,617.35	14,089.50
BELL CDA FIXED 4.3% 07-29-2049 CUSIP: 0778FPAB5	30,000.000	34,249.80	23,481.83
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	240,000.000	238,281.60	156,297.26
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP: 13648TAE7	435,000.000	415,803.45	394,418.61
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	470,000.000	526,640.75	488,693.07
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	235,000.000	326,614.00	249,131.39
CDN NATL RY CO 3.2% DUE 08-02-2046 CUSIP: 136375CK6	115,000.000	91,269.75	80,862.70
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	215,000.000	213,460.60	148,681.60
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7	530,000.000	525,433.50	554,491.28
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	540,000.000	492,296.10	459,513.12
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080 CUSIP: 29250NBC8	190,000.000	178,837.50	183,706.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ENBRIDGE INC 5.95% 04-05-2054 SEDOL: BQZCJF0	1,980,000.000	1,977,802.20	1,963,527.51
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	225,000.000	224,707.50	244,522.31
NATIONAL BANK OF CANADA 4.5% 10-10-2029 CUSIP: 63307A3B9	415,000.000	411,558.70	403,773.03
NATL BK CDA MEDIUM FLTG RT 5.6% DUE 07-02-2027 CUSIP: 63307A3A1	650,000.000	649,577.50	657,205.28
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	250,000.000	248,417.50	246,509.18
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	14,000.000	19,412.13	14,908.39
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP: 01626PAV8	1,395,000.000	1,395,000.00	1,319,385.43
PVTPL EMPOWER FIN 2020 LP 3.075% DUE 09-17-2051 SEDOL: BMC14W4	1,345,000.000	1,349,352.90	846,588.46
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	10,000.000	12,077.38	10,810.25
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE 10-25-2042 BEO CUSIP: 98417EAR1	580,000.000	606,347.39	545,246.55
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 SEDOL: BPGLSV8	410,000.000	405,588.70	399,905.25
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP: 78016HZZ6	500,000.000	497,730.00	496,115.39
TECK RES LTD 5.4 DUE 02-01-2043 SEDOL: B899393	360,000.000	364,303.91	322,812.60
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	50,000.000	64,008.33	49,343.83
TECK RESOURCES LTD 6% DUE 08-15-2040 SEDOL: BG494B3	10,000.000	12,272.70	9,758.07
TORONTO DOMINION BANK 5.103% 01-09-2026 CUSIP: 89115A2K7	165,000.000	165,785.40	165,765.45
TORONTO DOMINION BK SR MEDIUM TERM TRANCHE # TR 62 .75% 01-06-2026 SEDOL: BND74F1	125,000.000	119,292.50	120,246.21
TORONTO DOMINION FIXED 8.125% DUE 10-31-2082 CUSIP: 89117F8Z5	770,000.000	774,350.00	807,371.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
TORONTO-DOMINION BANK 7.25% SEDOL: BS2KYW3 07-31-2084	200,000.000	200,000.00	203,490.80
YAMANA GOLD INC FIXED 4.625% CUSIP: 98462YAD2 12-15-2027	530,000.000	532,371.89	520,667.91
Total Canada - USD		16,193,208.77	15,153,624.04
Chile - USD			
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	200,000.000	198,348.00	131,878.68
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILES A 4.25% DUE 01-22-2050 CUSIP: 833636AJ2	1,596,000.000	1,735,650.00	1,229,312.62
Total Chile - USD		1,933,998.00	1,361,191.30
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	645,000.000	559,474.35	415,911.72
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 SEDOL: BF5BK80	60,000.000	67,766.40	51,328.40
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	330,000.000	324,165.80	224,196.18
ALIBABA GROUP HLDG 5.625% DUE 11-26-2054 CUSIP: 01609WBL5	200,000.000	199,424.00	194,336.05
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	435,000.000	317,106.00	303,037.50
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	25,000.000	22,616.76	18,276.48
Total China - USD		1,490,553.31	1,207,086.33
Colombia - USD			
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	140,000.000	135,705.65	96,449.56
Total Colombia - USD		135,705.65	96,449.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7	105,000.000	103,418.70	106,693.13
PVTPL NORDEA BK ABP 6.3% 12-31-2049 CUSIP: 65558RAK5	280,000.000	280,000.00	267,515.95
Total Finland - USD		383,418.70	374,209.08
France - USD			
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	325,000.000	325,000.00	321,595.99
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	820,000.000	822,522.00	839,351.18
PVTPL BNP PARIBAS 7.375% 12-31-2049 CUSIP: 05602XJC3	270,000.000	270,000.00	268,051.06
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	400,000.000	412,432.00	426,922.80
PVTPL BPCE 3.582% 10-19-2042 CUSIP: 05578QAG8	650,000.000	669,431.24	462,706.25
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	265,000.000	265,000.00	261,645.78
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 CUSIP: 22534PAG8	340,000.000	340,000.00	342,696.78
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	90,000.000	87,044.40	85,831.84
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	75,000.000	78,519.75	49,208.57
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	345,000.000	345,000.00	319,478.10
Total France - USD		3,614,949.39	3,377,488.35
Germany - USD			
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	70,000.000	68,144.30	66,405.64
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	80,000.000	66,613.60	67,710.56
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	75,000.000	63,510.75	62,486.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL ALLIANZ SE 5.6% CUSIP: 018820AD2	09-03-2054 400,000.000	400,000.00	394,196.00
PVTPL ALLIANZ SE 6.35% CUSIP: 018820AC4	09-06-2053 400,000.000	400,000.00	416,806.00
PVTPL BAYER US FIN LLC 6.875% SEDOL: BLFDKP5	11-21-2053 325,000.000	324,878.67	328,184.66
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.1% SEDOL: BT6PHP5	11-15-2029 575,000.000	574,574.50	573,543.86
PVTPL RWE FINANCE US LLC 6.25% SEDOL: BPBSCD4	04-16-2054 560,000.000	559,171.20	553,744.78
Total Germany - USD		2,456,893.02	2,463,078.18
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	240,000.000	174,916.80	179,105.75
PVTPL AIA GROUP LTD 5.4% CUSIP: 00131LAS4	09-30-2054 310,000.000	308,313.60	287,606.67
Total Hong Kong - USD		483,230.40	466,712.42
India - USD			
PVTPL RELIANCE INDS LTD SR NT 3.625% CUSIP: 759470BD8	01-12-2052 680,000.000	670,561.60	469,349.60
Total India - USD		670,561.60	469,349.60
Indonesia - USD			
PVTPL PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA 5.25% DUE 05-15-2047 REG CUSIP: 71568PAD1	1,600,000.000	1,822,000.00	1,387,042.72
Total Indonesia - USD		1,822,000.00	1,387,042.72
Ireland - USD			
AERCAP IRELAND CAP / GLOBA BEO SEDOL: BNWV1V3	3.3% DUE 01-30-2032 2,233,000.000	1,826,003.05	1,946,091.01
AERCAP IRELAND CAP/GLOBA 3.85% DUE SEDOL: BNWV1X5	10-29-2041 BEO 600,000.000	568,114.50	470,354.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNWV1W4	180,000.000	179,226.00	153,344.75
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	200,000.000	200,000.00	197,940.36
Total Ireland - USD		2,773,343.55	2,767,730.16
Italy - USD			
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,120,000.000	1,074,273.76	780,446.11
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	1,000,000.000	1,032,744.80	1,119,916.94
Total Italy - USD		2,107,018.56	1,900,363.05
Japan - USD			
PANASONIC HLDGS CORP 5.302% 07-16-2034 CUSIP: 69832AAE6	445,000.000	445,000.00	444,299.33
PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054 CUSIP: 585270AD3	310,000.000	310,000.00	310,734.39
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	360,000.000	360,000.00	303,717.55
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	200,000.000	200,000.00	206,942.95
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030 CUSIP: 86562MBW9	850,000.000	765,822.95	758,726.09
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	130,000.000	108,924.11	94,653.84
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	2,185,000.000	2,244,852.14	1,418,299.89
Total Japan - USD		4,434,599.20	3,537,374.04
Macau - USD			
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	230,000.000	230,433.37	227,434.83
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	175,500.00	178,293.94

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Macau - USD			
SANDS CHINA LTD SR NT 3.25% 08-08-2031 SEDOL: BTJWT91	570,000.000	570,198.32	487,369.72
Total Macau - USD		976,131.69	893,098.49
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	80,000.000	86,371.11	82,124.33
PVTPL GRUMA SAB DE CV 5.761% 12-09-2054 CUSIP: 400131AJ7	500,000.000	501,125.00	472,500.00
PVTPL GRUPO BIMBO SAB DE CV SR NT 144A 4% DUE 09-06-2049/09-06-2019 BEO CUSIP: 40052VAG9	1,762,000.000	1,918,377.50	1,301,236.12
PVTPL MINERA MEXICO S A DE C V SR NT 144A 4.5% DUE 01-26-2050/07-26-2049 BEO SEDOL: BKP8J78	1,752,000.000	1,944,720.00	1,329,834.58
Total Mexico - USD		4,450,593.61	3,185,695.03
Netherlands - USD			
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	350,000.000	415,097.26	330,178.58
PVTPL VITERRA FINANCE BV 3.2% DUE 04-21-2031 BEO CUSIP: 92852LAB5	770,000.000	671,826.10	672,372.41
VITERRA FIN B V GTD NT 144A 5.25% 04-21-2032 CUSIP: 92852LAD1	160,000.000	148,854.40	156,175.67
Total Netherlands - USD		1,235,777.76	1,158,726.66
Norway - USD			
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	480,000.000	476,554.65	435,659.70
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	955,000.000	955,000.00	944,294.80
Total Norway - USD		1,431,554.65	1,379,954.50
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	260,000.000	294,872.80	235,080.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Peru - USD			
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL: B8Q7066	245,000.000	364,150.00	278,986.93
SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	320,000.000	375,739.52	342,539.32
Total Peru - USD		1,034,762.32	856,607.05
Saudi Arabia - USD			
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	550,000.000	550,000.00	536,255.50
PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039 CUSIP: 80414L2E4	1,626,000.000	1,942,744.80	1,390,656.01
Total Saudi Arabia - USD		2,492,744.80	1,926,911.51
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	200,000.000	197,234.00	197,651.13
Total South Africa - USD		197,234.00	197,651.13
Spain - USD			
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	220,000.000	227,638.40	221,850.31
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	10,000.000	10,846.33	9,243.18
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	25,000.000	24,380.19	22,264.02
TELEFONICA 7.045% DUE 06-20-2036 SEDOL: B170DG6	660,000.000	847,236.19	725,747.15
Total Spain - USD		1,110,101.11	979,104.66
Switzerland - USD			
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	110,000.000	91,024.21	95,739.05
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	144,226.45

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	450,000.000	423,805.50	425,749.51
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	1,065,000.000	1,065,000.00	1,015,714.51
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	340,000.000	340,000.00	355,697.68
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	450,000.000	500,636.60	545,870.29
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	370,000.000	370,000.00	423,994.47
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	200,000.000	256,644.00	170,240.99
UBS GROUP AG 4.875% 05-15-2045 CUSIP: 902613AY4	200,000.000	232,013.56	179,270.05
UBS GROUP AG 7.125% 07-15-2032 SEDOL: 2970208	80,000.000	99,947.36	88,671.34
Total Switzerland - USD		3,579,071.23	3,445,174.34
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	250,000.000	199,695.00	179,896.01
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	520,000.000	514,269.60	398,042.74
Total Taiwan - USD		713,964.60	577,938.75
United Arab Emirates - USD			
PVTPL GALAXY PIPELN ASSETS BIDCO LTD 3.25 DUE 09-30-2040 CUSIP: 36321PAC4	1,795,000.000	1,828,207.50	1,352,281.29
Total United Arab Emirates - USD		1,828,207.50	1,352,281.29
United Kingdom - USD			
AON PLC 4.45% DUE 05-24-2043 SEDOL: B9ZT6F1	115,000.000	95,439.65	94,627.08
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	225,000.000	212,490.04	170,257.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	140,000.000	126,584.07	120,903.94
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	175,000.000	129,291.75	141,866.80
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	410,000.000	417,767.60	443,405.40
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	220,000.000	327,375.67	266,941.91
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	500,000.000	478,253.50	471,955.36
HSBC HLDGS PLC 6.1% DUE 01-14-2042 SEDOL: B6QZ5W7	90,000.000	115,555.50	95,754.84
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	210,000.000	268,620.10	215,817.97
HSBC HLDGS PLC 6.95% 12-31-2049 CUSIP: 404280EJ4	280,000.000	280,000.00	280,445.03
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	60,000.000	84,435.60	67,090.54
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	310,000.000	310,000.00	327,531.17
HSBC HOLDINGS 5.45% 11-19-2030 SEDOL: BT6PG58	1,080,000.000	1,080,000.00	1,072,876.32
LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028 SEDOL: BF92VV9	350,000.000	335,975.50	336,214.96
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	115,000.000	122,626.80	85,340.02
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	1,075,000.000	1,064,908.28	1,048,185.68
PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034 CUSIP: 50222CAB6	315,000.000	315,000.00	313,730.29
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	60,000.000	58,794.00	35,907.70
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	648,000.000	750,361.37	540,560.45
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	250,000.000	289,372.66	238,401.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	90,000.000	114,165.90	89,094.92
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	105,000.000	115,035.90	115,464.13
REYNOLDS AMERN INC 7% DUE 08-04-2041 SEDOL: BD6GWW8	20,000.000	25,648.98	21,008.63
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030 SEDOL: BP4YZ29	210,000.000	206,986.50	204,389.41
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO SEDOL: B1SBFX9	93,000.000	114,553.11	97,691.73
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	55,000.000	68,773.10	47,441.71
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	85,000.000	98,038.15	66,103.15
Total United Kingdom - USD		7,606,053.73	7,009,007.91
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	20,000.000	21,277.71	18,735.10
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	170,000.000	179,574.48	150,192.90
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	850,000.000	838,450.51	727,012.02
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	2,300,000.000	2,057,477.10	1,872,794.76
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	30,000.000	30,832.38	26,006.90
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	255,000.000	228,375.45	217,040.80
ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL: BL69TS8	675,000.000	626,589.05	597,967.23
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	1,365,000.000	1,366,939.00	1,332,158.89
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	180,000.000	179,382.60	173,319.54
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	390,000.000	388,541.40	373,217.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052 CUSIP: 007903BG1	220,000.000	213,087.60	184,141.62
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL: BQZB5F9	335,000.000	344,051.70	333,461.90
ADVENTIST HLTH 3.63% DUE 03-01-2049 CUSIP: 007944AG6	1,000,000.000	737,770.00	702,591.51
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048 SEDOL: BJGSS51	36,000.000	42,195.96	29,980.06
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	290,000.000	200,462.50	192,622.03
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	50,000.000	49,982.00	36,172.73
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	130,000.000	117,219.50	85,791.09
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	550,000.000	458,169.60	408,440.80
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	380,000.000	360,545.80	315,111.33
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	20,000.000	13,930.34	12,023.65
AES CORP 6.95% 07-15-2055 SEDOL: BQT6828	190,000.000	189,971.50	185,824.07
AETNA INC NEW 4.5% DUE 05-15-2042 SEDOL: B87F9L7	310,000.000	285,014.00	251,641.56
AHS HOSP CORP 2.78% DUE 07-01-2051 SEDOL: BN4NBT1	95,000.000	95,000.00	58,376.02
AHS HOSP CORP 5.024% DUE 07-01-2045 SEDOL: BFCBR60	120,000.000	164,630.40	112,306.93
AIR LEASE CORP FIXED 3% DUE 02-01-2030 SEDOL: BKV2695	3,401,000.000	3,398,382.57	3,071,007.16
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	60,000.000	40,399.80	38,581.98
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	90,000.000	89,721.90	71,772.07
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL: BPGLSJ6	320,000.000	319,817.60	306,813.31

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Corporate Debt Instruments - Other			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	310,000.000	199,948.40	190,081.63
ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051 SEDOL: BK7Y026	85,000.000	85,000.00	53,058.03
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	195,000.000	157,277.25	166,837.66
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	20,000.000	23,350.00	20,514.28
ALLSTATE CORP 6.9 DEB DUE 05-15-2038 SEDOL: B00P316	95,000.000	103,239.35	106,724.29
ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7	240,000.000	238,490.40	156,969.50
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	80,000.000	79,324.00	44,396.91
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	330,000.000	326,723.10	179,193.32
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	230,000.000	227,637.77	166,199.38
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	180,000.000	122,412.60	122,467.99
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	965,000.000	746,766.19	700,166.91
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	165,000.000	126,736.50	128,129.45
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	810,000.000	804,036.90	799,731.00
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	1,250,000.000	1,230,674.44	1,221,769.78
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	105,000.000	107,272.49	102,766.65
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	520,000.000	491,759.80	459,410.42
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	930,000.000	846,521.03	628,193.34
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	150,000.000	148,770.00	97,799.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	595,000.000	407,508.78	355,587.53
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	40,000.000	39,888.61	33,089.76
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	460,000.000	414,321.92	363,337.43
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	140,000.000	139,734.00	138,186.19
AMERICAN HONDA FINANCE 5.05% 07-10-2031 SEDOL: BSFW4L5	405,000.000	404,882.55	400,798.52
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	90,000.000	89,758.80	75,668.82
AMERICOLD REALTY OPERATING PARTNERS 5.409% 09-12-2034 SEDOL: BPLP860	205,000.000	205,175.66	196,207.69
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	745,000.000	746,304.00	736,882.49
AMERN HONDA FIN 4.4% DUE 09-05-2029 SEDOL: BTFK568	210,000.000	209,748.00	204,175.93
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	3,895,000.000	2,586,708.45	2,501,515.45
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	90,000.000	92,766.60	65,282.39
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	20,000.000	20,000.00	15,574.90
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	25,000.000	15,467.45	14,582.75
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	225,000.000	195,986.25	186,773.01
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	60,000.000	51,520.80	50,356.85
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	310,000.000	279,492.90	266,198.23
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	235,000.000	262,168.12	212,079.41
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	255,000.000	253,198.80	248,813.46

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Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	520,000.000	519,251.20	501,606.80
AMGEN INC 5.65% DUE 06-15-2042 CUSIP: 031162BH2	300,000.000	314,994.00	293,953.57
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	390,000.000	385,610.30	375,287.00
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	2,285,000.000	2,249,102.65	2,176,470.59
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	190,000.000	132,049.90	120,880.08
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	540,000.000	536,650.40	515,286.01
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	40,000.000	43,262.40	34,578.37
ANTHEM INC 3.125% DUE 05-15-2050 SEDOL: BMBLB46	25,000.000	16,456.50	16,018.84
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	30,000.000	30,706.54	20,919.47
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	2,710,000.000	2,631,993.91	2,190,181.10
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	2,023,000.000	1,729,964.42	1,230,379.96
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	1,220,000.000	1,215,291.36	1,193,650.62
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3	1,620,000.000	1,445,470.24	1,411,527.38
APACHE CORP 6% DUE 01-15-2037 SEDOL: B1P8FN3	32,000.000	37,393.92	31,669.02
APOLLO GLOBAL MGMT 5.8% 05-21-2054 SEDOL: BQFPG3	200,000.000	199,762.70	201,048.87
APOLLO GLOBAL MGMT 6.0% 12-15-2054 SEDOL: BT7KJL9	100,000.000	100,000.00	98,522.83
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL: BJR20Z6	30,000.000	29,158.36	24,057.16
APPALACHIAN PWR CO 6.7% DUE 08-15-2037 SEDOL: B2425R7	125,000.000	176,872.50	132,539.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	565,000.000	409,552.90	377,107.67
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,870,000.000	1,511,405.71	1,165,750.58
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	220,000.000	147,191.00	135,904.32
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	350,000.000	224,371.00	218,676.84
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	35,000.000	41,077.75	27,565.88
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO SEDOL: BMDPPX3	280,000.000	278,692.40	174,912.77
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL: BLR5N72	2,118,000.000	1,977,615.09	1,240,927.86
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	650,000.000	619,185.10	583,855.30
AQUA AMER INC FIXED 4.276% 05-01-2049 SEDOL: BK1WFG5	185,000.000	160,742.80	144,894.76
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	90,000.000	98,470.80	74,406.72
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	280,000.000	277,869.20	266,620.37
ARIZONA PUB SVC CO NT 2.2% 12-15-2031 SEDOL: BLDBLJ2	465,000.000	373,864.65	381,037.17
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	180,000.000	206,289.90	133,141.99
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048 SEDOL: BFX84N6	480,000.000	476,592.00	373,071.28
ARIZONA PUB SVC CO 4.25% 03-01-2049 SEDOL: BJT1NN0	1,145,000.000	1,144,805.35	894,807.05
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	1,905,000.000	1,894,903.55	1,838,699.57
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	70,000.000	78,663.90	77,639.55
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	315,000.000	306,005.21	309,673.78

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC CORP 4.65% 06-01-2044 SEDOL: BJ11MN1	80,000.000	85,484.00	68,049.10
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	40,000.000	32,481.20	32,241.27
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	2,623,000.000	2,242,014.51	1,767,174.19
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	85,000.000	62,317.75	57,350.20
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	1,245,000.000	1,020,528.69	880,266.05
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	743,000.000	502,769.01	493,437.98
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,475,000.000	1,243,905.14	1,019,728.14
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	50,000.000	39,490.00	34,659.06
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	1,781,000.000	1,610,977.64	1,472,261.99
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	70,000.000	80,543.40	58,188.63
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	78,000.000	77,841.04	67,897.36
AT&T INC 4.9% 06-15-2042 SEDOL: BJ11MM0	120,000.000	119,334.48	103,773.67
AT&T INC 5.4% 02-15-2034 SEDOL: BQ0MLH1	10,000.000	9,139.50	10,037.84
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	30,000.000	37,025.70	28,845.75
AT&T INC 6.3% DUE 01-15-2038 SEDOL: BFPC4D6	100,000.000	108,831.00	106,806.54
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	90,000.000	128,963.70	94,332.27
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	470,000.000	467,885.30	472,078.42
ATHENE HOLDING LTD 3.95% 05-25-2051 SEDOL: BLF9FJ2	640,000.000	683,961.60	460,715.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 SEDOL: BF19XX4	1,085,000.000	1,460,008.55	891,647.63
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BNM5MW9	1,690,000.000	1,680,897.90	1,034,666.30
AUTOZONE INC 5.4% 07-15-2034 SEDOL: BRRZ46	345,000.000	344,379.00	343,046.59
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	38,000.000	33,174.03	33,897.64
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 SEDOL: BQB7JQ0	2,090,000.000	2,110,045.80	1,743,594.33
BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054 SEDOL: BR3T983	705,000.000	704,802.60	696,557.54
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	960,000.000	806,311.15	826,444.28
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	630,000.000	582,307.93	514,208.02
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	360,000.000	360,000.00	309,585.05
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	2,420,000.000	2,192,248.35	1,811,403.16
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	3,362,000.000	3,346,274.00	3,282,163.36
BANK AMER CORP 5.875% DUE 02-07-2042 SEDOL: B8WR844	290,000.000	358,219.60	302,871.67
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	400,000.000	400,000.00	334,195.60
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	250,000.000	250,000.00	208,560.70
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	520,000.000	520,000.00	494,429.05
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 SEDOL: BMHJ4S9	140,000.000	134,552.60	134,898.44
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	440,000.000	316,229.60	305,945.05
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	250,000.000	269,206.14	210,816.19

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	10,000.000	10,000.00	10,013.52
BANK 2020-BNK25 SR 2020-BNK25 CL A-5 .000293% 12-01-2049 SEDOL: BJNPRQ9	1,562,000.000	1,624,052.89	1,380,395.48
BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050 SEDOL: BLSN900	180,000.000	180,000.00	127,004.60
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	115,000.000	106,715.40	73,206.58
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	250,000.000	268,729.88	214,249.97
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	56,000.000	56,101.97	48,448.02
BENCHMARK 2020-B18 1.925% DUE 07-15-2053 CUSIP: 08163AAE3	550,000.000	538,527.34	460,136.33
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	130,000.000	115,356.58	102,787.28
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	610,000.000	398,536.10	383,487.99
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	890,000.000	851,906.08	737,477.87
BK NEW YORK MELLON CORP 3.442% 02-07-2028 SEDOL: BDCL4P4	115,000.000	111,745.50	112,063.15
BLACK HILLS CORP 4.35% DUE 05-01-2033 SEDOL: BDTYM63	200,000.000	173,526.00	184,427.04
BLACK HILLS CORP 6.15% 05-15-2034 SEDOL: BN4K114	260,000.000	257,985.00	270,344.06
BLACK HILLS CORP 6% 01-15-2035 SEDOL: BQ1JBF9	270,000.000	269,424.90	278,773.76
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	365,000.000	360,770.79	345,357.84
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	400,000.000	398,880.00	382,578.37
BLACKSTONE HLDGS 4.45% DUE 07-15-2045 SEDOL: BWZN4V6	60,000.000	61,545.18	49,811.40
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	172,000.000	183,094.00	130,228.65

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Corporate Debt Instruments - Other			
United States - USD			
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	40,000.000	40,987.17	37,130.13
BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL: BG48P39	540,000.000	676,947.62	522,397.95
BOEING CO 3.65% DUE 03-01-2047 SEDOL: BZBZQ11	205,000.000	153,057.10	138,603.69
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	240,000.000	169,543.20	164,285.63
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	440,000.000	422,019.01	407,770.55
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	235,000.000	261,475.10	250,255.44
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	240,000.000	353,221.07	252,944.40
BON SECOURS MERCY 3.205% DUE 06-01-2050 SEDOL: BMTMKH7	615,000.000	585,073.40	408,785.56
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	800,000.000	675,759.90	509,463.57
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRNN4	1,265,000.000	1,263,715.65	1,246,988.99
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	1,860,000.000	1,239,373.80	1,153,526.15
BP CAP MKTS P L C 4.875% DUE 12-31-2049 SEDOL: BL6JT66	475,000.000	491,688.75	453,709.79
BP CAPITAL MARKETS PLC 6.125% 12-31-2049 SEDOL: BTFZSM0	180,000.000	179,983.80	176,912.51
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 SEDOL: BMWV9D0	140,000.000	121,227.40	120,891.76
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	440,000.000	438,583.12	356,096.01
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	565,000.000	577,774.10	466,961.31
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	35,000.000	43,329.30	29,798.99
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01	70,000.000	69,471.50	69,600.54

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Corporate Debt Instruments - Other			
United States - USD			
BRISTOL MYERS SQUIBB CO 5.55% SEDOL: BPK6XT2	230,000.000	229,100.70	223,186.31
BRISTOL MYERS SQUIBB CO 5.875% SEDOL: BPK6XW5	380,000.000	378,801.05	366,574.44
BRISTOL MYERS SQUIBB CO 6.4% SEDOL: BNDS35	400,000.000	411,095.20	429,243.14
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	40,000.000	39,883.20	23,181.07
BRISTOL-MYERS SQUIBB CO 3.9% SEDOL: BP961B1	425,000.000	363,879.35	304,633.49
BRISTOL-MYERS SQUIBB CO 6.25% SEDOL: BNDS24	340,000.000	339,037.80	360,417.48
BRIXMOR OPERATING PARTNERSHIP LP 5.5% SEDOL: BP2TBC8	285,000.000	284,475.60	283,066.24
BURL NORTHN SANTA FIXED 3.55% DUE SEDOL: BJQV485	70,000.000	74,757.20	50,660.45
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	135,000.000	153,190.80	105,720.74
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	90,000.000	112,176.90	77,963.20
BURLINGTON NORTHERN SANTA FE LLC 5.5% SEDOL: BR3XVJ0	160,000.000	159,152.00	157,662.30
BURLINGTON NORTHN SANTA FE LLC SEDOL: BD00GW4	60,000.000	77,901.00	57,481.71
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	270,000.000	281,370.24	220,332.21
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65% SEDOL: BJX9954	210,000.000	209,468.70	133,671.01
CAPITAL ONE FINL CORP 2.618% CUSIP: 14040HCJ2	200,000.000	159,688.00	165,630.78
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL: BYNQPM9	100,000.000	88,337.00	86,606.38
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	260,000.000	258,973.00	249,098.71
CARGILL INC 2.125% 11-10-2031 SEDOL: BPLQRD3	435,000.000	361,543.75	359,554.77

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Corporate Debt Instruments - Other			
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CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	117,000.000	88,658.14	84,055.84
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	80,000.000	83,109.20	84,673.12
CATERPILLAR FINANCIAL SERVICES 4.45% 10-16-2026 SEDOL: BMYDZ03	270,000.000	269,789.40	270,061.22
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	320,000.000	297,653.89	267,514.36
CBRE SVCS INC 4.875% DUE 03-01-2026 SEDOL: BYZ5LM6	500,000.000	499,725.00	499,332.09
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	435,000.000	308,593.35	342,972.05
CENCORA INC 4.85% 12-15-2029 SEDOL: BPG4K22	405,000.000	405,055.04	402,985.29
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	440,000.000	419,121.90	391,899.09
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	120,000.000	120,000.00	103,573.06
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053 SEDOL: BN7T2Q0	60,000.000	59,954.40	56,743.64
CENTERPOINT ENERGY FIXED 4.45% DUE 10-01-2032 SEDOL: BN72M36	580,000.000	554,427.80	552,058.34
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	200,000.000	199,346.00	195,601.44
CENTERPOINT ENERGY RES CORP 5.25% 03-01-2028 SEDOL: BNGCFN8	300,000.000	308,031.00	302,846.41
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	400,000.000	400,539.81	412,112.58
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	1,100,000.000	738,473.60	707,329.59
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	430,000.000	317,124.70	292,467.76
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	70,000.000	52,640.70	42,709.75
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	430,000.000	425,180.07	342,739.70

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United States - USD			
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	100,000.000	97,334.21	78,648.03
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	2,060,000.000	2,075,210.60	1,374,220.29
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	250,000.000	249,426.88	255,795.41
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	155,000.000	111,886.75	116,678.41
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	1,025,000.000	604,422.70	618,671.10
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	60,000.000	53,404.80	51,337.69
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	95,000.000	66,461.05	65,159.06
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 SEDOL: BLF0PN9	70,000.000	70,000.00	41,157.65
CHILDRENS HOSP CORP 2.585% 02-01-2050 SEDOL: BL63WD6	45,000.000	45,000.00	27,148.23
CHILDRENS HOSP DIST COLUMBIA 2.928% DUE 07-15-2050/08-27-2020 REG SEDOL: BMTVQH6	70,000.000	70,000.00	43,992.77
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	230,000.000	266,305.40	244,054.86
CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051 SEDOL: BMV9TP7	950,000.000	949,221.00	601,409.16
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	350,000.000	349,436.50	317,404.03
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	570,000.000	558,444.74	486,396.83
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	60,000.000	52,575.69	44,017.65
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	380,000.000	298,678.72	250,227.88
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	315,000.000	293,276.83	229,734.65
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	370,000.000	365,159.20	346,977.08

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United States - USD			
CITIBANK N A 5.57% CUSIP: 17325FBG2	04-30-2034 465,000.000	465,371.24	470,302.67
CITIGROUP INC FIXED 2.666% DUE SEDOL: BKM5R0	01-29-2031 165,000.000	148,960.35	145,972.84
CITIGROUP INC SR NT 3.057% SEDOL: BMGD33	01-25-2033 70,000.000	60,260.20	60,146.50
CITIGROUP INC 3.785% CUSIP: 172967NN7	03-17-2033 1,020,000.000	937,081.07	915,981.03
CITIGROUP INC 3.878% CUSIP: 172967LU3	DUE 01-24-2039 365,000.000	313,951.30	304,479.20
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	400,000.000	373,824.38	343,319.19
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1	155,000.000	125,675.55	135,423.54
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	60,000.000	63,884.88	52,772.42
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	210,000.000	242,430.36	214,060.61
CITIGROUP INC 6.675% DUE 09-13-2043 SEDOL: BDC7485	210,000.000	274,625.16	230,699.14
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	160,000.000	239,487.99	197,603.33
CITIZENS FINL GROUP INC 6.645% SEDOL: BP9RLD6	04-25-2035 345,000.000	371,124.55	364,669.65
CITY OF HOPE 4.378% DUE 08-15-2048 CUSIP: 17858PAB7	170,000.000	170,000.00	136,737.84
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	300,000.000	371,339.85	285,910.39
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	190,000.000	186,165.09	123,052.05
CLECO SECURITIZATION I LLC 4.64% DUE SEDOL: BPMP1M6	09-01-2042 190,000.000	189,973.80	178,465.12
CLEV CLINIC FNFTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	109,205.48	83,273.49
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 SEDOL: B1L4G76	900,000.000	1,019,129.78	910,728.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 SEDOL: BMTXGG1	280,000.000	282,998.40	178,137.40
CMO AMERICAN HOME MTG INVT TR 2005-4 MTGBKD NT CL I-M-2 DUE 11-25-2045 REG CUSIP: 02660TGY3	1.000	0.00	0.00
CMO AMERN HOME MTG INVT TR 2006-1 MTGBKDNT CL I-M-2 ADJ RATE DUE 03-25-2046 REG CUSIP: 02660TJK0	1.000	0.00	0.00
CMO BANK SER 20-BN26 CL A4 03-15-2063 CUSIP: 06540JBG6	1,695,000.000	1,720,837.50	1,476,961.30
CMO BANK 2021-BNK32 CL A5 2.597% DUE 03-15-2031 BEO SEDOL: BM9GWS4	1,665,000.000	1,719,069.53	1,440,537.69
CMO BBCMS MTG TR SER 20-C7 CL A5 2.071% DUE 04-15-2023 REG CUSIP: 05492VAF2	600,000.000	592,265.62	514,473.96
CMO BENCHMARK MTG TR SER 21-B24 CL A5 2.5095% DUE 03-15-2054 CUSIP: 08163CBC2	2,400,000.000	2,469,562.49	2,027,784.00
CMO BENCHMARK 2019-B15 MTG TR A5 2.928% DUE 12-15-2072 SEDOL: BLGYPP2	1,372,000.000	1,453,837.66	1,221,363.73
CMO CWMBS INC 2006-OA1 MTG PASSTHRU CTF CL 1-A-3 DUE 03-20-2046/07-20-2012 REG CUSIP: 126694ZZ4	1.000	0.00	0.00
CMO STRUCTURED AST MTG INVTS II TR 2006 CL I-A-5 FLTG RATE 07-25-2036 REG CUSIP: 86360UAE6	1.000	0.00	0.01
CMS ENERGY CORP 3.6% DUE 11-15-2025 SEDOL: BZBZMK2	500,000.000	480,515.00	495,921.80
CNH INDL CAP LLC 4.5% 10-08-2027 SEDOL: BQGCZ17	495,000.000	494,054.55	490,572.60
COCA COLA CO 2.5% 03-15-2051 SEDOL: BK93JD5	270,000.000	189,958.70	158,568.86
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	255,000.000	271,929.45	245,819.64
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	350,000.000	349,695.50	332,836.91
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	405,000.000	368,433.72	307,128.13
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	821,000.000	704,399.20	621,830.33
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	855,000.000	545,096.70	509,934.98

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United States - USD			
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	368,000.000	232,128.26	221,757.77
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	1,201,000.000	830,099.98	701,558.94
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	1,273,000.000	912,750.03	719,649.19
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	200,000.000	198,912.00	161,010.80
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	160,000.000	155,223.02	134,643.03
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	378,000.000	338,953.96	284,670.25
COMCAST CORP NEW 6.45% DUE 03-15-2037 SEDOL: B108F49	380,000.000	445,743.80	407,306.06
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	320,000.000	317,033.60	296,796.03
COMMONSPIRIT HEALTH 5.548% 12-01-2054 SEDOL: BRRGQ34	360,000.000	355,706.40	344,333.25
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	40,000.000	40,000.00	29,494.60
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	100,000.000	83,551.00	78,373.64
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	15,000.000	14,979.60	9,732.37
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	689,000.000	603,626.63	515,054.21
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	600,000.000	598,938.00	444,520.01
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	50,000.000	49,990.50	39,046.39
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	300,000.000	291,398.67	283,068.85
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	70,000.000	49,407.19	45,210.09
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	125,000.000	91,032.50	95,489.03

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Corporate Debt Instruments - Other			
United States - USD			
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	110,000.000	139,560.30	103,641.89
CONAGRA BRANDS INC 1.375% DUE 11-01-2027 SEDOL: BL68NL6	140,000.000	123,109.00	127,114.68
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	545,000.000	544,122.55	398,516.99
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	395,000.000	393,992.75	381,122.12
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	140,000.000	139,617.80	134,462.95
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	460,000.000	458,477.40	437,515.53
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	40,000.000	52,921.95	43,737.29
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	370,000.000	367,694.90	342,676.74
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	180,000.000	253,863.00	186,169.53
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	125,000.000	137,829.87	95,557.88
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	140,000.000	152,746.30	106,851.24
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	150,000.000	171,916.50	120,131.91
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	360,000.000	330,944.40	212,090.08
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	150,000.000	183,771.90	127,256.84
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2	1,280,000.000	1,272,382.40	1,246,062.27
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	120,000.000	122,718.80	127,605.56
CONSUMERS ENERGY CO 4.7% 01-15-2030 SEDOL: BP091D1	275,000.000	274,381.25	273,087.19
CONSUMERS 2023 SECURITIZATION FDG 5.21% 09-01-2031 SEDOL: BPDHKP7	155,000.000	156,043.15	156,547.93

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Corporate Debt Instruments - Other			
United States - USD			
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	110,000.000	95,478.22	89,070.26
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	350,000.000	349,269.95	331,147.72
COTTAGE HLTH CR 3.304% DUE 11-01-2049 SEDOL: BKT5YN6	180,000.000	180,000.00	125,806.20
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	45,000.000	38,425.50	34,653.20
CSX CORP 4.9% 03-15-2055 SEDOL: BMZLFW8	1,480,000.000	1,435,713.50	1,326,319.36
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	75,000.000	59,267.25	58,828.42
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,560,000.000	1,527,687.20	1,349,096.64
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	830,000.000	795,924.38	684,512.61
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	130,000.000	130,000.00	127,469.95
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	220,000.000	204,633.00	189,103.73
DELL INC 6.5% DUE 04-15-2038 SEDOL: BF3NP38	155,000.000	180,295.65	162,749.54
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	100,000.000	70,194.00	73,633.41
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	60,000.000	59,977.80	40,772.34
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	104,000.000	145,351.46	123,373.55
DENTSPLY SIRONA FIXED 3.25% 06-01-2030 SEDOL: BL6D184	540,000.000	492,621.28	477,174.38
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	620,000.000	630,977.18	518,334.71
DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO SEDOL: BNXFS86	12,000.000	5,784.22	12,016.40
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	10,000.000	8,593.50	8,321.78

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United States - USD			
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	470,000.000	500,866.91	435,244.23
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	280,000.000	279,669.60	254,566.06
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	240,000.000	245,583.78	239,652.16
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	90,000.000	89,717.00	69,839.40
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	600,000.000	594,023.40	564,157.32
DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL: BQWR7X2	130,000.000	129,443.60	135,201.12
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	515,000.000	365,296.71	377,144.23
DIGNITY HEALTH 5.267% DUE 11-01-2064 SEDOL: BYQ7PN0	900,000.000	835,443.00	805,262.90
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	37,000.000	49,022.41	40,666.17
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	290,000.000	388,241.85	323,441.20
DISNEY WALT CO 3% DUE 07-30-2046 SEDOL: BDGTNC4	850,000.000	616,768.50	571,042.69
DOMINION ENERGY INC 6.625% 05-15-2055 SEDOL: BR85ZP5	55,000.000	56,628.00	55,916.08
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	2,462,000.000	2,546,163.32	2,655,448.72
DOMINION ENERGY 4.6% DUE 03-15-2049 SEDOL: BJ5JG73	50,000.000	39,524.00	41,244.69
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	30,000.000	29,612.40	25,798.49
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	60,000.000	75,882.60	50,964.35
DOMINION RES INC 7% DUE 06-15-2038 SEDOL: B39ZDT6	71,000.000	96,459.18	79,082.92
DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	1,770,000.000	1,763,858.10	1,675,695.85

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DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	40,000.000	31,271.60	32,041.05
DTE ENERGY CO 4.95% 07-01-2027 SEDOL: BP090S9	400,000.000	399,524.00	401,459.84
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	190,000.000	189,310.30	182,854.95
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	170,000.000	134,969.80	126,735.11
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	965,000.000	906,521.00	843,463.81
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	220,000.000	232,974.10	223,987.88
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SEDOL: BN12KG1	180,000.000	178,905.60	189,969.59
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	195,000.000	118,306.50	117,943.95
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	150,000.000	143,225.90	142,365.53
DUKE ENERGY OHIO INC 5.6% 03-15-2054 SEDOL: BS9DJW0	310,000.000	305,826.50	299,655.09
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	10,000.000	10,042.70	9,801.79
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	170,000.000	168,991.90	160,893.37
DUKE ENERGY 1.295% DUE 07-01-2030 SEDOL: BP39NN2	395,148.040	364,437.14	368,550.02
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	300,000.000	285,869.40	200,135.64
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	30,000.000	30,777.42	23,736.77
DUKE UNIV 2.757% 10-01-2050 SEDOL: BMZN104	65,000.000	69,705.35	41,728.60
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL: BMNQYY0	70,000.000	86,275.00	59,183.44
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	440,000.000	459,854.45	371,437.69

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EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	510,000.000	494,450.00	502,899.83
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	110,000.000	110,150.00	107,219.96
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	355,000.000	301,182.00	298,568.29
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	190,000.000	186,859.55	169,373.87
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	540,000.000	582,571.80	546,603.46
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BSLSJW3	270,000.000	274,776.30	259,253.19
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	130,000.000	128,238.50	116,832.83
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	315,000.000	314,892.90	293,627.03
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	210,000.000	208,029.10	193,120.99
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL: BLDBF90	470,000.000	378,055.90	290,964.57
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL: BDDVYR5	15,000.000	15,933.45	12,941.48
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	445,000.000	438,089.50	426,465.01
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	70,000.000	63,620.20	61,998.29
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	320,000.000	353,699.04	316,192.69
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	1,310,000.000	1,271,622.08	1,314,602.03
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	640,000.000	636,550.40	626,369.81
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	350,000.000	360,027.96	372,608.46
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	10,000.000	10,000.00	9,903.90

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ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	90,000.000	83,851.20	84,770.29
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	180,000.000	158,883.30	157,801.28
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	320,000.000	329,464.47	314,519.16
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGW3	100,000.000	111,259.00	97,119.23
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	1,680,000.000	1,739,395.40	1,686,260.60
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	140,000.000	156,930.20	148,893.86
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	40,000.000	39,560.00	38,689.45
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	180,000.000	230,336.65	203,801.39
ENERGY LA LLC 5.15% 09-15-2034 SEDOL: BSMRK04	525,000.000	522,999.75	516,563.14
ENERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	190,000.000	189,189.70	184,469.65
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	4,440,000.000	4,083,584.00	2,888,799.42
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	550,000.000	512,616.95	396,443.54
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	305,000.000	307,550.85	272,170.94
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL: B5LM203	85,000.000	94,108.60	76,804.63
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	175,000.000	172,625.92	140,596.91
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	170,000.000	168,963.00	146,510.78
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668	230,000.000	212,196.00	219,672.52
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	1,005,000.000	1,009,657.95	968,409.39

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United States - USD			
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	320,000.000	274,633.40	229,888.88
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	70,000.000	69,854.40	55,157.32
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	285,000.000	328,214.96	255,094.87
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	310,000.000	334,488.10	285,986.79
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	210,000.000	247,013.70	209,987.23
ENTERPRISE PRODS 5.75% DUE 03-01-2035 SEDOL: B0HFPV3	150,000.000	172,834.50	152,425.61
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	140,000.000	171,074.30	145,458.21
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	100,044.06	81,976.26
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	100,000.000	99,246.63	65,862.04
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	320,000.000	307,085.90	284,977.58
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	65,000.000	52,506.35	50,495.07
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	380,000.000	294,752.70	250,322.06
ESSENTIAL UTILS 2.4% DUE 05-01-2031 SEDOL: BMCPMQ6	15,000.000	11,733.00	12,739.04
EVERSOURCE ENERGY 5.95% 02-01-2029 SEDOL: BNC2XP0	390,000.000	389,559.30	401,747.80
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	120,000.000	124,914.00	122,964.93
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	870,000.000	1,012,953.33	873,541.16
EXTRA SPACE STORAGE INC 2.35% 03-15-2032 SEDOL: BMHVCL4	495,000.000	395,871.30	404,488.93
EXTRA SPACE STORAGE L P GTD NT 2.55% 06-01-2031 SEDOL: BNQQ6G0	250,000.000	218,232.50	212,645.79

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	340,000.000	324,018.58	279,986.10
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	80,000.000	80,000.00	53,384.74
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	50,000.000	52,991.83	40,599.01
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	180,000.000	180,000.00	158,062.44
FEDEX CORP BOND 5.1 DUE 01-15-2044 SEDOL: BHZFZM5	15,000.000	19,836.30	13,693.72
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	150,000.000	162,969.05	117,323.44
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	220,000.000	195,014.60	174,881.36
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	35,000.000	36,228.50	29,188.78
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BKQN7C3	210,000.000	136,677.29	152,653.33
FIFTH THIRD BANCORP SR NT FIXED TO FLTG RATE 4.055% 04-25-2028 SEDOL: BKS77K1	201,000.000	191,377.32	196,674.41
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	490,000.000	486,209.58	417,905.77
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	100,000.000	119,829.00	81,767.94
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	260,000.000	258,343.80	175,581.54
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	490,000.000	440,416.90	385,331.35
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,970,000.000	1,969,192.30	1,233,507.17
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYTON0	160,000.000	159,203.20	152,762.49
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 SEDOL: BGC1MZ1	40,000.000	41,629.20	31,320.87
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	105,000.000	104,641.95	105,343.01

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FMC CORP 5.15% 05-18-2026 SEDOL: BNDKPK2	350,000.000	351,120.00	350,356.29
FORD FNMTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	280,000.000	172,087.94	157,762.44
FORD MOTOR CREDIT CO LLC 3.625% DUE 06-17-2031 BEO SEDOL: BLR8WN0	400,000.000	332,000.00	346,019.00
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	530,000.000	443,090.97	418,253.07
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	150,000.000	150,095.48	124,764.88
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	90,000.000	75,758.20	77,168.23
FORD MTR CO DEL 7.45% DUE 07-16-2031 SEDOL: 2445643	210,000.000	268,944.75	225,654.71
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	410,000.000	416,463.85	389,627.60
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	200,000.000	263,320.64	186,030.77
FREEMPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	80,000.000	78,369.90	79,113.35
FREEMPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	2,630,000.000	2,522,633.08	2,482,483.09
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	1,735,000.000	1,231,312.15	1,195,095.08
GE CAP FDG LLC 4.4% 05-15-2030 SEDOL: BMBV5J9	145,000.000	135,518.45	138,174.85
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	180,000.000	192,444.30	193,696.00
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFM22	570,000.000	587,437.34	497,965.12
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	100,000.000	84,450.00	82,688.81
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	10,000.000	8,733.40	8,391.52
GENERAL MLS INC 4.875% 01-30-2030 SEDOL: BTJOL55	700,000.000	697,328.50	695,572.93

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United States - USD			
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BQHM3Y5	30,000.000	28,750.60	30,273.75
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SEDOL: BPRBTV4	500,000.000	505,155.00	502,515.37
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	1,399,000.000	1,283,232.88	1,234,242.34
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	510,000.000	549,036.77	505,966.21
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	280,000.000	305,854.10	293,989.33
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	70,000.000	100,983.40	73,122.47
GENERAL MTRS FINL CO INC 6.05% 10-10-2025 SEDOL: BPK5WJ2	125,000.000	127,446.25	126,073.60
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	100,000.000	70,141.00	67,521.23
GEORGIA PWR CO 4.55% 03-15-2030 SEDOL: BPG4K33	565,000.000	563,672.25	555,771.35
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	40,000.000	39,910.00	39,409.16
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	120,000.000	140,418.10	102,960.84
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	390,000.000	421,438.97	343,954.81
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	455,000.000	461,791.40	407,606.59
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	150,000.000	153,330.24	132,433.92
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	685,000.000	683,006.65	667,522.25
GLOBAL PMTS INC 4.15% DUE 08-15-2049 SEDOL: BJXV303	525,000.000	392,020.20	391,736.74
GLOBE LIFE INC 5.85% 09-15-2034 SEDOL: BQXJTX1	310,000.000	309,754.02	311,817.81
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	430,000.000	371,880.38	363,528.46

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GOLDMAN SACHS GROUP INC 1.431% 03-09-2027 SEDOL: BNVTRK5	1,835,000.000	1,752,848.85	1,761,556.49
GOLDMAN SACHS GROUP INC 1.542% 09-10-2027 SEDOL: BM9Y705	485,000.000	437,341.23	458,649.71
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	420,000.000	420,000.00	350,484.04
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	3,525,000.000	2,823,731.90	2,451,749.35
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	525,000.000	441,876.88	383,065.23
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	560,000.000	465,074.40	474,377.11
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	550,000.000	550,000.00	540,436.50
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	1,475,000.000	1,475,000.00	1,425,769.08
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	70,000.000	70,000.00	69,212.49
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	560,000.000	619,056.08	589,835.61
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	950,000.000	1,171,880.23	1,021,098.53
GS MTG SECS TR 2020-GC47 COML MTG PASSTHRU CTF CL 2.37719988823 05-12-2053 SEDOL: BMBLBC4	1,993,000.000	1,681,126.64	1,726,986.92
GUARDIAN LIFE INS 4.85% DUE 01-24-2077 SEDOL: BYMXNV6	70,000.000	75,907.58	58,203.24
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL: BRS9QH6	155,000.000	153,233.00	158,992.47
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 SEDOL: BMW4TR3	460,000.000	416,902.40	288,978.01
HACKENSACK 4.211% 07-01-2048 SEDOL: BDFXP32	60,000.000	60,000.00	48,900.55
HACKENSACK 4.5% DUE 07-01-2057 SEDOL: BYX1SH0	80,000.000	86,263.52	66,472.33
HALEON US CAPITAL LLC 3.375% 03-24-2029 SEDOL: BP0SVZ0	505,000.000	468,917.75	474,967.90

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HALLIBURTON CO 4.5 DUE 11-15-2041 SEDOL: B5TFVQ3	85,000.000	83,619.00	73,147.44
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	355,000.000	386,874.76	309,549.18
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	270,000.000	291,397.63	256,701.43
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	110,000.000	108,761.23	98,305.09
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	360,000.000	391,601.44	342,417.82
HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 SEDOL: BM9SW79	910,000.000	856,535.55	567,399.56
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 SEDOL: B7N8YL8	210,000.000	213,038.70	223,482.69
HARTFORD 3.447% DUE 07-01-2054 SEDOL: BKT5YK3	140,000.000	140,000.00	97,400.91
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	150,000.000	124,639.50	116,873.93
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	1,365,000.000	922,408.08	884,405.00
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	200,000.000	192,956.00	182,257.29
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	250,000.000	241,795.00	235,971.18
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	1,350,000.000	1,363,113.90	1,287,943.86
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	120,000.000	155,042.40	124,979.41
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76	190,000.000	128,221.50	121,714.08
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	80,000.000	73,926.00	60,740.42
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	505,000.000	332,784.90	286,316.73
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	80,000.000	69,285.81	53,645.87

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HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	100,000.000	99,114.00	77,981.56
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	285,000.000	240,795.60	199,020.46
HOME DEPOT INC 3.5% DUE 09-15-2056 SEDOL: BD886H5	180,000.000	162,878.37	124,956.76
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	40,000.000	37,066.40	31,315.42
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	150,000.000	160,671.57	125,220.14
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	2,575,000.000	2,547,566.05	2,469,923.98
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	310,000.000	308,000.65	290,818.80
HONEYWELL INTERNATIONAL 4.7% 02-01-2030 SEDOL: BP091C0	350,000.000	349,699.00	348,520.20
HP ENTERPRISE CO 4.55% 10-15-2029 SEDOL: BRSF102	365,000.000	364,613.10	355,946.70
HUMANA INC 4.625 DUE 12-01-2042 SEDOL: B8VKG80	340,000.000	307,825.96	279,766.81
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	60,000.000	59,969.40	55,690.23
HUMANA INC 8.15% DUE 06-15-2038 SEDOL: B6TR0Y7	110,000.000	161,902.84	126,525.02
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8	345,000.000	356,750.70	348,836.95
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	205,000.000	181,744.65	162,912.25
IN DEFAULT PVTP LUMBERMENS MUT CAS CO 0.0% DUE 12-31-2040 REG SEDOL: 2249663	520,000.000	142,112.50	5.20
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	115,000.000	98,404.35	85,554.77
INDIANA MICH PWR CO 4.25% 08-15-2048 SEDOL: BFXV4T1	150,000.000	119,412.00	118,414.11
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 SEDOL: BFZPKG0	270,000.000	270,000.00	214,395.13

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INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	295,000.000	294,150.40	290,206.01
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	270,000.000	269,469.11	276,067.94
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8	1,985,000.000	2,005,089.35	1,951,048.22
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPBQGL4	180,000.000	170,395.20	143,237.08
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	90,000.000	91,887.66	48,924.85
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	160,000.000	159,854.40	102,099.60
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	280,000.000	193,997.30	167,402.53
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,070,000.000	754,770.48	706,430.33
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	300,000.000	285,867.37	237,218.81
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	130,000.000	129,326.60	115,137.73
INTERCONTINENTAL EXCHANGE INC 3.625% 09-01-2028 CUSIP: 45866FBB9	280,000.000	274,514.80	267,974.03
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	50,000.000	48,949.66	44,693.71
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	220,000.000	218,615.52	200,091.80
INTERSTATE PWR & LT CO 5.45% 09-30-2054 SEDOL: BP4YH12	350,000.000	348,698.30	331,482.86
INTERSTATE PWR & LT CO 5.7% 10-15-2033 SEDOL: BSB7ZD3	220,000.000	218,807.60	224,030.89
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	300,000.000	201,351.00	189,324.74
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN8KPX0	29,000.000	31,971.63	25,533.87
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	240,000.000	238,012.80	235,375.39

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JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	1,730,000.000	1,695,495.30	1,303,807.09
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL: B9CT5D5	2,125,000.000	2,196,937.10	2,258,398.04
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL: BLBKJ19	80,000.000	57,974.40	47,346.62
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	110,000.000	109,268.50	73,185.86
JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG SEDOL: BMGYMZ8	280,000.000	245,724.00	152,098.39
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	150,000.000	146,127.44	125,486.10
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	350,000.000	281,926.73	276,859.67
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO SEDOL: BP9RX18	395,000.000	393,601.70	384,748.37
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	195,000.000	195,000.00	187,271.97
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	290,000.000	245,496.60	240,421.85
JPMORGAN CHASE & CO 2.069% 06-01-2029 SEDOL: BLB0Y92	1,315,000.000	1,196,334.40	1,195,244.29
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	3,440,000.000	3,026,486.20	2,282,172.75
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	370,000.000	301,294.50	271,940.05
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	260,000.000	273,129.40	200,153.86
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	225,000.000	172,482.35	177,645.25
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	330,000.000	361,487.40	273,451.70
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	440,000.000	428,459.68	422,251.59
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	1,225,000.000	1,225,000.00	1,196,770.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG SEDOL: BD035K4	310,000.000	366,804.63	309,328.37
JPMORGAN CHASE & CO. 2.956% 05-13-2031 SEDOL: BMV5T55	160,000.000	160,000.00	143,128.52
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	1,385,000.000	961,758.01	939,175.56
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	280,000.000	304,338.60	295,977.28
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	320,000.000	344,477.81	290,655.82
KAISER FNDDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	135,000.000	135,000.00	95,638.24
KAISER FNDDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	50,000.000	50,000.00	32,521.03
KAISER FNDDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	530,000.000	460,656.15	367,909.69
KAISER FNDDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	130,000.000	138,858.43	106,142.28
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	655,000.000	634,238.10	608,047.07
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	180,000.000	178,903.20	166,619.06
KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052 SEDOL: BMGNVJ2	80,000.000	80,000.00	53,174.31
KIMBERLY-CLARK 3.9% DUE 05-04-2047 SEDOL: BF2YLV2	70,000.000	71,171.88	54,689.47
KIMCO RLTY CORP 4.45% 09-01-2047 SEDOL: BF7TVZ6	145,000.000	119,559.75	119,566.24
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	80,000.000	91,824.80	69,790.67
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	130,000.000	141,126.70	113,319.56
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	10,000.000	10,763.00	9,756.60
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	460,000.000	502,093.99	429,803.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KINDER MORGAN INC 5.95% SEDOL: BRJK1M8	08-01-2054 2,800,000.000	2,787,176.00	2,739,471.36
KINDER MORGAN INC 7.8% DUE SEDOL: 2788650	08-01-2031 40,000.000	56,682.80	45,057.01
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	330,000.000	340,369.05	311,357.52
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	85,000.000	110,244.95	86,915.60
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	460,000.000	454,132.59	481,171.15
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	160,000.000	199,009.80	166,333.84
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	120,000.000	137,937.20	133,539.02
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	1,445,000.000	1,374,286.85	1,315,292.40
KLA CORP 5.25% SEDOL: BQ5J0D6	07-15-2062 210,000.000	210,003.70	196,888.90
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL: B87MC97	80,000.000	91,580.80	84,794.94
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	230,000.000	199,222.87	186,249.89
KROGER CO 5.15% DUE 08-01-2043 SEDOL: BCF0W80	10,000.000	10,688.81	9,169.01
KROGER CO 5.5% SEDOL: BSFVBC2	09-15-2054 160,000.000	159,340.80	150,889.80
KROGER CO 5.65% SEDOL: BSFVBD3	09-15-2064 350,000.000	348,890.85	329,662.01
KYNDRYL HLDGS INC 4.1% SEDOL: BQP9KH0	10-15-2041 50,000.000	49,636.30	39,640.39
LAB CORP AMER 2.95% DUE 12-01-2029 SEDOL: BKMJWY2	710,000.000	644,928.50	644,309.71
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	1,140,000.000	752,297.40	721,404.30
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	40,000.000	25,576.40	24,533.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	110,000.000	109,838.30	111,412.62
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	640,000.000	637,536.00	622,975.94
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	370,000.000	368,187.00	343,338.34
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	420,000.000	416,755.50	384,569.09
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	385,000.000	315,191.80	308,178.63
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	430,000.000	396,590.27	341,168.89
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVGH1	1,930,000.000	1,925,773.30	1,819,054.66
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	880,000.000	872,615.50	818,360.08
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	70,000.000	69,393.10	43,919.64
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	20,000.000	17,643.20	16,691.75
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	390,000.000	412,205.00	366,044.42
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL: BNNKRH3	390,000.000	315,658.24	266,410.08
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	1,985,000.000	1,783,525.95	1,363,267.07
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	560,000.000	539,297.54	348,496.59
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	870,000.000	785,779.53	680,308.25
LOWES COS INC 4.45% 04-01-2062 SEDOL: BJN46W5	10,000.000	8,449.95	7,758.95
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	50,000.000	50,471.00	37,629.03
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	60,000.000	51,673.89	43,808.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	2,520,000.000	1,772,328.30	1,695,053.83
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	10,000.000	9,989.30	9,978.72
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	30,000.000	29,904.90	29,107.89
L3HARRIS 1.8% DUE 01-15-2031 SEDOL: BMCVTZ2	350,000.000	296,772.00	288,225.54
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	15,000.000	16,598.70	10,100.69
MA INST TECH 3.067% DUE 04-01-2052 SEDOL: BP4T8P8	130,000.000	130,000.00	87,385.14
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	230,000.000	258,329.16	194,816.03
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	70,000.000	92,181.69	70,531.92
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	140,000.000	124,833.80	116,299.79
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	50,000.000	58,237.50	51,836.88
MARKEL CORP 4.15% DUE 09-17-2050 REG SEDOL: BJYDFL3	125,000.000	108,940.00	95,071.16
MARKEL GROUP INC 6.0% 05-16-2054 SEDOL: BNSP223	100,000.000	99,641.00	99,333.49
MARSH & MCLENNAN COMPANIES INC 4.65% 03-15-2030 SEDOL: BL9XND0	1,310,000.000	1,305,933.95	1,293,634.71
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	70,000.000	69,832.70	43,643.54
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	105,000.000	86,511.60	85,238.58
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	1,980,000.000	1,979,361.25	1,923,222.11
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	855,000.000	850,887.45	820,572.33
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	280,000.000	206,431.40	181,193.48

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Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	260,000.000	281,240.10	201,495.77
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	20,000.000	20,911.74	16,298.86
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	270,000.000	287,349.48	225,393.15
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	20,000.000	19,967.20	16,803.92
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 SEDOL: B2Q1JQ9	160,000.000	201,803.20	172,227.37
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571	230,000.000	203,464.90	181,954.59
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	60,000.000	64,882.36	57,224.88
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	495,000.000	520,948.07	445,634.05
MEDSTAR HEALTH INC 3.626% DUE 08-15-2049 SEDOL: BKRMR4	70,000.000	70,000.00	50,304.55
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52 SEDOL: B90DSL8	455,000.000	426,000.40	368,764.52
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	140,000.000	95,375.00	94,865.41
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL: BJ0KX14	60,000.000	59,374.80	50,840.12
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	280,000.000	251,141.80	219,687.55
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	2,030,000.000	1,797,546.08	1,232,498.26
MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL: BG490B5	165,000.000	180,323.25	170,869.77
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	160,000.000	134,889.60	135,077.68
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	2,910,000.000	2,961,136.04	2,819,886.79
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	295,000.000	293,889.30	288,810.15

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Corporate Debt Instruments - Other			
United States - USD			
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL: BMXL0J2	175,000.000	175,000.00	108,304.14
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	30,000.000	38,812.50	40,036.29
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	120,000.000	117,237.30	108,776.78
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3	490,000.000	516,868.49	499,395.26
METLIFE INC 9.25% DUE 04-08-2068 SEDOL: BDFBTL2	290,000.000	349,487.18	341,033.04
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	60,000.000	60,000.00	50,302.52
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	120,000.000	91,022.70	87,728.19
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	90,000.000	89,662.84	54,548.19
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	450,000.000	423,941.19	277,764.65
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	1,292,000.000	1,025,608.50	856,460.31
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	330,000.000	320,848.00	221,785.76
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	130,000.000	126,058.93	96,489.36
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	130,000.000	129,448.80	123,002.00
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	285,000.000	298,354.40	290,281.51
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	808,000.000	1,046,316.38	850,457.71
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	210,000.000	185,427.60	123,156.51
MOODYS CORP 3.1% 11-29-2061 SEDOL: BMZQF89	50,000.000	35,775.50	29,795.05
MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL: BN4L582	1,365,000.000	1,365,472.58	1,384,031.16

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028 SEDOL: BQWR3P6	780,000.000	771,976.95	781,054.45
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	120,000.000	120,405.76	88,910.36
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,385,000.000	1,386,048.50	1,337,682.63
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	130,000.000	107,911.70	106,353.81
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,240,000.000	1,084,256.00	1,008,752.49
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	1,135,000.000	1,135,000.00	694,383.91
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	90,000.000	90,000.00	89,394.21
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	95,000.000	97,893.70	94,478.70
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	399,000.000	399,957.60	407,326.44
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	190,000.000	190,000.00	190,891.56
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	230,000.000	229,152.26	230,627.17
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YEY7	20,000.000	20,792.69	21,162.58
MORGAN STANLEY 6.375% DUE 07-24-2042 SEDOL: B98G6S2	40,000.000	54,135.44	43,271.26
MORGAN STANLEY 6.407% 11-01-2029 SEDOL: BQ6C2Z0	345,000.000	345,000.00	360,372.19
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	160,000.000	158,862.40	129,433.02
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	280,000.000	289,888.09	244,115.68
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 SEDOL: BN94M29	80,000.000	76,843.10	58,680.21
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	430,000.000	365,084.90	356,368.83

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United States - USD			
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	95,000.000	78,620.10	80,072.03
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2	95,000.000	72,152.50	70,380.54
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	160,000.000	126,479.90	107,534.68
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	43,000.000	53,536.29	36,658.74
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	260,000.000	256,508.20	207,055.33
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	2,275,000.000	2,270,866.00	2,224,541.25
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	485,000.000	496,175.80	496,020.80
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	735,000.000	624,992.61	533,382.62
NEW YORK & 4.024% DUE 08-01-2045 SEDOL: BWW066	50,000.000	59,747.50	40,902.81
NEWMONT GOLDCORP CORP 5.875% 04-01-2035 SEDOL: BKTYJV6	100,000.000	107,337.00	103,060.65
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	70,000.000	92,949.43	73,668.55
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	610,000.000	613,828.53	381,508.85
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL: BQWPXV6	515,000.000	505,060.50	493,989.47
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 3.025% 06-27-2050 SEDOL: BM9QK24	70,000.000	70,210.00	43,755.27
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9	60,000.000	59,624.40	46,315.37
NISSAN AUTO LEASE 4.91% DUE 04-15-2027 CUSIP: 65481CAD6	515,000.000	514,954.06	517,398.36
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXR6	710,000.000	652,007.59	595,689.73
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	125,000.000	94,746.31	79,162.22

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United States - USD			
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	90,000.000	88,341.30	71,697.57
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	150,000.000	149,581.50	154,207.96
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD LQK3	48,000.000	46,292.19	36,942.58
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGD LQC5	40,000.000	38,294.00	30,741.42
NORFOLK SOUTHN FIXED 4.1% 05-15-2049 SEDOL: BKBTGN0	70,000.000	78,592.50	54,971.00
NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL: BYY5HP2	30,000.000	31,978.50	25,401.94
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	63,000.000	68,282.45	55,690.97
NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051 SEDOL: BMCRW39	2,650,000.000	2,135,929.40	1,752,545.94
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	850,000.000	843,659.00	787,592.81
NORTHERN STS PWR CO MINN 3.6% 09-15-2047 SEDOL: BD72XQ6	60,000.000	60,790.20	44,381.36
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	325,000.000	323,742.25	312,862.84
NORTHN STS PWR CO 3.6% DUE 05-15-2046 SEDOL: BD96W03	65,000.000	56,694.95	48,557.91
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	765,000.000	748,534.79	683,861.96
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	1,270,000.000	1,265,837.45	1,181,314.60
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	10,000.000	9,940.70	9,377.67
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	690,000.000	663,255.61	542,092.15
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	675,000.000	672,314.95	605,451.38
NORTHROP GRUMMAN 5.05% DUE 11-15-2040 SEDOL: B5WCY73	10,000.000	9,974.50	9,407.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	80,000.000	79,607.20	76,603.75
NOVANT HEALTH INC 2.637% DUE 11-01-2036 SEDOL: BLFJCT1	205,000.000	174,250.00	157,807.50
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	410,000.000	409,737.60	362,446.88
NSTAR ELEC CO 5.5% DUE 03-15-2040 SEDOL: B4ZX5G2	320,000.000	308,371.20	314,687.88
NYU LANGONE HOSPS 3.38% DUE 07-01-2055 SEDOL: BKT3098	60,000.000	60,000.00	40,225.17
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	835,000.000	831,305.40	792,239.48
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	190,000.000	250,237.08	210,590.94
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	2,240,000.000	1,739,148.65	1,662,116.07
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	405,000.000	334,845.90	306,649.15
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	200,000.000	224,412.00	228,117.40
OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL: BN77TJ6	2,780,000.000	2,693,229.10	1,981,155.94
OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWGQY5	720,000.000	711,952.25	590,536.59
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL: BJXRH21	860,000.000	888,602.33	758,066.21
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	150,000.000	147,792.00	154,716.34
OH EDISON CO 6.875 DUE 07-15-2036 BEO SEDOL: B17P026	50,000.000	68,770.00	55,163.60
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 SEDOL: BMYC566	50,000.000	50,000.00	33,624.36
OKLAHOMA GAS & ELEC CO 4.0% 12-15-2044 SEDOL: BTF8CT4	325,000.000	319,195.50	254,115.75
OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053 SEDOL: BNXHZF8	320,000.000	324,761.60	312,170.10

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United States - USD			
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL: BL4PTW2	60,000.000	75,456.00	45,339.53
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	75,000.000	67,503.45	49,257.90
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	145,000.000	142,464.95	106,149.20
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	450,000.000	273,348.00	265,742.98
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	75,000.000	87,756.00	59,382.48
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	330,000.000	304,911.91	276,745.91
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL: BPX1TS5	825,000.000	821,155.50	738,133.14
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041 SEDOL: B8B7B80	100,000.000	92,997.00	87,823.12
ONEOK INC NEW 4.2% 10-03-2047 SEDOL: BSNW031	135,000.000	109,876.50	102,446.74
ONEOK INC NEW 4.25% 09-15-2046 SEDOL: BSNW020	140,000.000	139,428.51	107,656.25
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	70,000.000	55,430.90	54,662.73
ONEOK INC NEW 4.85% 02-01-2049 SEDOL: BSNW064	240,000.000	221,233.57	199,563.28
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	170,000.000	128,112.00	143,953.48
ONEOK INC NEW 5.15% 10-15-2043 SEDOL: BSNW008	60,000.000	63,492.60	53,610.79
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	250,000.000	252,978.00	263,154.99
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	330,000.000	243,831.66	237,652.38
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	420,000.000	419,793.10	471,329.73
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	320,000.000	296,677.63	250,557.85

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United States - USD			
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,771,000.000	1,255,199.99	1,241,862.23
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	240,000.000	239,876.05	177,914.98
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	860,000.000	711,572.60	678,994.77
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	520,000.000	553,981.80	400,609.20
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	245,000.000	267,761.78	186,909.22
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	1,105,000.000	1,093,156.10	1,018,353.75
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	770,000.000	762,772.73	729,095.85
ORACLE CORP 6.125% DUE 07-08-2039 SEDOL: B3LR141	310,000.000	405,731.10	321,113.15
ORLANDO HEALTH INC 4.089% DUE 10-01-2048 SEDOL: BG13DC2	242,000.000	226,224.54	193,883.84
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO SEDOL: BM99NT1	85,000.000	93,298.55	58,585.79
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	500,000.000	448,986.39	433,504.55
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	60,000.000	59,700.60	44,950.97
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	1,340,000.000	918,896.56	919,740.25
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	610,000.000	488,513.65	497,696.49
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	120,000.000	119,614.20	118,643.45
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	100,000.000	99,896.00	85,535.63
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	110,000.000	112,378.00	82,260.56
PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL: B6XRFT3	155,000.000	116,595.65	126,354.93

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United States - USD			
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	30,000.000	21,085.43	25,316.14
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	180,000.000	140,175.00	153,809.43
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	320,000.000	318,851.20	346,801.88
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	705,000.000	722,210.70	769,440.17
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	50,000.000	33,377.00	37,611.36
PACIFICORP 2.7% DUE 09-15-2030 SEDOL: BL96VC4	430,000.000	365,973.00	379,872.66
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	335,000.000	188,973.50	199,582.00
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC MN8	70,000.000	82,338.34	54,084.05
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	580,000.000	576,514.20	564,733.25
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	385,000.000	416,108.00	404,001.90
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049 SEDOL: BJTDRM3	1,640,000.000	1,280,877.45	1,282,207.84
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	460,000.000	389,420.14	311,889.37
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	210,000.000	203,509.05	194,233.47
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	90,000.000	83,405.60	81,951.15
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	1,800,000.000	1,235,509.80	1,149,010.78
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	551,000.000	432,821.52	427,941.07
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	140,000.000	139,662.60	132,685.37
PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP: 713448FF0	10,000.000	7,858.56	6,946.87

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United States - USD			
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	420,000.000	310,931.28	291,148.35
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	60,000.000	59,511.00	36,968.99
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	80,000.000	77,680.80	68,217.71
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	270,000.000	289,374.56	233,892.13
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	300,000.000	294,000.00	282,025.24
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	570,000.000	559,138.10	534,545.44
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	470,000.000	456,320.50	432,138.00
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	150,000.000	154,294.50	153,934.80
PG&E RECOVERY FDG LLC SR SECD NT CL A-2 2.28% 01-15-2038 SEDOL: BP9Q2N0	390,000.000	389,988.22	307,189.10
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	130,000.000	129,994.02	91,239.69
PG&E RECOVERY FDG LLC 4.838% 06-01-2035 SEDOL: BQNKXR6	200,000.000	202,522.00	198,464.17
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	100,000.000	99,996.23	99,340.04
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	405,000.000	404,953.47	403,554.38
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	390,000.000	389,987.79	339,180.28
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	30,000.000	29,997.18	28,369.08
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	845,000.000	837,776.98	809,922.47
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	50,000.000	49,997.53	48,797.45
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	285,000.000	216,760.25	225,628.20

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PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	70,000.000	87,096.07	62,750.81
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	60,000.000	65,530.20	49,167.04
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	185,000.000	188,292.58	157,561.00
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	85,000.000	92,634.70	73,743.87
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 SEDOL: BG49220	170,000.000	214,106.53	182,612.56
PHILLIPS EDISON GROCERY 2.625% 11-15-2031 SEDOL: BLNNFR4	190,000.000	145,792.70	158,895.28
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	120,000.000	104,617.20	103,295.96
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	265,000.000	259,300.87	232,916.90
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL: BD82QD3	2,080,000.000	2,256,351.68	1,493,976.50
PINNACLE WEST CAP CORP 1.3% DUE 06-15-2025/06-17-2020 REG SEDOL: BMVB759	555,000.000	510,711.00	545,679.80
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	360,000.000	342,853.20	297,881.07
PRAXAIR INC 3.55% DUE 11-07-2042 SEDOL: B7XR437	65,000.000	75,852.40	51,177.67
PRIN FINL GROUP FIXED 5.5% 03-15-2053 SEDOL: BNHN7V2	285,000.000	284,290.35	272,541.46
PROGRESS ENERGY 6% DUE 12-01-2039 SEDOL: B3R2N66	150,000.000	192,008.55	151,708.89
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	70,000.000	68,906.60	36,757.35
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	170,000.000	164,233.60	158,814.02
PROLOGIS L P 5% 01-31-2035 SEDOL: BNRJF94	300,000.000	296,568.00	293,611.34
PROVID HLTH & SVCS 3.93% DUE 10-01-2048 SEDOL: BZ1D2N9	45,000.000	49,942.35	33,818.65

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PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	946,000.000	1,135,795.98	772,032.75
PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037 SEDOL: BFNXP0	40,000.000	54,135.08	43,956.97
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	2,844,000.000	2,573,761.57	2,147,212.89
PRUDENTIAL FINL INC 6.75% 03-01-2053 SEDOL: BNZGRY6	120,000.000	126,180.00	125,180.40
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	365,000.000	291,404.15	278,474.13
PRUDENTIAL FINL 3% DUE 03-10-2040 SEDOL: BLHLTN8	90,000.000	89,771.40	66,490.62
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	1,020,000.000	1,015,675.20	647,488.62
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 SEDOL: BMH3RJ3	225,000.000	191,569.50	186,285.40
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	530,000.000	512,551.04	492,686.47
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031 SEDOL: BK7XZG2	520,000.000	433,014.90	438,742.15
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	135,000.000	161,242.30	103,514.70
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	45,000.000	55,620.45	35,152.64
PUBLIC SVC ELEC 5.2% 03-01-2034 SEDOL: BMFS3S1	120,000.000	119,962.80	119,592.11
PUGET SOUND ENERGY 5.757% DUE 10-01-2039 SEDOL: B418KV1	100,000.000	99,752.00	100,823.67
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	855,000.000	842,382.27	843,443.78
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	60,000.000	77,385.60	55,020.38
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	20,000.000	18,680.20	16,958.25
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	90,000.000	90,067.60	54,433.94

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PVTPL BEACON FDG TR 6.266% 08-15-2054 SEDOL: BRK16T2	1,325,000.000	1,325,000.00	1,309,282.81
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	70,000.000	77,649.53	63,599.66
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO SEDOL: B835GY3	30,000.000	35,133.30	30,519.81
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	120,000.000	83,600.97	78,469.89
PVTPL BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-16-2028 SEDOL: BWVF5D5	257,069.770	245,694.44	244,339.16
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	310,000.000	310,000.00	329,528.21
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO SEDOL: B3T3NM3	140,000.000	173,220.60	115,300.86
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	9,000.000	7,969.56	7,252.36
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	111,000.000	107,069.05	105,633.20
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	1,350,000.000	1,311,835.50	1,102,717.06
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	240,000.000	241,728.60	193,517.04
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	35,000.000	35,211.75	28,891.10
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	35,000.000	35,305.55	29,054.35
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO SEDOL: BZ9N9X0	240,000.000	223,627.20	212,505.14
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	40,000.000	44,964.27	38,552.87
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	130,000.000	130,492.80	136,436.53
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	420,000.000	393,325.20	345,013.09
PVTPL COREBRIDGE GLOB FUNDING 5.2% 06-24-2029 SEDOL: BPBSKF2	420,000.000	423,082.80	422,224.74

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PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO SEDOL: B4K4RG4	50,000.000	55,654.50	53,717.06
PVTPL EQUITABLE FINL LIFE GLOBAL 1.8% 03-08-2028 SEDOL: BMDB8Z4	390,000.000	357,657.30	352,481.40
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	260,000.000	199,812.45	211,272.65
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	490,000.000	492,737.00	495,257.02
PVTPL GA GLOBAL FUNDING TRUST 4.4% 09-23-2027 SEDOL: BMZMB78	155,000.000	154,910.10	152,820.64
PVTPL GA GLOBAL FUNDING TRUST 5.2% 12-09-2031 SEDOL: BQVXDG6	155,000.000	154,730.30	151,264.97
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	370,000.000	372,067.20	376,069.22
PVTPL GLOBAL ATLANTIC FINANCE COMPANY 7.95% DUE 06-15-2033 SEDOL: BRRH8V9	660,000.000	755,323.65	731,617.29
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	305,000.000	262,446.40	257,921.80
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	175,000.000	174,459.25	169,679.90
PVTPL HYUNDAI CAP AMER 1.8% 01-10-2028 SEDOL: BN7QL97	290,000.000	252,648.00	262,667.52
PVTPL JOHNSON S C & SON INC SR NT 144A 4.75% DUE 10-15-2046/10-16-2015 BEO SEDOL: BYZDVQ4	270,000.000	243,966.60	229,734.51
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125% DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	290,000.000	320,397.25	265,174.27
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	20,000.000	19,935.20	13,080.56
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	30,000.000	29,626.50	21,071.51
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	1,275,000.000	1,155,426.70	857,333.32
PVTPL MARS INC 4.75% DUE 04-20-2033 SEDOL: BJJRMQ4	210,000.000	209,840.40	202,612.40
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	260,000.000	285,653.20	210,321.45

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United States - USD			
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	90,000.000	89,629.20	60,174.65
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	35,000.000	42,316.40	36,454.74
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064 SEDOL: BR88PN2	320,000.000	320,694.20	316,386.14
PVTPL NATIONAL SECS CLEARING CORP 4.9% 06-26-2029 SEDOL: BRRFXJ6	270,000.000	269,514.00	270,347.59
PVTPL NATIONAL SECS CLEARING CORP 5.0% 05-30-2028 SEDOL: BMJ0DK5	85,000.000	84,769.65	85,265.04
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	10,000.000	9,981.70	9,559.80
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	100,000.000	99,437.87	77,410.40
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	190,000.000	143,674.50	138,346.55
PVTPL NEW YORK STATE ELECTRIC AND GAS 2.15% 10-01-2031 SEDOL: BP0TW94	270,000.000	216,765.20	220,110.16
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	110,000.000	109,710.03	73,732.70
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	686,000.000	610,737.92	514,689.54
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL: BLF7SF3	80,000.000	79,721.60	54,991.81
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	120,000.000	122,157.20	119,972.69
PVTPL ONCOR ELECTRIC DELIVERY CO 4.65% 11-01-2029 SEDOL: BL9YPY8	345,000.000	344,341.05	341,656.76
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	430,000.000	429,819.40	418,124.20
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043 SEDOL: B8KL7G3	75,000.000	73,176.75	69,204.55
PVTPL PINE STREET TRUST III 6.223% 05-15-2054 SEDOL: BSKSZX7	1,250,000.000	1,255,964.00	1,263,266.14
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO SEDOL: B1XCPL5	1,443,027.600	1,484,911.50	1,486,700.18

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PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	690,000.000	704,712.00	660,151.94
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	90,000.000	90,000.00	85,396.21
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	80,000.000	80,000.00	66,629.16
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL: BD0RRY4	165,000.000	188,901.90	145,505.65
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	172,743.480	172,433.28	171,659.66
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	310,000.000	324,807.37	258,584.34
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	70,000.000	79,472.82	62,564.23
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	175,000.000	188,639.50	134,889.61
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL: BMDTNQ4	265,000.000	264,973.82	247,907.82
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833	220,000.000	219,786.60	217,709.56
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL: BNNJDS3	1,050,000.000	1,130,741.10	1,129,680.30
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	360,000.000	377,720.38	288,380.21
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	330,000.000	316,105.80	277,099.69
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	380,000.000	420,580.20	397,542.61
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	90,000.000	94,323.13	80,865.25
REALTY INCOME CORP 2.1% 03-15-2028 SEDOL: BPDYZ75	305,000.000	270,234.33	280,287.33
REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035 SEDOL: BTFJ3Y9	340,000.000	335,854.00	331,684.47
REPUBLIC SVCS INC FIXED 3.05% 03-01-2050 SEDOL: BKMGBY6	2,395,000.000	2,377,277.00	1,614,326.21

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REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	225,000.000	241,859.25	224,843.67
REPUBLIC SVCS INC 6.2% DUE 03-01-2040 SEDOL: B53WC78	145,000.000	167,908.55	154,142.56
RGA GLOBAL FDG MEDIUM TERM SR SECD 5.05% 12-06-2031 SEDOL: BQ2KRM0 TRANCHE # TR 00006	240,000.000	239,426.40	236,019.62
ROCKWELL AUTOMATION INC 2.8% DUE 08-15-2061 BEO SEDOL: BKSH949	965,000.000	962,693.65	541,741.83
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL: BQB3TG8	425,000.000	423,251.65	408,634.12
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL: BK4HOF1	480,000.000	429,595.20	438,484.75
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	2,930,000.000	2,104,255.69	1,862,845.77
ROYALTY PHARMA PLC 5.15% 09-02-2029 CUSIP: 78081BAQ6	880,000.000	875,314.00	877,677.86
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	565,000.000	343,073.90	343,276.85
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	610,000.000	417,930.54	386,518.13
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	330,000.000	235,050.70	216,512.95
RTX CORPORATION 3.5% 03-15-2027 USD SEDOL: BN6NLL1	120,000.000	114,841.20	117,041.45
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	640,000.000	496,455.40	483,682.53
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	160,000.000	173,846.00	125,777.27
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	20,000.000	20,196.34	16,146.25
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	300,000.000	299,948.60	267,031.66
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	240,000.000	243,928.68	207,943.07
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	50,000.000	64,257.50	42,540.38

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RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL: BN7GF51	545,000.000	494,564.25	484,233.42
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL: BM8NVQ7	10,000.000	12,219.36	8,881.05
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	140,000.000	139,750.80	133,144.96
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	170,000.000	169,362.50	185,195.21
S.W. GAS HLDGS INC 3.8% DUE 09-29-2046 SEDOL: BDCFT40	335,000.000	335,296.40	247,286.27
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	180,000.000	178,632.00	124,353.16
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL: BPGN632	115,000.000	119,014.65	116,892.98
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	500,000.000	360,722.40	320,127.80
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	90,000.000	89,085.60	87,362.49
SANTANDER HLDGS USA INC 6.342% 05-31-2035 SEDOL: BN4L8N8	705,000.000	715,958.75	716,643.43
SCE RECOVERY FDG LLC 4.697% 06-15-2040 SEDOL: BMWGF82	129,156.230	129,144.62	124,232.44
SCE RECOVERY FDG LLC 5.112% 12-15-2047 SEDOL: BMV28B5	370,000.000	372,027.12	348,712.24
SCE RECOVERY FDG 2.943% DUE 11-15-2044 SEDOL: BMCDST5	270,000.000	269,978.62	217,224.54
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1	710,000.000	721,282.56	745,933.19
SEMPRA 6.625% 04-01-2055 SEDOL: BRWLG90	360,000.000	360,000.00	359,464.06
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	70,000.000	56,735.95	47,161.39
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	390,000.000	383,705.49	305,769.05
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	110,000.000	115,940.85	92,081.33

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SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	900,000.000	755,455.66	676,901.88
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 SEDOL: B4XNLW2	80,000.000	97,819.60	79,841.15
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WVK8	105,000.000	72,705.15	69,274.31
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	50,000.000	59,727.50	42,381.48
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWWS1	100,000.000	99,370.00	100,176.53
SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 SEDOL: BMGQP77	10,000.000	9,730.30	10,090.61
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	190,000.000	188,228.83	202,569.70
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	300,000.000	297,427.80	292,261.29
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	1,050,000.000	1,047,715.50	1,025,868.62
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	80,000.000	79,812.80	56,701.72
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	100,000.000	99,664.00	67,736.08
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	90,000.000	96,033.60	64,388.73
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	1,497,000.000	1,538,117.76	1,166,727.37
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	40,000.000	46,539.76	34,703.40
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	210,000.000	208,813.50	206,470.10
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	465,000.000	455,175.60	452,809.90
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	490,000.000	486,815.00	480,379.03
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	100,000.000	103,698.20	78,910.35

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SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	520,000.000	481,067.14	420,907.81
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL: B469DS7	250,000.000	280,840.50	218,744.68
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	40,000.000	42,732.10	30,818.38
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	240,000.000	330,027.74	270,498.92
SOUTHWEST GAS CORP 4.15% 06-01-2049 SEDOL: BHTBS97	1,015,000.000	1,014,482.35	775,369.36
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	710,000.000	707,436.90	450,764.49
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	780,000.000	693,830.57	567,132.74
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	50,000.000	53,550.00	36,374.45
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	115,000.000	150,747.75	93,315.00
SPIRE INC 5.3% 03-01-2026 SEDOL: BPSQS00	160,000.000	159,984.00	160,759.75
STARBUCKS CORP 3.75% 12-01-2047 CUSIP: 855244AM1	145,000.000	133,498.20	106,298.93
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL: BRC34T2	280,000.000	280,000.00	286,142.77
STATE STREET CORP 6.7% 12-31-2049 SEDOL: BNRPV50	180,000.000	180,000.00	183,715.92
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	20,000.000	19,631.00	17,228.85
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	570,000.000	548,045.43	510,299.96
SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL: BNG3S76	170,000.000	144,663.20	147,783.59
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	65,000.000	65,000.00	45,759.82
SUTTER HEALTH 5.164% DUE 08-15-2033 SEDOL: BQB9ZY6	390,000.000	390,000.00	387,167.55

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SWPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	410,000.000	409,797.91	400,744.34
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.625% DUE 08-23-2027/02-23-2023 SEDOL: BNDV2S2	50,000.000	48,595.00	50,338.22
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	330,000.000	276,707.80	273,801.34
SYNCHRONY FINL 5.15% DUE 03-19-2029 SEDOL: BJQ1YC9	95,000.000	93,914.15	93,590.01
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	65,000.000	56,496.05	53,143.00
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	125,000.000	133,923.20	109,634.20
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AA3	10,000.000	9,802.50	8,674.67
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	550,000.000	538,427.86	363,359.52
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1	735,000.000	631,578.15	645,984.44
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	2,970,000.000	2,640,294.63	2,120,966.85
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	310,000.000	227,008.23	207,247.95
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	370,000.000	299,266.50	245,043.86
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	625,000.000	623,631.25	568,503.63
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	170,000.000	169,006.61	143,575.35
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	2,995,000.000	3,031,289.75	3,129,286.91
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	430,000.000	431,988.85	429,712.33
TARGET CORP 4.5% 09-15-2034 SEDOL: BTFJ1B2	365,000.000	358,209.40	347,269.85
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	410,000.000	341,340.20	273,686.25

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TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	230,000.000	239,947.85	184,310.98
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	10,000.000	14,077.12	11,094.61
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	100,000.000	99,989.70	95,566.81
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 SEDOL: BMF5HB3	85,000.000	85,000.00	48,149.47
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	10,000.000	9,966.10	9,174.82
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	280,000.000	279,172.06	240,634.71
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP: 882508BD5	260,000.000	253,871.83	211,500.14
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	280,000.000	277,760.00	262,676.90
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	220,000.000	216,030.84	198,591.71
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL: BMDYXZ8	1,079,000.000	836,847.73	753,031.64
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	10,000.000	10,104.96	8,502.04
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	315,000.000	313,924.45	304,454.93
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	2,065,000.000	2,432,855.29	2,025,275.68
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,565,000.000	1,843,934.08	1,594,131.72
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	900,000.000	1,194,625.58	1,012,447.04
TRACTOR SUPPLY CO 1.75% DUE 11-01-2030 SEDOL: BN2B8H4	285,000.000	224,044.45	238,391.67
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL: BF4YFP2	300,000.000	281,397.10	249,598.87
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051 SEDOL: BM8ZH54	200,000.000	138,822.00	130,609.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	1,225,000.000	1,221,310.60	1,193,690.73
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 SEDOL: B9MSZ09	680,000.000	735,243.50	641,855.26
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	300,000.000	309,198.00	307,507.77
TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032 SEDOL: BPCQJX6	200,000.000	173,450.00	169,330.14
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	220,000.000	220,166.78	224,035.83
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	40,000.000	40,000.00	38,875.96
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048 SEDOL: BF9MYY3	35,000.000	41,580.00	28,904.58
U S BK NATL ASSN CIN OH MEDIUM 4.507% 10-22-2027 SEDOL: BN6RX73	250,000.000	250,000.00	248,605.74
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	2,120,000.000	2,102,596.40	1,971,408.12
UDR INC 5.125% 09-01-2034 SEDOL: BSWT754	245,000.000	242,493.65	237,804.72
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	185,000.000	143,750.55	141,886.72
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	40,000.000	31,146.75	23,059.68
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	490,000.000	446,395.73	327,529.16
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	10,000.000	9,298.23	6,797.58
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	450,000.000	417,194.38	307,681.23
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	135,000.000	132,881.85	96,574.14
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	95,000.000	106,747.70	63,431.44
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	50,000.000	42,856.50	35,750.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 3.875% DUE 02-01-2055 SEDOL: BXVMD51	205,000.000	232,275.45	154,205.50
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	170,000.000	204,661.30	136,839.77
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5	100,000.000	99,662.00	84,689.83
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	110,000.000	106,106.00	92,332.08
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 SEDOL: BRRH916	743,019.330	743,019.33	757,762.39
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	36,000.000	36,000.00	35,941.36
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	115,000.000	114,814.85	112,279.44
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	101,861.20	99,060.13
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	360,000.000	268,545.60	260,465.37
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	620,000.000	447,007.15	409,955.97
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	130,000.000	129,467.00	107,188.72
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	190,000.000	188,290.00	163,074.09
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	140,000.000	138,628.00	120,849.29
UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL: BPDY832	355,000.000	353,711.35	350,576.09
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	300,000.000	299,142.00	281,708.59
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	440,000.000	450,197.80	427,910.58
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	380,000.000	376,507.80	369,295.20
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	670,000.000	563,181.14	499,975.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	360,000.000	356,803.20	255,173.00
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 SEDOL: BYTRVR3	380,000.000	400,065.92	358,899.37
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	840,000.000	902,163.54	843,450.80
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	465,000.000	494,467.97	475,448.56
UNIV SOUTHN CAL 3.226% DUE 10-01-2120 SEDOL: BLBL785	200,000.000	200,000.00	115,092.47
UNIV SOUTHN CAL 3.841% DUE 10-01-2047 SEDOL: BYYHTX0	50,000.000	58,944.00	40,252.38
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	80,000.000	98,630.40	73,820.02
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	30,000.000	30,000.00	23,984.57
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	190,000.000	326,903.93	246,606.59
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	450,000.000	408,281.45	337,221.90
VERALTO CORP SR NT 5.5% 09-18-2026 SEDOL: BQ95TK0	645,000.000	644,534.55	652,463.77
VERALTO CORP 5.35% 09-18-2028 SEDOL: BQB69X4	720,000.000	719,532.00	729,053.08
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	205,000.000	208,669.50	205,816.67
VERISK ANALYTICS INC 5.25% 06-05-2034 SEDOL: BRJQ825	300,000.000	295,104.00	296,579.96
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	230,000.000	246,266.52	224,555.61
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	1,105,000.000	893,876.70	916,594.43
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	800,000.000	643,830.82	492,272.41
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	10,000.000	8,812.50	5,943.08

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,780,000.000	1,583,963.68	1,347,675.06
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	210,000.000	209,724.84	148,640.05
VERIZON COMMUNICATIONS 5.5% 02-23-2054 SEDOL: BP6GQM0	10,000.000	9,872.70	9,595.87
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	70,000.000	94,866.10	77,035.84
VERIZON GLOBAL FDG 5.85% DUE 09-15-2035 SEDOL: B84RH34	85,000.000	83,740.30	87,377.76
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	490,000.000	358,887.60	335,433.80
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	210,000.000	176,591.46	165,419.61
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	545,000.000	449,199.21	432,183.22
VERIZON 4.75% DUE 11-01-2041 SEDOL: BBNBGK8	10,000.000	10,128.94	8,989.91
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	290,000.000	293,964.25	220,445.33
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	10,000.000	10,894.83	9,633.51
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	225,000.000	223,709.39	153,530.66
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	505,000.000	502,959.25	488,895.71
VIRGINIA PWR FUEL SECURITIZATION LLC 4.877% 05-01-2033 SEDOL: BSPS6N9	805,000.000	803,531.00	804,349.71
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	320,000.000	320,105.46	245,326.77
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	710,000.000	697,827.40	608,031.60
VY CHILDRENS HOSP 4.399% DUE 03-15-2048 CUSIP: 919451AA2	1,025,000.000	893,981.25	829,698.62
WA GAS LT CO 3.796% DUE 09-15-2046 SEDOL: BDHDQP9	105,000.000	111,390.30	79,272.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	40,000.000	54,804.00	40,816.87
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	130,000.000	129,519.00	80,535.84
WALMART INC 4.05% DUE 06-29-2048 REG SEDOL: BG08Q52	80,000.000	76,542.40	65,811.94
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	660,000.000	601,456.45	487,317.94
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	665,000.000	488,515.65	496,447.67
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	350,000.000	276,206.00	281,918.20
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	110,000.000	110,000.00	85,165.58
WASTE CONNECTIONS 3.05% DUE 04-01-2050 SEDOL: BK9RVX1	3,340,000.000	3,284,962.20	2,153,006.22
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	655,000.000	654,731.45	630,187.77
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	130,000.000	147,154.80	134,898.40
WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL: BG496S4	20,000.000	25,744.26	21,205.27
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	130,000.000	130,000.00	138,125.94
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	820,000.000	834,516.88	728,915.77
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	1,150,000.000	1,068,329.38	966,476.20
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	1,005,000.000	753,350.29	732,191.73
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	70,000.000	59,736.60	54,395.67
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	820,000.000	780,639.30	686,675.61
WELLS FARGO & CO 4.75% DUE 12-07-2046 SEDOL: BDSFRX9	130,000.000	142,450.43	109,897.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	380,000.000	459,844.32	363,946.20
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	840,000.000	843,639.60	838,709.81
WELLS FARGO & COMPANY 6.85% 12-31-2049 SEDOL: BRC14H4	110,000.000	110,000.00	113,536.55
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	380,000.000	380,000.00	369,813.28
WESLEYAN UNIV CONN 4.781% DUE 07-01-2116 SEDOL: BYYH7Z8	30,000.000	30,043.50	24,341.32
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 CUSIP: 958667AE7	490,000.000	497,283.58	500,523.20
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKR265	160,000.000	159,162.90	142,448.22
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	350,000.000	318,175.41	304,265.12
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	180,000.000	179,771.40	128,972.76
WILLIAMS COMPANIES INC 2.6% 03-15-2031 SEDOL: BKQN7D4	465,000.000	395,901.00	400,642.53
WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL: BMF6PH8	500,000.000	473,890.00	459,586.79
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	75,000.000	81,525.75	70,327.13
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	100,000.000	125,386.00	97,713.99
WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG SEDOL: BKSD1D0	1,420,000.000	926,600.15	886,227.83
WILLIS-KNIGHTON 4.813% DUE 09-01-2048 SEDOL: BHNG1G6	190,000.000	190,000.00	162,532.80
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	140,000.000	139,223.00	127,415.24
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	80,000.000	79,855.20	49,477.37
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	450,000.000	557,138.10	469,925.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
XTO ENERGY INC 6.75% DUE 08-01-2037 SEDOL: B23C8G8	30,000.000	42,886.92	33,315.02
YALE UNIV 2.402% DUE 04-15-2050 SEDOL: BMB1CC1	20,000.000	18,278.80	11,931.83
Total United States - USD		452,442,948.88	403,340,428.73
Total Corporate Debt Instruments - Other		526,677,371.91	468,851,849.10
Corporate Stock - Common			
United States - USD			
ASG WT CORP WT EXP CUSIP: 00190B113	175.000	0.00	87.50
LEAR CORP COM NEW COM NEW SEDOL: B570P91	70.000	0.00	6,629.00
QUAD / GRAPHICS INC COM CL A COM STK SEDOL: B3YM983	122.000	0.00	850.34
REMOTE DYNAMICS INC COM PAR \$0.0001 COM PAR \$0.0001 SEDOL: B01SF74	1.000	186,637.53	0.00
Total United States - USD		186,637.53	7,566.84
Total Corporate Stock - Common		186,637.53	7,566.84
Partnership/Joint Venture Interests			
United States - USD			
CID EQUITY CAPITAL FUND VIII, LP CUSIP: 000227116	766,642.280	766,642.28	1.00
GLOUSTON PRIVATE EQUITY HOLDINGS V (A), LTD CUSIP: 000600197	579,921.660	579,921.66	1,084,945.00
GLOUSTON PRIVATE EQUITY HOLDINGS V (B), LTD CUSIP: 000600205	552,020.770	552,020.77	971,525.00
OAKTREE PRIVATE INVESTMENT FUND 2009 CUSIP: 9913WT999	179,952.540	179,952.54	73,857.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND IV (OFFSHORE), LP CUSIP: 000426379	2,483,974.470	2,483,974.47	182,038.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
PORTFOLIO ADVISORS PRIVATE EQUITY FUND V(OFFSHORE) LP - BUYOUT CUSIP: 000549915	757,868.320	757,868.32	373,886.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND V(OFFSHORE) LP - SPECIAL SITUATIONS CUSIP: 000549923	430,020.690	430,020.69	99,046.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND V(OFFSHORE) LP - VENTURE CAPITAL CUSIP: 000549931	443,273.670	443,273.67	94,108.00
SIGULER GUFF BRIC OPP FUND II, LP CUSIP: 000544486	2,440,001.650	2,440,001.65	566,239.00
SIGULER GUFF BRIC OPPORTUNITIES FUND (E) LP CUSIP: 000353847	4,254,511.100	4,254,511.10	263,774.00
WCP REAL ESTATE FUND II, LP CUSIP: 000555466	1.000	1.00	1,041,016.00
Total United States - USD		12,888,188.15	4,750,435.00
Total Partnership/Joint Venture Interests		12,888,188.15	4,750,435.00
<i>Value of Interest in Common/Collective Trusts</i>			
Global Region - USD			
CF CLOSED-END U.S. ALL CAP EQUITY FUND CUSIP: 7T8999F17	5,661,111.810	56,611,118.07	61,257,192.56
CF SPRUCEGROVE INTERNATIONAL CIT CUSIP: 2A1999R74	2,797,849.320	22,382,794.55	32,594,944.58
Total Global Region - USD		78,993,912.62	93,852,137.14
United States - USD			
CF BLACKROCK INTERMEDIATE DURATION CORPOR CL1 FUND CUSIP: 991682022	9,161,269.040	97,297,491.50	101,324,744.10
CF BLACKROCK INTERMEDIATE DURATION CORPOR CL1 FUND CUSIP: 4JY999L32	1,325,279.690	13,382,673.55	14,657,753.73
CF BLACKROCK INTERMEDIATE GOVERNMENT BOND INDEX FUND CUSIP: 80999FJC6	649,315.900	29,346,335.18	30,327,797.73
CF BLACKROCK LONG DURATION CORPORATE CREDIT SCREENED NON-LENDABLE FUND CUSIP: 47999IRB2	2,440,922.870	44,840,944.17	44,611,883.21
CF BLACKROCK LONG TERM GOVERNMENT BOND INDEX FUND CUSIP: 55999SVL6	309,005.670	24,133,597.45	23,216,602.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF CLOSED ENDED INTL EQ FD CUSIP: 1WT999J68	234,991.560	22,059,334.30	32,734,864.79
MFB NT COLLECTIVE RUSSELL 1000 INDEX FUND - LENDING CUSIP: 658991344	132,612.870	45,153,564.92	141,555,221.05
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	12,533.210	12,533.21	12,533.21
Total United States - USD		276,226,474.28	388,441,400.55
Total Value of Interest in Common/Collective Trusts		355,220,386.90	482,293,537.69

*103-12 Investment Entities***Luxembourg - EUR**

HARBOURVEST INTL PVT EQUITYPARTNERS V CAYMAN PARTNERSHIP FUNDLP CUSIP: 41162U937	3,017,611.000	4,079,900.45	0.94
Total Luxembourg - EUR		4,079,900.45	0.94

United States - USD

PEP NEW PARTNERS - MANAGER FUND, LP 6-012501 CUSIP: 000406843	3,229,300.160	3,229,300.16	304,919.00
Q-BLK REAL ASSETS II PARALLEL, LP CUSIP: 000441733	2,342,009.960	2,342,009.96	2,931,452.00
Total United States - USD		5,571,310.12	3,236,371.00
Total 103-12 Investment Entities		9,651,210.57	3,236,371.94

*Value of Interest in Registered Investment Companies***Emerging Markets Region - USD**

MFO DODGE & COX FDS EMERGING MKTS STK FD CUSIP: 256206400	3,580,316.980	35,223,556.80	31,148,757.73
Total Emerging Markets Region - USD		35,223,556.80	31,148,757.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
International Region - USD			
MFO BAILLIE GIFFORD FDS EAFE PLUS ALL CAP FD CL 2 CUSIP: 056823859	1,852,753.960	26,702,706.59	26,012,850.87
Total International Region - USD		26,702,706.59	26,012,850.87
United States - USD			
MFB NORTHERN INSTL FDS TREAS PORTFOLIO PREMIER CL SEDOL: BYZBLN5	45,902,060.010	45,902,060.01	45,902,060.01
MFO VANGUARD INDEX FDS SMALL CAP INDEX FD INSTL PLUS SHS CUSIP: 922908397	168,835.630	29,798,516.20	56,115,898.34
Total United States - USD		75,700,576.21	102,017,958.35
Total Value of Interest in Registered Investment Com		137,626,839.60	159,179,566.95
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	76,364.000	41,619.00	62,007.57
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0	27,320.000	12,635.52	18,117.41
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	35,838.480	14,027.58	23,850.51
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK12	19,268.000	6,714.90	12,822.85
Total Argentina - USD		74,997.00	116,798.34
Brazil - USD			
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	190,000.000	183,247.40	143,739.26
Total Brazil - USD		183,247.40	143,739.26
Chile - USD			
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	1,330,000.000	1,389,850.00	912,923.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Chile - USD			
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	500,000.000	419,775.00	356,929.12
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	390,000.000	346,010.51	360,477.07
Total Chile - USD		2,155,635.51	1,630,329.31
Colombia - USD			
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	360,000.000	247,608.00	241,502.29
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	420,000.000	470,990.53	308,700.00
Total Colombia - USD		718,598.53	550,202.29
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	350,000.000	321,055.00	338,656.91
Total France - USD		321,055.00	338,656.91
Indonesia - USD			
INDONESIA REP BD 3.2% 09-23-2061 CUSIP: 455780DG8	70,000.000	47,460.00	43,403.87
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	500,000.000	380,710.00	370,664.15
INDONESIA REP 3.05% 03-12-2051 CUSIP: 455780CW4	1,815,000.000	1,797,975.30	1,177,015.56
REPUBLIC OF INDONESIA 10/09/2034 4.75% 09-10-2034 CUSIP: 455780DX1	410,000.000	408,388.70	389,193.78
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	300,000.000	297,498.00	251,539.11
Total Indonesia - USD		2,932,032.00	2,231,816.47
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	35,000.000	24,808.15	22,696.49

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<i>Other</i>			
Israel - USD			
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	350,000.000	346,843.00	265,191.50
STATE OF ISRAEL 5.5% 03-12-2034 CUSIP: 46514BRL3	125,000.000	124,025.00	121,960.63
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	1,550,000.000	1,476,362.70	1,416,929.40
Total Israel - USD		1,972,038.85	1,826,778.02
Korea, Republic of - USD			
PVTPL KOREA GAS CORP 5.0% DUE 07-08-2029 CUSIP: 50066AAV5	645,000.000	643,026.30	645,228.01
Total Korea, Republic of - USD		643,026.30	645,228.01
Mexico - MXN			
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	115,700.000	639,163.85	474,749.41
Total Mexico - MXN		639,163.85	474,749.41
Mexico - USD			
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	220,000.000	220,000.00	149,189.89
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	2,380,000.000	2,751,518.00	1,786,107.75
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	595,000.000	459,765.00	436,329.11
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	110,000.000	103,946.25	97,879.73
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,235,000.000	1,193,587.59	1,105,925.61
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	840,000.000	807,894.13	607,143.74
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	570,000.000	564,489.20	384,947.80
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	290,000.000	288,422.40	230,699.47

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<i>Other</i>			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	1,675,000.000	1,561,116.68	1,270,924.00
Total Mexico - USD		7,950,739.25	6,069,147.10
Panama - USD			
PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP: 698299BN3	390,000.000	390,000.00	272,613.08
PANAMA REP 6.875% 01-31-2036 CUSIP: 698299BW3	100,000.000	99,187.00	93,756.79
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	600,000.000	658,960.00	313,314.94
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	444,000.000	307,211.73	261,041.70
Total Panama - USD		1,455,358.73	940,726.51
Peru - USD			
PERU REP GLOBAL BD 8.75% DUE 11-21-2033 REG SEDOL: B54LGY9	395,000.000	485,850.00	468,944.00
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725	100,000.000	97,500.00	93,550.00
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	95,000.000	94,153.55	90,519.80
Total Peru - USD		677,503.55	653,013.80
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.457% 05-05-2030 CUSIP: 718286CJ4	515,000.000	455,775.00	451,371.90
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	80,000.000	53,143.75	53,527.22
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG CUSIP: Y6972HLP9	550,000.000	428,828.92	442,797.22
Total Philippines - USD		937,747.67	947,696.34

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<i>Other</i>			
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 CUSIP: 06237MAD5	990,000.000	982,832.40	970,485.12
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	70,000.000	69,487.00	64,688.68
Total Poland - USD		1,052,319.40	1,035,173.80
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	340,000.000	338,745.40	251,049.20
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	500,000.000	364,695.00	342,252.00
Total Qatar - USD		703,440.40	593,301.20
Saudi Arabia - USD			
PVPTL SAUDI ARABIA KINGDOM GLOBAL MED TERM NT PROGRAM 5.25% 01-16-2050 CUSIP: 80413TAL3	60,000.000	55,650.00	53,975.82
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	500,000.000	444,544.19	422,865.00
Total Saudi Arabia - USD		500,194.19	476,840.82
United Arab Emirates - USD			
MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00010 3.7 11-07-2049 CUSIP: 55276VAK8	260,000.000	260,000.00	189,313.80
PVTPL ABU DHABI CRUDE OIL PIPELINE LLC SR SECD BD SER B 144A 4.6% 11-02-2047 CUSIP: 00401MAB2	1,155,000.000	1,377,337.50	1,015,302.75
Total United Arab Emirates - USD		1,637,337.50	1,204,616.55
United States - USD			
ALAMEDA CORRIDOR TRANSN AUTH CAL UNREFUNDED 6.6% 10-01-2029 SEDOL: BNKGRB8	50,000.000	62,470.50	52,476.34
AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE SEDOL: B4VLBH3	170,000.000	251,639.49	197,605.82
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	151,093.20	117,928.30

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<i>Other</i>			
United States - USD			
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	70,000.000	88,230.26	72,289.62
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE SEDOL: BN7GSB8	15,000.000	15,000.00	9,822.95
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	150,000.000	189,058.04	170,260.52
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE SEDOL: B6X5C63	45,000.000	47,923.65	49,989.34
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE SEDOL: BMFTHY8	210,000.000	210,000.00	190,337.83
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	90,000.000	90,000.00	79,848.66
CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE CUSIP: 13033W3Y7	90,000.000	90,000.00	95,630.40
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	460,000.000	658,575.64	526,012.16
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	720,000.000	1,049,644.89	819,796.32
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	240,000.000	352,540.80	273,806.21
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	120,000.000	184,329.60	141,843.98
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL: 9D5E99U	19.380	19.38	19.38
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE SEDOL: B44DFZ2	55,000.000	67,780.50	55,220.63
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	75,083.950	95,905.48	82,710.38
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	365,000.000	458,900.80	374,858.76
CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL: B4TB7N3	125,000.000	138,372.50	124,026.65
COMMONWEALTH FING AUTH PA REV 3.864% 06-01-2038 BEO TAXABLE SEDOL: BFWVN84	15,000.000	16,186.20	13,332.99
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL: BP6L8J6	50,000.000	50,000.00	41,410.93

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<i>Other</i>			
United States - USD			
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	210,000.000	210,000.00	182,004.77
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	135,000.000	135,000.00	89,584.29
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 SEDOL: BHPZGK0	40,000.000	43,215.20	34,295.06
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	500,000.000	499,630.00	5.00
FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL: BRRG5N7	205,000.000	210,918.35	207,053.92
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-27.000	-3,350,841.64	-3,210,468.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	27.000	3,350,841.64	3,210,468.75
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-35.000	-3,937,968.42	-3,895,937.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	35.000	3,937,968.42	3,895,937.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-58.000	-6,192,278.87	-6,165,671.88
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	58.000	6,192,278.87	6,165,671.88
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	225.000	26,284,329.37	25,614,843.75
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-225.000	-26,284,329.37	-25,614,843.75
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-78.000	-16,040,381.15	-16,037,531.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	78.000	16,040,381.15	16,037,531.25
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-44.000	-4,843,750.69	-4,785,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	44.000	4,843,750.69	4,785,000.00
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046 SEDOL: BPG8J50	450,000.000	415,125.00	418,018.23

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United States - USD			
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	160,000.000	160,625.90	134,655.98
IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE SEDOL: BNRQX9	10,000.000	10,000.00	6,911.27
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	50,769.240	51,214.48	52,628.88
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	75,000.000	75,000.00	53,830.47
ISRAEL (STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG CUSIP: 46513EFG2	690,000.000	737,775.60	721,504.59
JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 SEDOL: BL71KX5	390,000.000	390,000.00	309,637.15
L A CAL WASTEWTR SYS REV TAXABLE-SER B-RECOVERY ZN 5.813 DUE 06-01-2040 SEDOL: BHNKG41	180,000.000	180,000.00	179,756.64
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	30,000.000	30,000.00	27,939.44
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL: BN946L6	90,000.000	90,000.00	76,802.98
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	120,000.000	197,597.84	133,501.13
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	75,000.000	106,591.50	81,295.36
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE SEDOL: B4LZW83	160,000.000	195,710.38	186,355.57
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE SEDOL: BG0TZS1	1,500,000.000	1,254,480.00	1,214,338.05
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP: 574205JJ0	220,000.000	220,000.00	211,356.05
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL: BMX8Z10	140,000.000	140,000.00	94,807.10
MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE SEDOL: BK4W2R2	140,000.000	134,647.80	94,822.48
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL: B431XP3	140,000.000	190,444.80	165,787.24
MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055 SEDOL: BRXKJQ4	50,000.000	50,000.00	51,819.54

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United States - USD			
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	145,000.000	159,668.20	115,950.58
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE SEDOL: BRF6GW5	470,000.000	435,568.03	346,692.92
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	262,000.000	299,835.42	279,548.81
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE CUSIP: 626207V68	222,000.000	235,235.64	243,431.30
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	100,000.000	142,329.00	111,677.70
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	165,000.000	213,502.85	189,023.54
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	90,000.000	90,000.00	89,389.06
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SEDOL: BQNKXY3	190,000.000	190,000.00	180,143.09
NEW YORK N Y 5.114% 10-01-2054 SEDOL: BPYRJ15	30,000.000	30,000.00	28,386.24
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	210,000.000	228,155.90	178,573.25
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	210,000.000	262,822.20	190,560.20
OKLAHOMA DEV FIN AUTH REV MUNI 4.38% DUE 11-01-2045 REG SEDOL: BP6QQ86	155,000.000	155,000.00	141,064.17
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL: BMY9CF5	120,000.000	120,000.00	109,221.25
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL: BNM40F5	130,000.000	130,000.00	122,984.34
OR SCH BRDS ASSN TAXABLE-PENSION-SER B 5.55 DUE 06-30-2028 BEO SEDOL: BF5CRG0	464,365.370	470,847.92	471,650.80
ORANGE CNTY CALIF LOC TRANSN AUTH SALES TAX REV 6.908% 02-15-2041 BEO TAXABLE SEDOL: B4SBQN7	20,000.000	27,945.20	21,464.07
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	60,000.000	60,000.00	60,000.00
PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL: BK97YK9	1,460,000.000	1,028,263.40	928,472.69

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<i>Other</i>			
United States - USD			
PORT AUTH N Y & N J 4.229% 10-15-2057 BEO TAXABLE SEDOL: BD469L8	140,000.000	150,018.40	113,578.26
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	275,000.000	309,591.25	230,997.72
PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL: BJ10175	175,000.000	183,802.50	157,123.52
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	70,000.000	84,440.30	65,774.07
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	50,000.000	69,323.50	51,711.89
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL: B585KY5	110,000.000	163,223.50	121,767.02
SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL: B4YX109	10,000.000	15,719.20	10,648.91
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	60,000.000	60,542.40	51,991.97
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	130,000.000	130,000.00	102,852.52
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL: B52BMP4	900,000.000	908,541.00	908,476.20
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	90,000.000	90,000.00	88,630.70
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVW25	100,000.000	100,000.00	65,366.60
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	300,000.000	300,000.00	193,456.35
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	290,000.000	290,000.00	181,557.49
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	90,000.000	90,000.00	77,523.17
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL: B8N3JB5	645,000.000	808,698.90	692,707.56
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	110,000.000	160,317.30	118,109.43
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	70,000.000	74,098.70	57,082.34

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	40,000.000	42,104.40	33,243.99
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	220,000.000	220,000.00	172,624.36
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	50,000.000	50,000.00	40,576.27
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE SEDOL: BJN9P56	280,000.000	284,538.80	209,637.62
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	40,000.000	62,782.00	42,125.51
Total United States - USD		18,922,563.69	15,813,736.84
DKK - Danish krone	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		43,476,998.82	35,692,550.98
<i>Other Liabilities</i>			
Pending foreign exchange sales: Brazilian real	0.000	-1,834,929.78	-1,824,483.60
Pending foreign exchange sales: British pound sterling	0.000	-85,804.28	-82,094.12
Pending foreign exchange sales: Indonesian rupiah	0.000	-331,486.07	-323,992.05
Pending foreign exchange sales: Japanese yen	0.000	-247,804.75	-243,695.45
Pending foreign exchange sales: Mexican peso	0.000	-490,897.62	-482,833.33
Pending foreign exchange sales: United States dollar	0.000	-3,548,183.42	-3,548,183.42
Total - all currencies		-6,539,105.92	-6,505,281.97
Pending trade purchases: United States dollar	0.000	-1,123,539.67	-1,123,539.67
Total - all currencies		-1,123,539.67	-1,123,539.67

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

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-2,147,623.98	-2,147,623.98
Total - all currencies		-2,147,623.98	-2,147,623.98
Total Other Liabilities		-9,810,269.57	-9,776,445.62
Total		1,279,328,605.47	1,327,793,450.18

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